

GOTHAM ABSOLUTE RETURN FUND

Portfolio of Investments

June 30, 2024

(Unaudited)

| | Number of Shares | Value | | Number of Shares | Value |
|--|---------------------|------------------|--|---------------------|------------|
| COMMON STOCKS — 94.7% | | | COMMON STOCKS — (Continued) | | |
| Automobiles & Components — 1.4% | | | Capital Goods — (Continued) | | |
| 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. ^(a) | 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. ^(a) | 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. ^(a) | 7,129 | 1,133,297 |
| Capital Goods — 11.0% | | | 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. ^(a) | 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. ^(a) | 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 |
|--|---------------------|------------|--|---------------------|------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Capital Goods — (Continued) | | | Commercial & Professional Services — (Continued) | | |
| 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. ^(a) | 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. ^(a) | 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 | Consumer Discretionary Distribution & Retail — 5.3% | | |
| 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. ^{(a)*} | 53,328 | 10,305,636 |
| UFP Industries, Inc. | 3,027 | 339,024 | American Eagle Outfitters, Inc. | 4,954 | 98,882 |
| United Rentals, Inc. ^(a) | 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. ^{(a)*} | 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 |
| Commercial & Professional Services — 1.9% | | | Hibbett, Inc. | 7,404 | 645,703 |
| ABM Industries, Inc. | 10,158 | 513,690 | Home Depot, Inc. (The) ^(a) | 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 |
|---|---------------------|-------------------|---|---------------------|-------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Consumer Discretionary Distribution & Retail — (Continued) | | | Consumer Services — (Continued) | | |
| Tractor Supply Co. | 1,731 | \$ 467,370 | Booking Holdings, Inc. ^(a) | 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 |
| Consumer Durables & Apparel — 2.5% | | | 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. ^(a) | 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 | Consumer Staples Distribution & Retail — 2.2% | | |
| 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. ^(a) | 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 ^{(b)*} | 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. ^(a) | 27,017 | 3,999,597 |
| | | <u>16,696,662</u> | Walgreens Boots Alliance, Inc. | 24,826 | 300,270 |
| Consumer Services — 3.0% | | | | | |
| 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 |
|---|---------------------|-------------------|---|---------------------|-------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Consumer Staples Distribution & Retail — (Continued) | | | Energy — (Continued) | | |
| Walmart, Inc. ^(a) | 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 |
| Energy — 5.0% | | | 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 | Financial Services — 4.2% | | |
| 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. ^(a) | 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. ^{(a)*} | 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. ^(a) | 27,523 | 3,168,448 | Payoneer Global, Inc.* | 80,384 | 445,327 |
| Halliburton Co. | 24,172 | 816,530 | PayPal Holdings, Inc. ^{(a)*} | 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. ^(a) | 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 | Food, Beverage & Tobacco — 3.6% | | |
| 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) ^(a) | 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 |

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

| | Number of Shares | Value | | Number of Shares | Value |
|---|---------------------|--------------|---|---------------------|--------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Food, Beverage & Tobacco — (Continued) | | | Health Care Equipment & Services — (Continued) | | |
| 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. ^{(a)*} | 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 |
| Health Care Equipment & Services — 6.6% | | | Household & Personal Products — 1.9% | | |
| 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. ^(a) | 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. ^{(a)*} | 31,170 | 2,066,571 | Procter & Gamble Co. (The) ^(a) | 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 | Materials — 6.1% | | |
| 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. ^(a) | 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 |
|--|---------------------|------------|--|---------------------|------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Materials — (Continued) | | | Materials — (Continued) | | |
| 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. ^(a) | 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 | Media & Entertainment — 5.3% | | |
| Clearwater Paper Corp.* | 279 | 13,523 | Alphabet, Inc., Class A ^(a) | 51,752 | 9,426,627 |
| Cleveland-Cliffs, Inc. ^(a) * | 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). | 34,579 | 1,005,903 |
| Freeport-McMoRan, Inc. | 15,899 | 772,691 | John Wiley & Sons, Inc., Class A ... | 57 | 2,320 |
| HB Fuller Co. | 6,618 | 509,321 | Match Group, Inc.* | 22,213 | 674,831 |
| Hudbay Minerals, Inc. (Canada) | 66,088 | 598,096 | Meta Platforms, Inc., Class A ^(a) | 18,346 | 9,250,420 |
| Innospec, Inc. | 3,507 | 433,430 | Netflix, Inc. ^(a) * | 2,511 | 1,694,624 |
| International Flavors & Fragrances, Inc. | 2,330 | 221,839 | News Corp., Class A | 17,184 | 473,763 |
| International Paper Co. | 19,750 | 852,213 | Omnicom Group, Inc. | 4,491 | 402,843 |
| Kaiser Aluminum Corp. | 4,879 | 428,864 | Pinterest, Inc., Class A* | 2,469 | 108,809 |
| Kinross Gold Corp. (Canada) | 115,370 | 959,878 | PubMatic, Inc., Class A* | 5,834 | 118,488 |
| Knife River Corp.* | 6,993 | 490,489 | Sirius XM Holdings, Inc. | 368,301 | 1,042,292 |
| Kronos Worldwide, Inc. | 1,805 | 22,653 | Sphere Entertainment Co.* | 25,272 | 886,036 |
| Linde PLC (Ireland) | 5,763 | 2,528,862 | Spotify Technology SA (Luxembourg)* | 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) ^(a) | 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 | Pharmaceuticals, Biotechnology & Life Sciences — 5.7% | | |
| 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 |
|---|---------------------|-------------------|
| COMMON STOCKS — (Continued) | | |
| Pharmaceuticals, Biotechnology & Life Sciences — (Continued) | | |
| Bristol-Myers Squibb Co. ^(a) | 93,645 | \$ 3,889,077 |
| Collegium Pharmaceutical, Inc.* | 25,860 | 832,692 |
| Danaher Corp. | 2,325 | 580,901 |
| Elanco Animal Health, Inc.* | 55,931 | 807,084 |
| Eli Lilly & Co. | 1,476 | 1,336,341 |
| Gilead Sciences, Inc. ^(a) | 51,308 | 3,520,247 |
| Harmony Biosciences Holdings, Inc.* | 40,223 | 1,213,528 |
| Incyte Corp.* | 9,154 | 554,915 |
| IQVIA Holdings, Inc.* | 9,126 | 1,929,601 |
| Johnson & Johnson ^(a) | 43,186 | 6,312,066 |
| Merck & Co., Inc. ^(a) | 24,933 | 3,086,705 |
| Mettler-Toledo International, Inc.* | 602 | 841,349 |
| Myriad Genetics, Inc.* | 748 | 18,296 |
| Natera, Inc.* | 3,316 | 359,090 |
| Neurocrine Biosciences, Inc.* | 12,923 | 1,779,109 |
| Nurix Therapeutics, Inc.* | 3,757 | 78,409 |
| Pacira BioSciences, Inc.* | 3,741 | 107,030 |
| Perrigo Co. PLC (Ireland) | 181 | 4,648 |
| QIAGEN NV (Netherlands) | 4,064 | 166,990 |
| Regeneron Pharmaceuticals, Inc.* | 256 | 269,064 |
| Repligen Corp.* | 4,507 | 568,152 |
| Rhythm Pharmaceuticals, Inc.* | 4,985 | 204,684 |
| Thermo Fisher Scientific, Inc. ^(a) | 2,934 | 1,622,502 |
| Twist Bioscience Corp.* | 35,456 | 1,747,272 |
| Vera Therapeutics, Inc.* | 55 | 1,990 |
| Viatis, Inc. | 29,011 | 308,387 |
| Vir Biotechnology, Inc.* | 4,697 | 41,803 |
| Waters Corp.* | 5,440 | 1,578,253 |
| | | <u>39,063,371</u> |

Semiconductors & Semiconductor Equipment — 9.0%

| | | |
|---|--------|-----------|
| Advanced Micro Devices, Inc. ^{(a)*} | 17,595 | 2,854,085 |
| Amkor Technology, Inc. | 6,659 | 266,493 |
| Analog Devices, Inc. | 5,478 | 1,250,408 |
| Applied Materials, Inc. ^(a) | 8,227 | 1,941,490 |
| Broadcom, Inc. ^(a) | 3,704 | 5,946,883 |
| Cirrus Logic, Inc.* | 10,494 | 1,339,664 |
| Credo Technology Group Holding Ltd. (Cayman Islands)* | 36,640 | 1,170,282 |
| Entegris, Inc. | 2,647 | 358,404 |
| GLOBALFOUNDRIES, Inc. (Cayman Islands)* | 7,718 | 390,222 |
| Ichor Holdings Ltd. (Cayman Islands)* | 5,153 | 198,648 |
| KLA Corp. | 2,431 | 2,004,384 |

| | Number of Shares | Value |
|---|---------------------|-------------------|
| COMMON STOCKS — (Continued) | | |
| Semiconductors & Semiconductor Equipment — (Continued) | | |
| Lam Research Corp. | 1,775 | \$ 1,890,109 |
| Microchip Technology, Inc. | 27,388 | 2,506,002 |
| Micron Technology, Inc. ^(a) | 20,961 | 2,757,000 |
| MKS Instruments, Inc. | 6,951 | 907,662 |
| Monolithic Power Systems, Inc. ^(a) | 3,335 | 2,740,303 |
| NVIDIA Corp. ^(a) | 63,022 | 7,785,738 |
| NXP Semiconductors NV (Netherlands) | 13,308 | 3,581,050 |
| ON Semiconductor Corp.* | 31,484 | 2,158,228 |
| Photronics, Inc.* | 28,079 | 692,709 |
| Qorvo, Inc. ^{(a)*} | 19,701 | 2,286,104 |
| QUALCOMM, Inc. ^(a) | 61,906 | 12,330,437 |
| Rambus, Inc.* | 10,732 | 630,612 |
| Semtech Corp.* | 28,135 | 840,674 |
| Skyworks Solutions, Inc. ^(a) | 5,690 | 606,440 |
| SMART Global Holdings, Inc. (Cayman Islands)* | 6,371 | 145,705 |
| Texas Instruments, Inc. | 9,186 | 1,786,952 |
| | | <u>61,366,688</u> |

Software & Services — 9.7%

| | | |
|---|---------|-----------|
| A10 Networks, Inc. | 4,299 | 59,541 |
| Accenture PLC, Class A (Ireland) | 9,571 | 2,903,937 |
| Adobe, Inc. ^{(a)*} | 4,327 | 2,403,822 |
| Alarm.com Holdings, Inc.* | 9,581 | 608,777 |
| Amdocs Ltd. (Guernsey) | 2,530 | 199,668 |
| Appfolio, Inc., Class A* | 3,375 | 825,424 |
| AppLovin Corp., Class A* | 15,126 | 1,258,786 |
| ASGN, Inc.* | 4,753 | 419,072 |
| Bitfarms Ltd. (Canada)* | 349,802 | 898,991 |
| BlackLine, Inc.* | 4,333 | 209,934 |
| Box, Inc., Class A* | 26,573 | 702,590 |
| Cadence Design Systems, Inc.* | 856 | 263,434 |
| CGI, Inc. (Canada)* | 1,461 | 145,822 |
| Clear Secure, Inc., Class A | 20,072 | 375,547 |
| Crowdstrike Holdings, Inc., Class A ^{(a)*} | 9,474 | 3,630,342 |
| Digimarc Corp.* | 279 | 8,652 |
| DocuSign, Inc.* | 2,959 | 158,306 |
| Dolby Laboratories, Inc., Class A | 6,857 | 543,280 |
| Dropbox, Inc., Class A* | 33,682 | 756,835 |
| DXC Technology Co.* | 12,377 | 236,277 |
| Envestnet, Inc.* | 2,926 | 183,138 |
| 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 |
|---|---------------------|-------------------|--|---------------------|-------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Software & Services — (Continued) | | | Technology Hardware & Equipment — (Continued) | | |
| 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. ^(a) | 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. ^(a) | 40,507 | 5,719,588 | ScanSource, Inc.* | 3,006 | 133,196 |
| Palo Alto Networks, Inc. ^{(a)*} | 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. ^{(a)*} | 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. ^(a) | 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. ^{(a)*} | 8,401 | 6,608,815 | Telecommunication Services — 1.0% | | |
| Smartsheet, Inc., Class A* | 7,156 | 315,436 | Anterix, Inc.* | 43 | 1,702 |
| Synopsys, Inc.* | 681 | 405,236 | AT&T, Inc. ^(a) | 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> |
| Technology Hardware & Equipment — 5.7% | | | Transportation — 2.0% | | |
| Amphenol Corp., Class A | 20,592 | 1,387,283 | CSX Corp. | 68,077 | 2,277,176 |
| Apple, Inc. ^(a) | 44,316 | 9,333,836 | Delta Air Lines, Inc. ^(a) | 35,294 | 1,674,347 |
| Arlo Technologies, Inc.* | 19,827 | 258,544 | FedEx Corp. ^(a) | 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. ^(a) | 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 |
|---|---------------------|------------------------------|
| COMMON STOCKS — (Continued) | | |
| Transportation — (Continued) | | |
| Universal Logistics Holdings, Inc. . . . | 244 | \$ 9,904 |
| XPO, Inc.* | 1 | 106 |
| | | <u>13,522,556</u> |
| Utilities — 1.6% | | |
| 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. ^(a) | 22,264 | 2,231,521 |
| NRG Energy, Inc. ^(a) | 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><u>\$ 681,028,639</u></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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Long | | | | | | | | |
| Automobiles & Components | | | | | | | | |
| 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> |
| Capital Goods | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-----------------|-----------|--|
| Capital Goods — (continued) | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|-----------------|-----------|--|
| Capital Goods — (continued) | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-------------------|-------------------|--|
| Capital Goods — (continued) | | | | | | | | |
| 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> |
| Commercial & Professional Services | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Commercial & Professional Services — (continued) | | | | | | | | |
| 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> |
| Consumer Discretionary Distribution & Retail | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Consumer Discretionary | | | | | | | | |
| Distribution & Retail — (continued) | | | | | | | | |
| 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> |
| Consumer Durables & Apparel | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Consumer Durables & Apparel — (continued) | | | | | | | | |
| 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> |
| Consumer Services | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Consumer Services — (continued) | | | | | | | | |
| 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> |
| Consumer Staples Distribution & Retail | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Consumer Staples Distribution & Retail — (continued) | | | | | | | | |
| 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> |
| Energy | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Energy — (continued) | | | | | | | | |
| 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> |
| Financial Services | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|------------------|-------------------|--|
| Financial Services — (continued) | | | | | | | | |
| 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> |
| Food, Beverage & Tobacco | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Food, Beverage & Tobacco — (continued) | | | | | | | | |
| 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> |
| Health Care Equipment & Services | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-------------------|-------------------|--|
| Health Care Equipment & Services | | | | | | | | |
| — (continued) | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Household & Personal Products | | | | | | | | |
| 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> |
| Materials | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-----------------|-----------|--|
| Materials — (continued) | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-------------------|-------------------|--|
| Materials — (continued) | | | | | | | | |
| 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> |
| Media & Entertainment | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Media & Entertainment — (continued) | | | | | | | | |
| 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> |
| Pharmaceuticals, Biotechnology & Life Sciences | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|------------------|-------------------|--|
| Pharmaceuticals, Biotechnology & Life Sciences — (continued) | | | | | | | | |
| 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> |
| Semiconductors & Semiconductor Equipment | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-------------------|-------------------|--|
| Semiconductors & Semiconductor Equipment — (continued) | | | | | | | | |
| 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> |
| Software & Services | | | | | | | | |
| 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* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-----------------|-----------|---------------------------------------|
| Software & Services — (continued) | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|-------------------|-------------------|--|
| Software & Services — (continued) | | | | | | | | |
| 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> |
| Technology Hardware & Equipment | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Technology Hardware & Equipment | | | | | | | | |
| — (continued) | | | | | | | | |
| 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> |
| Telecommunication Services | | | | | | | | |
| 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> |
| Transportation | | | | | | | | |
| 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) | |
| | | | | 51,202 | 2,993,949 | 3,488,390 | 679,017 | |
| 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) | |
| | | | | 30,602 | 2,004,297 | 2,713,919 | 863,084 | |
| 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)* |
|--|---------------|-------------------|---------------|---------------|-----------------------------|-----------------|----------------|--|
| Capital Goods — (continued) | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|---------------------|---------------------|--|
| Capital Goods — (continued) | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|--------------|--|
| Commercial & Professional Services | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|---------------------|---------------------|--|
| Commercial & Professional Services — (continued) | | | | | | | | |
| 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> |
| Consumer Discretionary Distribution & Retail | | | | | | | | |
| 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)* |
|--|---------------|-------------------|---------------|---------------|-----------------------------|---------------------|---------------------|--|
| Consumer Durables & Apparel | | | | | | | | |
| 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> |
| Consumer Services | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|---------------------|---------------------|--|
| Consumer Services — (continued) | | | | | | | | |
| 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> |
| Consumer Staples Distribution & Retail | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|-------------|--|
| Energy | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|---------------------|---------------------|--|
| Energy — (continued) | | | | | | | | |
| 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> |
| Financial Services | | | | | | | | |
| 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> |
| Food, Beverage & Tobacco | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|---------------------|---------------------|--|
| Food, Beverage & Tobacco — (continued) | | | | | | | | |
| 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> |
| Health Care Equipment & Services | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|--------------|--|
| Health Care Equipment & Services | | | | | | | | |
| — (continued) | | | | | | | | |
| 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 |
| Household & Personal Products | | | | | | | | |
| 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) |
| Materials | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|----------------|--|
| Materials — (continued) | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|--------------|--|
| Materials — (continued) | | | | | | | | |
| 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 |
| Media & Entertainment | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|---------------------|---------------------|--|
| Media & Entertainment — (continued) | | | | | | | | |
| 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> |
| Pharmaceuticals, Biotechnology & Life Sciences | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|--------------|--|
| Pharmaceuticals, Biotechnology & Life Sciences — (continued) | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|---------------------|---------------------|--|
| Pharmaceuticals, Biotechnology & Life Sciences — (continued) | | | | | | | | |
| 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> |
| Semiconductors & Semiconductor Equipment | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|---------------------|---------------------|--|
| Semiconductors & Semiconductor Equipment — (continued) | | | | | | | | |
| 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> |
| Software & Services | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|---------------------|---------------------|--|
| Software & Services — (continued) | | | | | | | | |
| 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> |
| Technology Hardware & Equipment | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|---------------------|---------------------|--|
| Technology Hardware & Equipment — (continued) | | | | | | | | |
| 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> |
| Telecommunication Services | | | | | | | | |
| 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> |
| Transportation | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|--------------|--|
| Transportation — (continued) | | | | | | | | |
| 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 |
| | | | | | (567,938) | (16,897,830) | (16,297,173) | 402,170 |
| Utilities | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|------------------------|------------------------|--|
| Utilities — (continued) | | | | | | | | |
| 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 |
| Total Reference Entity — Short | | | | | | (441,199,989) | (407,139,448) | 28,235,529 |
| Net Value of Reference Entity | | | | | | <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 |
|---|---------------------|------------------|---|---------------------|------------|
| COMMON STOCKS — 50.9% | | | COMMON STOCKS — (Continued) | | |
| Automobiles & Components — 0.6% | | | Capital Goods — (Continued) | | |
| Adient PLC (Ireland)* | 294 | \$ 7,265 | Eaton Corp. PLC (Ireland) | 740 | \$ 232,027 |
| American Axle & Manufacturing Holdings, Inc.* | 159 | 1,111 | EMCOR Group, Inc. ^(a) | 904 | 330,032 |
| Aptiv PLC (Jersey)* | 485 | 34,154 | Emerson Electric Co. ^(a) | 1,148 | 126,464 |
| BorgWarner, Inc. ^(a) | 3,490 | 112,518 | Energac Tool Group Corp. | 865 | 33,026 |
| Dana, Inc. | 5,376 | 65,157 | EnerSys ^(a) | 536 | 55,487 |
| Dorman Products, Inc.* | 224 | 20,491 | Esab Corp. | 647 | 61,096 |
| Ford Motor Co. ^(a) | 14,799 | 185,579 | Fastenal Co. ^(a) | 1,989 | 124,989 |
| Garrett Motion, Inc.* | 28 | 240 | Federal Signal Corp. | 523 | 43,759 |
| General Motors Co. ^(a) | 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. ^{(a)*} | 826 | 141,667 |
| Visteon Corp. ^{(a)*} | 2,098 | 223,857 | Generac Holdings, Inc. ^{(a)*} | 1,804 | 238,525 |
| Winnebago Industries, Inc. | 1,683 | 91,219 | General Dynamics Corp. ^(a) | 64 | 18,569 |
| | | <u>1,554,236</u> | General Electric Co. ^(a) | 988 | 157,062 |
| Capital Goods — 6.5% | | | Gibraltar Industries, Inc.* | 1,419 | 97,272 |
| 3M Co. ^(a) | 3,938 | 402,424 | Global Industrial Co. | 22 | 690 |
| A. O. Smith Corp. | 76 | 6,215 | Griffon Corp. ^(a) | 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. ^(a) | 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. ^(a) | 952 | 225,586 |
| AZEK Co., Inc. (The)* | 2,131 | 89,779 | Ingersoll Rand, Inc. ^(a) | 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. ^(a) | 1,719 | 324,272 |
| Carlisle Cos., Inc. | 119 | 48,220 | Lindsay Corp. | 248 | 30,474 |
| Caterpillar, Inc. ^(a) | 140 | 46,634 | Lockheed Martin Corp. ^(a) | 2,228 | 1,040,699 |
| Chart Industries, Inc.* | 832 | 120,091 | Masco Corp. ^(a) | 4,947 | 329,816 |
| Comfort Systems USA, Inc. ^(a) | 55 | 16,727 | MasTec, Inc. ^{(a)*} | 4,168 | 445,934 |
| Core & Main, Inc., Class A* | 1,002 | 49,038 | MDU Resources Group, Inc. ^(a) | 11,527 | 289,328 |
| Crane Co. | 1,119 | 162,233 | Middleby Corp. (The) ^{(a)*} | 2,273 | 278,693 |
| CSW Industrials, Inc. | 9 | 2,388 | Miller Industries, Inc. | 53 | 2,916 |
| Cummins, Inc. ^(a) | 286 | 79,202 | MRC Global, Inc.* | 1,118 | 14,433 |
| Curtiss-Wright Corp. | 150 | 40,647 | MSC Industrial Direct Co., Inc., Class A ^(a) | 1,217 | 96,520 |
| Deere & Co. | 488 | 182,331 | Mueller Industries, Inc. ^(a) | 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 |
|--|---------------------|-------------------|--|---------------------|------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Capital Goods — (Continued) | | | Commercial & Professional Services — (Continued) | | |
| 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. ^(a) | 726 | 316,500 | Dun & Bradstreet Holdings, Inc. | 11,691 | 108,259 |
| Otis Worldwide Corp. ^(a) | 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. ^(a) | 902 | 126,018 |
| Parker-Hannifin Corp. ^(a) | 764 | 386,439 | Kelly Services, Inc., Class A | 542 | 11,604 |
| Powell Industries, Inc. ^(a) | 2,550 | 365,670 | Korn Ferry | 245 | 16,449 |
| Proto Labs, Inc.* | 99 | 3,058 | Leidos Holdings, Inc. ^(a) | 3,847 | 561,200 |
| Quanex Building Products Corp. | 267 | 7,383 | ManpowerGroup, Inc. | 2,434 | 169,893 |
| Quanta Services, Inc. ^(a) | 927 | 235,541 | MSA Safety, Inc. | 358 | 67,193 |
| Regal Rexnord Corp. ^(a) | 2,041 | 275,984 | RB Global, Inc. (Canada) | 43 | 3,283 |
| Resideo Technologies, Inc.* | 7,102 | 138,915 | Republic Services, Inc. ^(a) | 1,224 | 237,872 |
| RTX Corp. | 3,439 | 345,241 | Robert Half, Inc. ^(a) | 846 | 54,127 |
| Snap-on, Inc. ^(a) | 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. ^(a) | 2,051 | 163,854 | Tetra Tech, Inc. ^(a) | 125 | 25,560 |
| Sterling Infrastructure, Inc. ^{(a)*} | 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. ^(a) | 4,183 | 399,351 |
| Textron, Inc. ^(a) | 3,859 | 331,334 | | | <u>2,357,718</u> |
| Trane Technologies PLC (Ireland) | 626 | 205,910 | Consumer Discretionary Distribution & Retail — 1.8% | | |
| Transcat, Inc.* | 77 | 9,215 | 1-800-Flowers.com, Inc., Class A* | 125 | 1,190 |
| TransDigm Group, Inc. | 120 | 153,313 | Abercrombie & Fitch Co., Class A* | 129 | 22,941 |
| Tutor Perini Corp.* | 2,726 | 59,372 | Academy Sports & Outdoors, Inc. | 289 | 15,389 |
| UFP Industries, Inc. ^(a) | 697 | 78,064 | Amazon.com, Inc. ^{(a)*} | 2,061 | 398,288 |
| United Rentals, Inc. ^(a) | 1,042 | 673,893 | Arko Corp. | 63 | 395 |
| Vertiv Holdings Co., Class A ^(a) | 3,810 | 329,832 | Best Buy Co., Inc. | 10 | 843 |
| Wabash National Corp. | 3,000 | 65,520 | Carvana Co. ^{(a)*} | 3,509 | 451,679 |
| Watsco, Inc. | 252 | 116,736 | Dick's Sporting Goods, Inc. | 126 | 27,071 |
| WESCO International, Inc. ^(a) | 3,460 | 548,479 | eBay, Inc. ^(a) | 7,229 | 388,342 |
| Westinghouse Air Brake Technologies Corp. ^(a) | 4,365 | 689,888 | Etsy, Inc. ^{(a)*} | 2,429 | 143,262 |
| Woodward, Inc. ^(a) | 1,023 | 178,391 | Gap, Inc. (The) ^(a) | 7,405 | 176,905 |
| WW Grainger, Inc. ^(a) | 474 | 427,662 | Genuine Parts Co. | 1,324 | 183,136 |
| Zurn Elkay Water Solutions Corp. ^(a) | 8,742 | 257,015 | Hibbett, Inc. | 2,120 | 184,885 |
| | | <u>15,765,501</u> | Home Depot, Inc. (The) ^(a) | 848 | 291,916 |
| Commercial & Professional Services — 1.0% | | | 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. ^(a) | 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) ^{(a)*} | 2,349 | 92,245 |
| Brink's Co. (The) | 108 | 11,059 | Pool Corp. ^(a) | 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. ^(a) | 348 | 243,691 | TJX Cos., Inc. (The) ^(a) | 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 |
|---|---------------------|------------------|---|---------------------|------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Consumer Discretionary Distribution & Retail — (Continued) | | | Consumer Services — (Continued) | | |
| Ulta Beauty, Inc. ^{(a)*} | 891 | \$ 343,810 | Brinker International, Inc.* | 1,376 | \$ 99,609 |
| Williams-Sonoma, Inc. | 352 | 99,394 | Caesars Entertainment, Inc. ^{(a)*} | 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 |
| Consumer Durables & Apparel — 1.6% | | | 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. ^{(a)*} | 4,060 | 137,187 |
| Cricut, Inc., Class A* | 200 | 1,198 | Grand Canyon Education, Inc.* | 938 | 131,236 |
| Deckers Outdoor Corp. ^{(a)*} | 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. ^(a) | 5,342 | 236,383 |
| G-III Apparel Group Ltd.* | 1,601 | 43,339 | Marriott International, Inc., Class A ^(a) | 2,026 | 489,826 |
| Hasbro, Inc. ^(a) | 4,160 | 243,360 | McDonald's Corp. ^(a) | 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. ^{(a)*} | 33,861 | 550,580 | Rush Street Interactive, Inc.* | 6,839 | 65,586 |
| Mohawk Industries, Inc. ^{(a)*} | 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 ^(a) | 912 | 68,737 | Target Hospitality Corp.* | 277 | 2,413 |
| NVR, Inc.* | 11 | 83,474 | Vail Resorts, Inc. ^(a) | 2,699 | 486,171 |
| PulteGroup, Inc. ^(a) | 3,105 | 341,861 | Wyndham Hotels & Resorts, Inc. ^(a) | 1,205 | 89,170 |
| PVH Corp. ^(a) | 988 | 104,600 | Wynn Resorts Ltd. ^(a) | 4,828 | 432,106 |
| Ralph Lauren Corp. ^(a) | 1,571 | 275,019 | Yum! Brands, Inc. ^(a) | 2,210 | 292,737 |
| Smith & Wesson Brands, Inc. | 100 | 1,434 | | | <u>4,338,300</u> |
| Sonos, Inc.* | 9,088 | 134,139 | Consumer Staples Distribution & Retail — 1.2% | | |
| Tapestry, Inc. ^(a) | 2,110 | 90,287 | Albertsons Cos., Inc., Class A | 1,599 | 31,580 |
| Tempur Sealy International, Inc. | 1,770 | 83,792 | Costco Wholesale Corp. ^(a) | 347 | 294,947 |
| TopBuild Corp.* | 315 | 121,360 | Dollar General Corp. ^(a) | 3,453 | 456,590 |
| Vista Outdoor, Inc.* | 2,088 | 78,613 | Fresh Market Holdings, Inc. (The), Escrow Shares ^{(b)*} | 45,368 | — |
| Worthington Enterprises, Inc. | 3,929 | 185,960 | Kroger Co. (The) ^(a) | 8,165 | 407,678 |
| YETI Holdings, Inc. ^{(a)*} | 940 | 35,861 | Performance Food Group Co.* | 3,008 | 198,859 |
| | | <u>3,918,092</u> | Sysco Corp. ^(a) | 1,140 | 81,385 |
| Consumer Services — 1.8% | | | Target Corp. ^(a) | 6,133 | 907,929 |
| ADT, Inc. | 885 | 6,726 | US Foods Holding Corp. ^{(a)*} | 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. ^(a) | 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 |
|---|---------------------|------------------|--|---------------------|------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Consumer Staples Distribution & Retail — (Continued) | | | Energy — (Continued) | | |
| Walmart, Inc. ^(a) | 8,105 | \$ 548,790 | US Silica Holdings, Inc. ^{(a)*} | 2,574 | \$ 39,768 |
| Weis Markets, Inc. | 69 | 4,331 | Valero Energy Corp. ^(a) | 1,896 | 297,217 |
| | | <u>3,009,953</u> | Weatherford International PLC (Ireland) [*] | 1,065 | 130,409 |
| Energy — 3.0% | | | | | <u>7,118,405</u> |
| Archrock, Inc. | 1,254 | 25,356 | Financial Services — 2.6% | | |
| Baker Hughes Co. ^(a) | 1,817 | 63,904 | AvidXchange Holdings, Inc. [*] | 375 | 4,523 |
| Borr Drilling Ltd. (Bermuda) | 8,245 | 53,180 | Berkshire Hathaway, Inc., Class B ^{(a)*} | 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. ^(a) | 1,612 | 316,919 |
| Canadian Natural Resources Ltd. (Canada) | 5,851 | 208,296 | Coinbase Global, Inc., Class A [*] | 455 | 101,115 |
| Cenovus Energy, Inc. (Canada) | 10,037 | 197,327 | Corpay, Inc. [*] | 688 | 183,290 |
| ChampionX Corp. | 2,006 | 66,619 | Euronet Worldwide, Inc. [*] | 61 | 6,314 |
| Chesapeake Energy Corp. ^(a) | 236 | 19,397 | FactSet Research Systems, Inc. | 237 | 96,760 |
| Chevron Corp. ^(a) | 2,260 | 353,509 | Fidelity National Information Services, Inc. ^(a) | 5,726 | 431,511 |
| ConocoPhillips. | 123 | 14,069 | Fiserv, Inc. ^{(a)*} | 5,434 | 809,883 |
| CONSOL Energy, Inc. [*] | 292 | 29,793 | Franklin Resources, Inc. ^(a) | 6,460 | 144,381 |
| Coterra Energy, Inc. | 3,149 | 83,984 | Intercontinental Exchange, Inc. ^(a) . . . | 1,760 | 240,926 |
| Devon Energy Corp. ^(a) | 8,472 | 401,573 | International Money Express, Inc. [*] . . | 112 | 2,334 |
| DHT Holdings, Inc. (Marshall Islands) | 5,650 | 65,371 | Mastercard, Inc., Class A ^(a) | 715 | 315,429 |
| Diamond Offshore Drilling, Inc. [*] | 3,002 | 46,501 | Morningstar, Inc. | 362 | 107,098 |
| Diamondback Energy, Inc. ^(a) | 1,965 | 393,373 | NCR Atleos Corp. ^{(a)*} | 1,847 | 49,906 |
| Dorian LPG Ltd. (Marshall Islands) . . | 11,156 | 468,106 | Open Lending Corp. [*] | 99 | 552 |
| EOG Resources, Inc. ^(a) | 3,530 | 444,321 | Payoneer Global, Inc. [*] | 21,296 | 117,980 |
| Exxon Mobil Corp. ^(a) | 7,835 | 901,965 | PayPal Holdings, Inc. ^{(a)*} | 21,342 | 1,238,476 |
| Halliburton Co. | 5,227 | 176,568 | Shift4 Payments, Inc., Class A ^{(a)*} . . . | 767 | 56,259 |
| Helix Energy Solutions Group, Inc. [*] . . | 15,748 | 188,031 | T Rowe Price Group, Inc. ^(a) | 2,873 | 331,286 |
| Helmerich & Payne, Inc. ^(a) | 7,372 | 266,424 | Visa, Inc., Class A ^(a) | 2,218 | 582,159 |
| Hess Corp. ^(a) | 650 | 95,888 | | | <u>6,218,368</u> |
| HF Sinclair Corp. | 4,063 | 216,720 | Food, Beverage & Tobacco — 2.3% | | |
| Kinder Morgan, Inc. | 12,717 | 252,687 | Altria Group, Inc. ^(a) | 12,680 | 577,574 |
| Marathon Oil Corp. ^(a) | 3,651 | 104,674 | B&G Foods, Inc. | 1,671 | 13,502 |
| Marathon Petroleum Corp. ^(a) | 94 | 16,307 | Celsius Holdings, Inc. ^{(a)*} | 1,417 | 80,897 |
| Murphy Oil Corp. ^(a) | 6,167 | 254,327 | Coca-Cola Co. (The) ^(a) | 12,828 | 816,502 |
| Nabors Industries Ltd. (Bermuda) [*] . . | 868 | 61,767 | Conagra Brands, Inc. | 6,736 | 191,437 |
| Noble Corp. PLC (United Kingdom) . . | 2,399 | 107,115 | General Mills, Inc. ^(a) | 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. ^(a) | 2,473 | 283,653 |
| Pembina Pipeline Corp. (Canada) . . . | 4,461 | 165,414 | Kellanova ^(a) | 11,004 | 634,711 |
| Phillips 66 ^(a) | 824 | 116,324 | Keurig Dr Pepper, Inc. ^(a) | 10,600 | 354,040 |
| Range Resources Corp. | 2,045 | 68,569 | Kraft Heinz Co. (The) ^(a) | 16,264 | 524,026 |
| REX American Resources Corp. [*] | 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 |
|--|---------------------|------------------|--|---------------------|------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Food, Beverage & Tobacco — (Continued) | | | Health Care Equipment & Services — (Continued) | | |
| McCormick & Co., Inc., non-voting shares ^(a) | 8,841 | \$ 627,181 | Molina Healthcare, Inc. ^{(a)*} | 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. ^{(a)*} | 2,135 | 384,236 |
| Monster Beverage Corp.* | 530 | 26,474 | Phreesia, Inc.* | 3,703 | 78,504 |
| Philip Morris International, Inc. ^(a) | 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. ^(a) | 2,760 | 528,319 |
| Turning Point Brands, Inc. | 43 | 1,380 | Solventum Corp. ^{(a)*} | 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. ^{(a)*} | 6,169 | 820,662 |
| | | <u>5,594,709</u> | UnitedHealth Group, Inc. ^(a) | 653 | 332,547 |
| | | | Universal Health Services, Inc., Class B ^(a) | 1,323 | 244,662 |
| | | | Veeva Systems, Inc., Class A* | 1,015 | 185,755 |
| | | | Zimmer Biomet Holdings, Inc. ^(a) | 4,338 | 470,803 |
| | | | | | <u>9,433,321</u> |
| Health Care Equipment & Services — 3.9% | | | Household & Personal Products — 1.1% | | |
| 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. ^(a) | 231 | 53,987 | Edgewell Personal Care Co. | 1,151 | 46,259 |
| Cencora, Inc. | 675 | 152,077 | Estee Lauder Cos., Inc. (The), Class A ^(a) | 5,450 | 579,880 |
| Centene Corp.* | 3,696 | 245,045 | Kenvue, Inc. ^(a) | 16,558 | 301,024 |
| Cigna Group (The) ^(a) | 676 | 223,465 | Kimberly-Clark Corp. ^(a) | 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) ^(a) | 2,309 | 380,800 |
| CVS Health Corp. ^(a) | 1,895 | 111,919 | Reynolds Consumer Products, Inc. | 2,678 | 74,930 |
| DaVita, Inc. ^{(a)*} | 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 | Materials — 3.0% | | |
| 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. ^(a) | 4,635 | 361,159 | AptarGroup, Inc. | 113 | 15,911 |
| GeneDx Holdings Corp.* | 516 | 13,488 | Arch Resources, Inc. | 64 | 9,743 |
| Guardant Health, Inc. ^{(a)*} | 12,315 | 355,657 | Ashland, Inc. | 57 | 5,386 |
| HCA Healthcare, Inc. ^(a) | 798 | 256,381 | | | |
| Hologic, Inc. ^{(a)*} | 9,126 | 677,605 | | | |
| Humana, Inc. ^(a) | 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 |
|--|---------------------|-----------|--|---------------------|-----------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Materials — (Continued) | | | Materials — (Continued) | | |
| ATI, Inc.* | 990 | \$ 54,895 | Royal Gold, Inc. ^(a) | 439 | \$ 54,945 |
| Avery Dennison Corp. | 170 | 37,170 | RPM International, Inc. ^(a) | 1,700 | 183,056 |
| Axalta Coating Systems Ltd. (Bermuda)* | 2,282 | 77,976 | Scotts Miracle-Gro Co. (The) ^(a) | 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) ^(a) | 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. ^{(a)*} | 12,064 | 185,665 | Media & Entertainment — 2.9% | | |
| Corteva, Inc. ^(a) | 7,343 | 396,081 | Alphabet, Inc., Class A ^(a) | 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. ^{(a)*} | 1,863 | 40,278 |
| Ecolab, Inc. ^(a) | 1,053 | 250,614 | Comcast Corp., Class A ^(a) | 3,076 | 120,456 |
| Fortuna Mining Corp. (Canada)* | 41,766 | 204,236 | Electronic Arts, Inc. ^(a) | 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) ^(a) | 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 ^(a) | 3,651 | 1,840,907 |
| International Paper Co. ^(a) | 4,849 | 209,234 | Netflix, Inc. ^{(a)*} | 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. ^(a) | 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. ^(a) | 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. ^(a) | 1,066 | 577,559 | Thryv Holdings, Inc.* | 140 | 2,495 |
| Metallus, Inc.* | 729 | 14,777 | TripAdvisor, Inc. ^{(a)*} | 10,084 | 179,596 |
| Minerals Technologies, Inc. | 1,446 | 120,249 | Vimeo, Inc.* | 28,501 | 106,309 |
| NewMarket Corp. ^(a) | 263 | 135,595 | Walt Disney Co. (The) ^(a) | 6,368 | 632,279 |
| Newmont Corp. | 2,754 | 115,310 | Yelp, Inc. ^{(a)*} | 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 | Pharmaceuticals, Biotechnology & Life Sciences — 3.0% | | |
| 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. ^(a) | 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 |
|---|---------------------|------------------|---|---------------------|-------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Pharmaceuticals, Biotechnology & Life Sciences — | | | Semiconductors & Semiconductor Equipment — (Continued) | | |
| (Continued) | | | | | |
| 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. ^(a) | 549 | 452,656 |
| Bristol-Myers Squibb Co. | 5,261 | 218,489 | Lam Research Corp. ^(a) | 411 | 437,653 |
| Collegium Pharmaceutical, Inc.* | 2,644 | 85,137 | Microchip Technology, Inc. ^(a) | 5,981 | 547,261 |
| Danaher Corp. | 528 | 131,921 | Micron Technology, Inc. ^(a) | 5,205 | 684,614 |
| Elanco Animal Health, Inc.* | 13,471 | 194,387 | MKS Instruments, Inc. ^(a) | 1,946 | 254,109 |
| Eli Lilly & Co. ^(a) | 288 | 260,749 | Monolithic Power Systems, Inc. ^(a) | 699 | 574,354 |
| Gilead Sciences, Inc. ^(a) | 9,415 | 645,963 | NVIDIA Corp. ^(a) | 6,794 | 839,331 |
| Harmony Biosciences Holdings, Inc. ^{(a)*} | 9,105 | 274,698 | NXP Semiconductors NV (Netherlands) | 2,781 | 748,339 |
| illumina, Inc. ^{(a)*} | 341 | 35,594 | ON Semiconductor Corp. ^{(a)*} | 7,520 | 515,496 |
| Incyte Corp. ^{(a)*} | 1,959 | 118,755 | Photronics, Inc.* | 3,315 | 81,781 |
| IQVIA Holdings, Inc. ^{(a)*} | 2,030 | 429,223 | Qorvo, Inc. ^{(a)*} | 5,543 | 643,210 |
| Johnson & Johnson ^(a) | 8,173 | 1,194,566 | QUALCOMM, Inc. ^(a) | 12,168 | 2,423,622 |
| Merck & Co., Inc. ^(a) | 5,660 | 700,708 | Rambus, Inc.* | 3,444 | 202,369 |
| Mettler-Toledo International, Inc. ^{(a)*} | 133 | 185,879 | Semtech Corp.* | 8,934 | 266,948 |
| Myriad Genetics, Inc.* | 281 | 6,873 | Skyworks Solutions, Inc. ^(a) | 409 | 43,591 |
| Natera, Inc.* | 1,033 | 111,864 | Texas Instruments, Inc. ^(a) | 2,050 | 398,787 |
| Neurocrine Biosciences, Inc. ^{(a)*} | 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 | Software & Services — 5.3% | | |
| 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. ^{(a)*} | 293 | 162,773 |
| Rhythm Pharmaceuticals, Inc.* | 1,548 | 63,561 | Alarm.com Holdings, Inc.* | 189 | 12,009 |
| Thermo Fisher Scientific, Inc. ^(a) | 736 | 407,008 | Amdocs Ltd. (Guernsey) | 685 | 54,060 |
| Twist Bioscience Corp. ^{(a)*} | 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. ^{(a)*} | 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 |
| Semiconductors & Semiconductor Equipment — 4.2% | | | Box, Inc., Class A* | 3,107 | 82,149 |
| Advanced Micro Devices, Inc. ^{(a)*} | 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 ^{(a)*} | 1,523 | 583,598 |
| Broadcom, Inc. ^(a) | 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. ^(a) | 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 |
|--|---------------------|-------------------|--|---------------------|------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Software & Services — (Continued) | | | Technology Hardware & Equipment — (Continued) | | |
| Fortinet, Inc. ^{(a)*} | 3,208 | \$ 193,346 | Corning, Inc. | 2,658 | \$ 103,263 |
| Gen Digital, Inc. ^(a) | 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. ^{(a)*} | 3,176 | 437,939 | F5, Inc. ^{(a)*} | 1,486 | 255,934 |
| Informatica, Inc., Class A * | 4,238 | 130,869 | Fabrinet (Cayman Islands) * | 215 | 52,630 |
| InterDigital, Inc. ^(a) | 910 | 106,070 | Hewlett Packard Enterprise Co. ^(a) | 16,575 | 350,893 |
| International Business Machines Corp. ^(a) | 911 | 157,558 | HP, Inc. ^(a) | 9,949 | 348,414 |
| Intuit, Inc. ^(a) | 677 | 444,931 | Insight Enterprises, Inc. ^{(a)*} | 724 | 143,613 |
| JFrog Ltd. (Israel) * | 1,864 | 69,993 | Itron, Inc. ^{(a)*} | 5,936 | 587,427 |
| Kyndryl Holdings, Inc. | 7,682 | 202,113 | Jabil, Inc. ^(a) | 2,412 | 262,402 |
| LiveRamp Holdings, Inc. * | 7,368 | 227,966 | Juniper Networks, Inc. | 2,415 | 88,051 |
| Microsoft Corp. ^(a) | 3,899 | 1,742,658 | Keysight Technologies, Inc. * | 491 | 67,144 |
| NCR Voyix Corp. ^{(a)*} | 12,734 | 157,265 | Knowles Corp. * | 58 | 1,001 |
| Nutanix, Inc., Class A ^{(a)*} | 5,362 | 304,830 | Littelfuse, Inc. | 140 | 35,783 |
| Okta, Inc. ^{(a)*} | 1,454 | 136,109 | Napco Security Technologies, Inc. . | 2,599 | 135,018 |
| Oracle Corp. ^(a) | 9,993 | 1,411,012 | NetApp, Inc. ^(a) | 3,813 | 491,114 |
| Palo Alto Networks, Inc. ^{(a)*} | 2,506 | 849,559 | NetScout Systems, Inc. * | 3,090 | 56,516 |
| Pegasystems, Inc. ^(a) | 6,761 | 409,243 | PC Connection, Inc. | 3 | 193 |
| PTC, Inc. * | 814 | 147,879 | Pure Storage, Inc., Class A ^{(a)*} | 8,383 | 538,272 |
| Q2 Holdings, Inc. ^{(a)*} | 4,723 | 284,939 | Rogers Corp. * | 1,331 | 160,532 |
| Qualys, Inc. * | 1,565 | 223,169 | ScanSource, Inc. * | 891 | 39,480 |
| Salesforce, Inc. ^(a) | 1,269 | 326,260 | Seagate Technology Holdings PLC (Ireland) | 3,890 | 401,720 |
| Samsara, Inc., Class A ^{(a)*} | 1,902 | 64,097 | Super Micro Computer, Inc. * | 284 | 232,695 |
| SEMrush Holdings, Inc., Class A * | 1,775 | 23,767 | TD SYNEX Corp. ^(a) | 473 | 54,584 |
| ServiceNow, Inc. ^{(a)*} | 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. ^{(a)*} | 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 | Telecommunication Services — 0.6% | | |
| VeriSign, Inc. ^{(a)*} | 1,943 | 345,465 | Anterix, Inc. * | 4 | 159 |
| Yext, Inc. * | 8,185 | 43,790 | AT&T, Inc. ^(a) | 18,355 | 350,764 |
| Zoom Video Communications, Inc., Class A ^{(a)*} | 11,590 | 686,012 | IDT Corp., Class B | 25 | 898 |
| | | <u>12,865,678</u> | Iridium Communications, Inc. ^(a) | 10,498 | 279,457 |
| Technology Hardware & Equipment — 2.6% | | | Lumen Technologies, Inc. * | 34,571 | 38,028 |
| Amphenol Corp., Class A | 222 | 14,956 | T-Mobile US, Inc. ^(a) | 2,246 | 395,700 |
| Apple, Inc. ^(a) | 1,348 | 283,916 | Verizon Communications, Inc. ^(a) | 11,542 | 475,992 |
| Arlo Technologies, Inc. * | 1,067 | 13,914 | | | <u>1,540,998</u> |
| Badger Meter, Inc. | 15 | 2,795 | Transportation — 1.2% | | |
| Bel Fuse, Inc., Class B | 239 | 15,592 | CSX Corp. ^(a) | 9,756 | 326,338 |
| Benchmark Electronics, Inc. | 319 | 12,588 | Delta Air Lines, Inc. ^(a) | 5,360 | 254,278 |
| CDW Corp. ^(a) | 153 | 34,248 | FedEx Corp. ^(a) | 1,148 | 344,216 |
| Ciena Corp. * | 701 | 33,774 | FTAI Infrastructure, Inc. | 3,481 | 30,041 |
| Cisco Systems, Inc. ^(a) | 9,247 | 439,325 | | | |

GOTHAM ENHANCED RETURN FUND

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

| | Number of Shares | Value | | Number of Shares | Value |
|---|---------------------|-------------|--|---------------------|----------------|
| COMMON STOCKS — (Continued) | | | EXCHANGE TRADED FUNDS — 1.3% | | |
| Transportation — (Continued) | | | 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. ^(a) | 1,474 | 260,309 | (Cost \$2,928,591) | | |
| SkyWest, Inc. ^{(a)*} | 6,624 | 543,632 | | | 3,059,061 |
| Uber Technologies, Inc. ^{(a)*} | 5,718 | 415,584 | TOTAL INVESTMENTS - 95.1% | | |
| Union Pacific Corp. ^(a) | 1,304 | 295,043 | (Cost \$194,971,661) | | |
| United Parcel Service, Inc., Class B ^(a) | 1,315 | 179,958 | OTHER ASSETS IN EXCESS OF | | |
| Universal Logistics Holdings, Inc. | 56 | 2,273 | LIABILITIES - 4.9% | | |
| | | 2,845,551 | | | 11,949,959 |
| | | | NET ASSETS - 100.0% | | |
| | | | | | \$ 241,638,711 |
| Utilities — 0.7% | | | (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. ^(a) | 730 | 146,197 | | | |
| Duke Energy Corp. ^(a) | 2,333 | 233,837 | | | |
| Edison International | 348 | 24,990 | | | |
| Montauk Renewables, Inc.* | 253 | 1,442 | | | |
| NRG Energy, Inc. ^(a) | 8,406 | 654,491 | | | |
| Public Service Enterprise Group, Inc. ^(a) | 3,238 | 238,641 | | | |
| Southwest Gas Holdings, Inc. | 1,001 | 70,450 | | | |
| Vistra Corp. ^(a) | 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 | | | |
| AFFILIATED EQUITY REGISTERED INVESTMENT COMPANIES — 42.9% | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|-----------------|-----------|--|
| Long | | | | | | | | |
| Automobiles & Components | | | | | | | | |
| 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 |
| Capital Goods | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-----------------|-----------|--|
| Capital Goods — (continued) | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|-----------------|-----------|--|
| Capital Goods — (continued) | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-------------------|-------------------|--|
| Capital Goods — (continued) | | | | | | | | |
| 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> |
| Commercial & Professional Services | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Commercial & Professional Services — (continued) | | | | | | | | |
| 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> |
| Consumer Discretionary Distribution & Retail | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|------------------|-------------------|--|
| Consumer Discretionary | | | | | | | | |
| Distribution & Retail — (continued) | | | | | | | | |
| 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> |
| Consumer Durables & Apparel | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Consumer Durables & Apparel — (continued) | | | | | | | | |
| 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> |
| Consumer Services | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Consumer Services — (continued) | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Consumer Staples Distribution & Retail | | | | | | | | |
| 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> |
| Energy | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Energy — (continued) | | | | | | | | |
| 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> |
| Exchange Traded Funds | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Financial Services | | | | | | | | |
| 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> |
| Food, Beverage & Tobacco | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Food, Beverage & Tobacco — (continued) | | | | | | | | |
| 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> |
| Health Care Equipment & Services | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-----------------|-----------|--|
| Health Care Equipment & Services | | | | | | | | |
| — (continued) | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|-------------------|-------------------|--|
| Health Care Equipment & Services | | | | | | | | |
| — (continued) | | | | | | | | |
| Solvantum 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> |
| Household & Personal Products | | | | | | | | |
| 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> |
| Materials | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-----------------|------------|--|
| Materials — (continued) | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-------------------|-------------------|--|
| Materials — (continued) | | | | | | | | |
| 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> |
| Media & Entertainment | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Media & Entertainment — (continued) | | | | | | | | |
| 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> |
| Pharmaceuticals, Biotechnology & Life Sciences | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-----------------|------------|--|
| Pharmaceuticals, Biotechnology & Life Sciences — (continued) | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-------------------|-------------------|--|
| Pharmaceuticals, Biotechnology & Life Sciences — (continued) | | | | | | | | |
| 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> |
| Semiconductors & Semiconductor Equipment | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-------------------|-------------------|--|
| Semiconductors & Semiconductor Equipment — (continued) | | | | | | | | |
| 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> |
| Software & Services | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|-------------------|-------------------|--|
| Software & Services — (continued) | | | | | | | | |
| 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> |
| Technology Hardware & Equipment | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|-----------------|-----------|--|
| Technology Hardware & Equipment — (continued) | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|------------------|-------------------|--|
| Technology Hardware & Equipment — (continued) | | | | | | | | |
| 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> |
| Telecommunication Services | | | | | | | | |
| 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> |
| Transportation | | | | | | | | |
| 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> |
| Utilities | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-----------------|-------------|--|
| Utilities — (continued) | | | | | | | | |
| 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 |
| Total Reference Entity — Long | | | | | | 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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|--------------|--|
| Short | | | | | | | | |
| Automobiles & Components | | | | | | | | |
| 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 |
| Capital Goods | | | | | | | | |
| 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)* |
|--|---------------|-------------------|---------------|---------------|-----------------------------|-----------------|-------------|--|
| Capital Goods — (continued) | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|-------------|--|
| Capital Goods — (continued) | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|--------------|--|
| Capital Goods — (continued) | | | | | | | | |
| 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 |
| Commercial & Professional Services | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|--------------------|--------------------|--|
| Commercial & Professional Services — (continued) | | | | | | | | |
| 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> |
| Consumer Discretionary Distribution & Retail | | | | | | | | |
| 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)* |
|--|---------------|-------------------|---------------|---------------|-----------------------------|-----------------|--------------|--|
| Consumer Durables & Apparel | | | | | | | | |
| 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 |
| Consumer Services | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|--------------------|--------------------|--|
| Consumer Services — (continued) | | | | | | | | |
| 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> |
| Consumer Staples Distribution & Retail | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|-------------|--|
| Energy | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|--------------|--|
| Energy — (continued) | | | | | | | | |
| 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) |
| Financial Services | | | | | | | | |
| 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 |
| Food, Beverage & Tobacco | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|--------------------|--------------------|--|
| Food, Beverage & Tobacco — (continued) | | | | | | | | |
| 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> |
| Health Care Equipment & Services | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|---------------|--|
| Health Care Equipment & Services | | | | | | | | |
| — (continued) | | | | | | | | |
| 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)* |
|---|---------------|-------------------|---------------|---------------|-----------------------------|-----------------|--------------|--|
| Health Care Equipment & Services | | | | | | | | |
| — (continued) | | | | | | | | |
| 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 |
| Household & Personal Products | | | | | | | | |
| 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 |
| Materials | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|--------------|--|
| Materials — (continued) | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|--------------------|--------------------|--|
| Media & Entertainment | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|-------------|--|
| Pharmaceuticals, Biotechnology & Life Sciences | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|-------------|--|
| Pharmaceuticals, Biotechnology & Life Sciences — (continued) | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|--------------|--|
| Semiconductors & Semiconductor Equipment | | | | | | | | |
| 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) |
| Software & Services | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|--------------|--|
| Software & Services — (continued) | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|---------------------|---------------------|--|
| Software & Services — (continued) | | | | | | | | |
| 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> |
| Technology Hardware & Equipment | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|--------------------|--------------------|--|
| Technology Hardware & Equipment | | | | | | | | |
| — (continued) | | | | | | | | |
| 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> |
| Telecommunication Services | | | | | | | | |
| Cogent Communications Holdings, Inc. | | | | | | | | |
| | USFF -0.250% | Weekly | MS | 01/10/28 | (9,018) | (623,350) | (508,976) | 93,371 |
| Frontier Communications Parent, Inc. | | | | | | | | |
| | 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 |
| Rogers Communications, Inc., Class B (Canada) | | | | | | | | |
| | USFF -0.250% | Weekly | MS | 07/11/28 | (5,050) | (214,455) | (186,749) | 17,772 |
| Shenandoah Telecommunications Co. | | | | | | | | |
| | 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> |
| Transportation | | | | | | | | |
| Air Transport Services Group, Inc. | | | | | | | | |
| | 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 |
| American Airlines Group, Inc. | | | | | | | | |
| | 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) |
| Canadian National Railway Co. (Canada) | | | | | | | | |
| | USFF -0.250% | Weekly | MS | 01/12/29 | (939) | (121,144) | (110,924) | 6,830 |
| Canadian Pacific Kansas City Ltd. (Canada) | | | | | | | | |
| | USFF -0.250% | Weekly | MS | 01/12/29 | (7,576) | (598,069) | (596,458) | (12,287) |
| Expeditors International of Washington, Inc. . . | | | | | | | | |
| | 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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|--------------------|--------------------|--|
| Transportation — (continued) | | | | | | | | |
| 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> |
| Utilities | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|---------------|--|
| Utilities — (continued) | | | | | | | | |
| 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 |
| Total Reference Entity — Short | | | | | | (192,145,421) | (177,394,086) | 10,249,588 |
| Net Value of Reference Entity | | | | | | \$ (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 |
|---|---------------------|------------------|---|---------------------|-----------|
| COMMON STOCKS — 94.3% | | | COMMON STOCKS — (Continued) | | |
| Automobiles & Components — 1.5% | | | Capital Goods — (Continued) | | |
| Adient PLC (Ireland)* | 1,857 | \$ 45,886 | EnerSys ^(a) | 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. ^(a) | 1,570 | 98,659 |
| BorgWarner, Inc. ^(a) | 7,228 | 233,031 | Federal Signal Corp. | 217 | 18,156 |
| Dana, Inc. | 3,218 | 39,002 | Flowserve Corp. ^(a) | 3,416 | 164,310 |
| Dorman Products, Inc.* | 318 | 29,091 | Fluence Energy, Inc. ^{(a)*} | 4,237 | 73,470 |
| Garrett Motion, Inc.* | 41 | 352 | Franklin Electric Co., Inc. | 254 | 24,465 |
| General Motors Co. ^(a) | 4,300 | 199,778 | GE Vernova, Inc.* | 499 | 85,583 |
| Gentex Corp. | 491 | 16,552 | Generac Holdings, Inc. ^{(a)*} | 965 | 127,592 |
| Gentherm, Inc.* | 271 | 13,366 | General Electric Co. ^(a) | 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. ^{(a)*} | 1,616 | 172,427 | Griffon Corp. ^(a) | 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. ^(a) | 3,121 | 242,283 |
| Capital Goods — 12.3% | | | Hyster-Yale, Inc. | 29 | 2,022 |
| 3M Co. ^(a) | 1,398 | 142,862 | IDEX Corp. | 151 | 30,381 |
| A. O. Smith Corp. ^(a) | 826 | 67,550 | IES Holdings, Inc.* | 160 | 22,293 |
| Acuity Brands, Inc. ^(a) | 401 | 96,817 | Illinois Tool Works, Inc. ^(a) | 436 | 103,315 |
| AECOM ^(a) | 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. ^(a) | 1,338 | 252,400 |
| Armstrong World Industries, Inc. | 578 | 65,453 | Lindsay Corp. | 177 | 21,750 |
| Array Technologies, Inc. ^{(a)*} | 9,690 | 99,419 | Lockheed Martin Corp. ^(a) | 639 | 298,477 |
| AZEK Co., Inc. (The) ^{(a)*} | 3,604 | 151,836 | Masco Corp. ^(a) | 2,230 | 148,674 |
| AZZ, Inc. | 403 | 31,132 | MasTec, Inc. ^{(a)*} | 4,236 | 453,210 |
| Builders FirstSource, Inc.* | 341 | 47,198 | MDU Resources Group, Inc. ^(a) | 6,120 | 153,612 |
| BWX Technologies, Inc. ^(a) | 1,729 | 164,255 | Middleby Corp. (The) ^{(a)*} | 1,730 | 212,115 |
| Carlisle Cos., Inc. ^(a) | 108 | 43,763 | Miller Industries, Inc. | 13 | 715 |
| Caterpillar, Inc. ^(a) | 652 | 217,181 | MSC Industrial Direct Co., Inc., Class A ^(a) | 1,165 | 92,396 |
| Chart Industries, Inc.* | 600 | 86,604 | Mueller Industries, Inc. ^(a) | 1,516 | 86,321 |
| Crane Co. ^(a) | 787 | 114,099 | Mueller Water Products, Inc., Class A | 1,990 | 35,661 |
| Cummins, Inc. ^(a) | 717 | 198,559 | Nordson Corp. | 63 | 14,612 |
| Curtiss-Wright Corp. ^(a) | 131 | 35,498 | Northrop Grumman Corp. ^(a) | 653 | 284,675 |
| DNOW, Inc.* | 2,014 | 27,652 | Otis Worldwide Corp. | 415 | 39,948 |
| Donaldson Co., Inc. ^(a) | 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. ^(a) | 165 | 83,459 |
| EMCOR Group, Inc. ^(a) | 523 | 190,937 | | | |
| Emerson Electric Co. ^(a) | 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 |
|---|---------------------|-------------------|--|---------------------|------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Capital Goods — (Continued) | | | Commercial & Professional Services — (Continued) | | |
| Powell Industries, Inc. ^(a) | 1,523 | \$ 218,398 | Jacobs Solutions, Inc. ^(a) | 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. ^(a) | 408 | 103,669 | Leidos Holdings, Inc. ^(a) | 2,155 | 314,371 |
| Regal Rexnord Corp. ^(a) | 1,381 | 186,739 | ManpowerGroup, Inc. | 1,776 | 123,965 |
| Resideo Technologies, Inc.* | 2,649 | 51,814 | MillerKnoll, Inc. | 601 | 15,920 |
| RTX Corp. ^(a) | 2,861 | 287,216 | MSA Safety, Inc. | 270 | 50,676 |
| Snap-on, Inc. ^(a) | 549 | 143,503 | Paycom Software, Inc. | 246 | 35,188 |
| Stanley Black & Decker, Inc. ^(a) | 995 | 79,491 | Paylocity Holding Corp. ^{(a)*} | 1,902 | 250,779 |
| Sterling Infrastructure, Inc. ^{(a)*} | 350 | 41,419 | Republic Services, Inc. ^(a) | 424 | 82,400 |
| Tennant Co. | 520 | 51,189 | Robert Half, Inc. ^(a) | 888 | 56,814 |
| Textron, Inc. ^(a) | 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. ^(a) | 175 | 35,784 |
| TransDigm Group, Inc. | 42 | 53,660 | TransUnion | 642 | 47,611 |
| Trex Co., Inc. ^{(a)*} | 286 | 21,198 | UniFirst Corp. | 28 | 4,803 |
| Tutor Perini Corp.* | 1,201 | 26,158 | Veralto Corp. ^(a) | 1,265 | 120,770 |
| UFP Industries, Inc. ^(a) | 360 | 40,320 | | | <u>2,037,075</u> |
| United Rentals, Inc. ^(a) | 694 | 448,831 | Consumer Discretionary Distribution & Retail — 4.2% | | |
| Vertiv Holdings Co., Class A ^(a) | 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. ^(a) | 1,839 | 291,518 | Advance Auto Parts, Inc. ^(a) | 8,310 | 526,272 |
| Westinghouse Air Brake Technologies Corp. ^(a) | 3,137 | 495,803 | Amazon.com, Inc. ^{(a)*} | 3,554 | 686,811 |
| Woodward, Inc. ^(a) | 465 | 81,087 | American Eagle Outfitters, Inc. | 3,660 | 73,054 |
| WW Grainger, Inc. ^(a) | 245 | 221,049 | Arko Corp. | 453 | 2,840 |
| Xylem, Inc. | 101 | 13,699 | AutoZone, Inc. ^{(a)*} | 11 | 32,605 |
| Zurn Elkay Water Solutions Corp. ^(a) | 5,858 | 172,225 | Best Buy Co., Inc. | 71 | 5,985 |
| | | <u>10,130,891</u> | Burlington Stores, Inc. ^{(a)*} | 445 | 106,800 |
| Commercial & Professional Services — 2.5% | | | Camping World Holdings, Inc., Class A | 1,393 | 24,879 |
| ABM Industries, Inc. | 1,555 | 78,636 | Carvana Co. ^{(a)*} | 1,001 | 128,849 |
| ACV Auctions, Inc., Class A ^{(a)*} | 4,602 | 83,986 | Dick's Sporting Goods, Inc. | 108 | 23,204 |
| Automatic Data Processing, Inc. ^(a) | 814 | 194,294 | eBay, Inc. ^(a) | 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) ^(a) | 2,925 | 69,878 |
| Broadridge Financial Solutions, Inc. ^(a) | 94 | 18,518 | Genuine Parts Co. ^(a) | 1,094 | 151,322 |
| Cimpress PLC (Ireland)* | 236 | 20,676 | Hibbett, Inc. | 1,545 | 134,739 |
| Cintas Corp. ^(a) | 215 | 150,556 | Home Depot, Inc. (The) ^(a) | 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. ^(a) | 561 | 123,678 |
| ICF International, Inc. | 157 | 23,308 | Monro, Inc. | 3,751 | 89,499 |
| Interface, Inc. | 157 | 2,305 | ODP Corp. (The) ^{(a)*} | 1,557 | 61,143 |
| | | | Pool Corp. ^(a) | 324 | 99,575 |

GOTHAM NEUTRAL FUND

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

| | Number of Shares | Value | | Number of Shares | Value |
|---|---------------------|------------------|---|---------------------|------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Consumer Discretionary Distribution & Retail — (Continued) | | | Consumer Services — (Continued) | | |
| Ross Stores, Inc. ^(a) | 658 | \$ 95,621 | Booking Holdings, Inc. ^(a) | 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. ^{(a)*} | 1,954 | 181,233 |
| Ulta Beauty, Inc. ^{(a)*} | 369 | 142,386 | Cracker Barrel Old Country Store, Inc. | 3,089 | 130,232 |
| Williams-Sonoma, Inc. ^(a) | 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. ^{(a)*} | 2,833 | 95,727 |
| Consumer Durables & Apparel — 2.9% | | | 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. ^(a) | 3,328 | 147,264 |
| Deckers Outdoor Corp. ^{(a)*} | 223 | 215,853 | Marriott International, Inc., Class A ^(a) | 839 | 202,845 |
| DR Horton, Inc. | 188 | 26,495 | McDonald's Corp. ^(a) | 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. ^{(a)*} | 6,196 | 30,546 | Rush Street Interactive, Inc.* | 3,376 | 32,376 |
| Hasbro, Inc. ^(a) | 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. ^(a) | 1,921 | 346,030 |
| Lululemon Athletica, Inc.* | 192 | 57,350 | Wyndham Hotels & Resorts, Inc. ^(a) . . | 1,914 | 141,636 |
| Mattel, Inc. ^{(a)*} | 26,817 | 436,044 | Wynn Resorts Ltd. ^(a) | 3,001 | 268,589 |
| Mohawk Industries, Inc.* | 837 | 95,075 | Yum! Brands, Inc. ^(a) | 569 | 75,370 |
| Newell Brands, Inc. | 3,646 | 23,371 | | | <u>2,900,086</u> |
| NIKE, Inc., Class B | 140 | 10,552 | Consumer Staples Distribution & Retail — 2.1% | | |
| NVR, Inc.* | 1 | 7,589 | Albertsons Cos., Inc., Class A ^(a) | 8,001 | 158,020 |
| PulteGroup, Inc. ^(a) | 1,124 | 123,752 | Costco Wholesale Corp. | 94 | 79,899 |
| Ralph Lauren Corp. ^(a) | 639 | 111,863 | Dollar General Corp. ^(a) | 2,953 | 390,475 |
| Smith & Wesson Brands, Inc. | 59 | 846 | Fresh Market Holdings, Inc. (The), Escrow Shares ^{(b)*} | 14,027 | — |
| Sonos, Inc.* | 5,652 | 83,424 | Kroger Co. (The) ^(a) | 6,530 | 326,043 |
| Tapestry, Inc. | 1,187 | 50,792 | Performance Food Group Co. ^{(a)*} | 2,206 | 145,838 |
| Tempur Sealy International, Inc. | 1,241 | 58,749 | Target Corp. ^(a) | 2,382 | 352,631 |
| TopBuild Corp. ^{(a)*} | 439 | 169,134 | Walgreens Boots Alliance, Inc. | 3,809 | 46,070 |
| Vista Outdoor, Inc. ^{(a)*} | 1,208 | 45,481 | Walmart, Inc. ^(a) | 2,942 | 199,203 |
| Worthington Enterprises, Inc. | 2,044 | 96,742 | Weis Markets, Inc. | 40 | 2,511 |
| YETI Holdings, Inc. ^{(a)*} | 945 | 36,052 | | | <u>1,700,690</u> |
| | | <u>2,366,094</u> | | | |
| Consumer Services — 3.5% | | | | | |
| ADT, Inc. | 10,300 | 78,280 | | | |
| Aramark ^(a) | 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 |
|---|---------------------|------------------|--|---------------------|------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Energy — 5.9% | | | Financial Services — (Continued) | | |
| Antero Midstream Corp. ^(a) | 9,730 | \$ 143,420 | Berkshire Hathaway, Inc., Class B ^{(a)*} | 658 | \$ 267,674 |
| Archrock, Inc. ^(a) | 4,937 | 99,826 | BlackRock, Inc. | 93 | 73,221 |
| Baker Hughes Co. ^(a) | 171 | 6,014 | Cboe Global Markets, Inc. | 874 | 148,632 |
| Borr Drilling Ltd. (Bermuda) | 12,266 | 79,116 | CME Group, Inc. ^(a) | 1,991 | 391,431 |
| Cactus, Inc., Class A | 486 | 25,632 | Coinbase Global, Inc., Class A [*] | 347 | 77,114 |
| California Resources Corp. ^(a) | 866 | 46,089 | Corpay, Inc. [*] | 328 | 87,382 |
| Canadian Natural Resources Ltd. (Canada) | 5,023 | 178,819 | Donnelley Financial Solutions, Inc. [*] . | 264 | 15,740 |
| Cenovus Energy, Inc. (Canada) | 13,069 | 256,937 | Euronet Worldwide, Inc. [*] | 439 | 45,436 |
| ChampionX Corp. ^(a) | 3,713 | 123,309 | FactSet Research Systems, Inc. | 202 | 82,471 |
| Chevron Corp. ^(a) | 1,314 | 205,536 | Fidelity National Information Services, Inc. ^(a) | 6,048 | 455,777 |
| CONSOL Energy, Inc. ^{(a)*} | 1,015 | 103,560 | Fiserv, Inc. ^{(a)*} | 1,963 | 292,566 |
| Coterra Energy, Inc. | 2,300 | 61,341 | Franklin Resources, Inc. ^(a) | 3,647 | 81,510 |
| Delek US Holdings, Inc. | 743 | 18,397 | Global Payments, Inc. | 181 | 17,503 |
| Devon Energy Corp. ^(a) | 4,191 | 198,653 | Intercontinental Exchange, Inc. | 70 | 9,582 |
| DHT Holdings, Inc. (Marshall Islands) | 2,339 | 27,062 | International Money Express, Inc. [*] . . | 62 | 1,292 |
| Diamond Offshore Drilling, Inc. [*] | 2,222 | 34,419 | Mastercard, Inc., Class A ^(a) | 294 | 129,701 |
| Diamondback Energy, Inc. ^(a) | 1,369 | 274,060 | Morningstar, Inc. ^(a) | 295 | 87,276 |
| Dorian LPG Ltd. (Marshall Islands) . . | 6,191 | 259,774 | NCR Atleos Corp. ^{(a)*} | 807 | 21,805 |
| EOG Resources, Inc. ^(a) | 1,696 | 213,475 | Open Lending Corp. [*] | 48 | 268 |
| Exxon Mobil Corp. ^(a) | 1,960 | 225,635 | Payoneer Global, Inc. [*] | 11,156 | 61,804 |
| Halliburton Co. | 2,317 | 78,268 | PayPal Holdings, Inc. ^{(a)*} | 12,354 | 716,903 |
| Helix Energy Solutions Group, Inc. [*] . | 10,848 | 129,525 | Shift4 Payments, Inc., Class A ^{(a)*} . . | 726 | 53,252 |
| Helmerich & Payne, Inc. ^(a) | 5,491 | 198,445 | T Rowe Price Group, Inc. ^(a) | 851 | 98,129 |
| Hess Corp. ^(a) | 840 | 123,917 | Visa, Inc., Class A ^(a) | 716 | 187,929 |
| HF Sinclair Corp. ^(a) | 5,493 | 292,997 | | | <u>3,477,530</u> |
| Kinder Morgan, Inc. | 5,276 | 104,834 | Food, Beverage & Tobacco — 4.6% | | |
| Marathon Oil Corp. | 705 | 20,212 | Altria Group, Inc. ^(a) | 4,849 | 220,872 |
| Murphy Oil Corp. ^(a) | 4,537 | 187,106 | Archer-Daniels-Midland Co. | 949 | 57,367 |
| Nabors Industries Ltd. (Bermuda) [*] . . | 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. ^{(a)*} | 3,745 | 213,802 |
| Phillips 66 | 500 | 70,585 | Coca-Cola Co. (The) ^(a) | 4,045 | 257,464 |
| Range Resources Corp. | 1,618 | 54,252 | Conagra Brands, Inc. ^(a) | 7,845 | 222,955 |
| REX American Resources Corp. [*] | 587 | 26,761 | General Mills, Inc. ^(a) | 1,906 | 120,574 |
| Suncor Energy, Inc. (Canada) | 1,881 | 71,666 | Hain Celestial Group, Inc. (The) [*] | 1,568 | 10,835 |
| TechnipFMC PLC (United Kingdom) . | 15,801 | 413,196 | Hormel Foods Corp. ^(a) | 2,950 | 89,946 |
| US Silica Holdings, Inc. [*] | 1,203 | 18,586 | Ingredion, Inc. ^(a) | 2,068 | 237,200 |
| Valero Energy Corp. ^(a) | 660 | 103,462 | Kellanova ^(a) | 7,328 | 422,679 |
| Vermilion Energy, Inc. (Canada) | 282 | 3,105 | Keurig Dr Pepper, Inc. ^(a) | 3,706 | 123,780 |
| Weatherford International PLC (Ireland) [*] | 789 | 96,613 | Kraft Heinz Co. (The) ^(a) | 7,753 | 249,802 |
| | | <u>4,833,397</u> | Lancaster Colony Corp. ^(a) | 855 | 161,569 |
| Financial Services — 4.2% | | | McCormick & Co., Inc., non-voting shares ^(a) | 6,670 | 473,170 |
| AvidXchange Holdings, Inc. [*] | 6,064 | 73,132 | Mission Produce, Inc. [*] | 71 | 702 |

GOTHAM NEUTRAL FUND

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

| | Number of Shares | Value | | Number of Shares | Value |
|---|---------------------|------------------|--|---------------------|------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Food, Beverage & Tobacco — (Continued) | | | Health Care Equipment & Services — (Continued) | | |
| 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. ^{(a)*} | 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. ^{(a)*} | 1,930 | 33,543 |
| Simply Good Foods Co. (The) ^{(a)*} .. | 2,247 | 81,184 | PROCEPT BioRobotics Corp.* | 547 | 33,416 |
| SunOpta, Inc. (Canada)* | 2,785 | 15,039 | Quest Diagnostics, Inc. ^(a) | 409 | 55,984 |
| Turning Point Brands, Inc. | 12 | 385 | ResMed, Inc. ^(a) | 1,618 | 309,718 |
| Tyson Foods, Inc., Class A. | 1,977 | 112,966 | Solventum Corp. ^{(a)*} | 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. ^{(a)*} | 4,613 | 613,667 |
| | | <u>3,756,453</u> | UnitedHealth Group, Inc. ^(a) | 240 | 122,222 |
| | | | Universal Health Services, Inc., Class B ^(a) | 773 | 142,951 |
| Health Care Equipment & Services — 7.8% | | | Veeva Systems, Inc., Class A ^{(a)*} | 655 | 119,872 |
| Addus HomeCare Corp.* | 377 | 43,773 | Zimmer Biomet Holdings, Inc. ^(a) | 2,441 | 264,922 |
| Align Technology, Inc. ^{(a)*} | 1,876 | 452,923 | | | <u>6,452,691</u> |
| AMN Healthcare Services, Inc.* | 53 | 2,715 | Household & Personal Products — 2.3% | | |
| Astrana Health, Inc.* | 358 | 14,520 | BellRing Brands, Inc. ^{(a)*} | 4,955 | 283,129 |
| Atrion Corp. | 96 | 43,433 | Central Garden & Pet Co., Class A* .. | 218 | 7,201 |
| Avanos Medical, Inc.* | 1,235 | 24,601 | Clorox Co. (The) ^(a) | 463 | 63,186 |
| Baxter International, Inc. ^(a) | 4,655 | 155,710 | Colgate-Palmolive Co. ^(a) | 1,587 | 154,002 |
| Becton Dickinson & Co. ^(a) | 452 | 105,637 | Coty, Inc., Class A* | 3,184 | 31,904 |
| Cencora, Inc. | 508 | 114,452 | Edgewell Personal Care Co. | 1,577 | 63,380 |
| Centene Corp. ^{(a)*} | 4,591 | 304,383 | Energizer Holdings, Inc. | 462 | 13,647 |
| Cigna Group (The) ^(a) | 486 | 160,657 | Estee Lauder Cos., Inc. (The), Class A ^(a) | 4,585 | 487,844 |
| Clover Health Investments Corp.* .. | 22 | 27 | Kenvue, Inc. ^(a) | 7,245 | 131,714 |
| CONMED Corp. ^(a) | 1,357 | 94,067 | Kimberly-Clark Corp. ^(a) | 1,551 | 214,348 |
| Cross Country Healthcare, Inc.* | 2,284 | 31,611 | Oddity Tech Ltd., Class A (Israel)* .. | 2,225 | 87,353 |
| CVS Health Corp. ^(a) | 1,833 | 108,257 | Olaplex Holdings, Inc.* | 363 | 559 |
| Doximity, Inc., Class A* | 4,225 | 118,173 | Procter & Gamble Co. (The) ^(a) | 858 | 141,501 |
| Elevance Health, Inc. | 178 | 96,451 | Reynolds Consumer Products, Inc. . . | 2,047 | 57,275 |
| Envista Holdings Corp. ^{(a)*} | 13,825 | 229,910 | Spectrum Brands Holdings, Inc. ^(a) .. | 202 | 17,358 |
| Evolent Health, Inc., Class A ^{(a)*} | 4,058 | 77,589 | WD-40 Co. ^(a) | 448 | 98,399 |
| GE HealthCare Technologies, Inc. ^(a) . | 2,414 | 188,099 | | | <u>1,852,800</u> |
| GeneDx Holdings Corp.* | 270 | 7,058 | Materials — 9.1% | | |
| Guardant Health, Inc. ^{(a)*} | 5,438 | 157,049 | Agnico Eagle Mines Ltd. (Canada) . . | 8,326 | 544,520 |
| HCA Healthcare, Inc. ^(a) | 336 | 107,950 | Alamos Gold, Inc., Class A (Canada) | 2,917 | 45,739 |
| Hologic, Inc. ^{(a)*} | 6,762 | 502,079 | Alcoa Corp. | 3,372 | 134,138 |
| ICU Medical, Inc.* | 170 | 20,188 | Alpha Metallurgical Resources, Inc. ^(a) | 518 | 145,315 |
| McKesson Corp. | 107 | 62,492 | | | |
| Medtronic PLC (Ireland) | 4,541 | 357,422 | | | |
| Molina Healthcare, Inc. ^{(a)*} | 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 |
|---|---------------------|-----------|---|---------------------|-----------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Materials — (Continued) | | | Materials — (Continued) | | |
| 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. ^{(a)*} | 6,285 | 348,503 | Royal Gold, Inc. ^(a) | 554 | 69,339 |
| Avery Dennison Corp. ^(a) | 833 | 182,135 | RPM International, Inc. ^(a) | 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) ^(a) | 5,734 | 373,054 |
| Ball Corp. ^(a) | 9,015 | 541,080 | Sealed Air Corp. ^(a) | 3,754 | 130,602 |
| Cabot Corp. ^(a) | 1,533 | 140,867 | Sonoco Products Co. | 1,053 | 53,408 |
| Carpenter Technology Corp. ^(a) | 1,332 | 145,961 | Southern Copper Corp. | 374 | 40,295 |
| Celanese Corp. ^(a) | 2,407 | 324,680 | Steel Dynamics, Inc. | 288 | 37,296 |
| Clearwater Paper Corp.* | 72 | 3,490 | | | <hr/> 7,516,162 |
| Cleveland-Cliffs, Inc. ^{(a)*} | 18,846 | 290,040 | Media & Entertainment — 4.2% | | |
| Commercial Metals Co. | 593 | 32,609 | Alphabet, Inc., Class A ^(a) | 3,107 | 565,940 |
| Corteva, Inc. ^(a) | 8,973 | 484,004 | Angi, Inc.* | 144 | 277 |
| Crown Holdings, Inc. ^(a) | 2,882 | 214,392 | Bumble, Inc., Class A ^{(a)*} | 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 ^{(a)*} | 475 | 142,006 |
| Ecolab, Inc. ^(a) | 693 | 164,934 | Comcast Corp., Class A ^(a) | 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) ^(a) | 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. ^{(a)*} . . | 745 | 69,836 |
| International Flavors & Fragrances, Inc. ^(a) | 358 | 34,085 | Match Group, Inc.* | 2,914 | 88,527 |
| International Paper Co. ^(a) | 2,652 | 114,434 | Meta Platforms, Inc., Class A ^(a) | 1,093 | 551,113 |
| Kaiser Aluminum Corp. | 605 | 53,179 | Netflix, Inc. ^{(a)*} | 276 | 186,267 |
| Kinross Gold Corp. (Canada) | 24,361 | 202,684 | News Corp., Class A ^(a) | 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. ^(a) | 668 | 59,920 |
| Linde PLC (Ireland) | 429 | 188,249 | Paramount Global, Class B ^(a) | 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. ^(a) | 661 | 358,130 | Scholastic Corp. | 497 | 17,629 |
| Mativ Holdings, Inc. | 1,943 | 32,953 | Sirius XM Holdings, Inc. ^(a) | 90,052 | 254,847 |
| Metallus, Inc.* | 450 | 9,122 | Sphere Entertainment Co. ^{(a)*} | 3,952 | 138,557 |
| Minerals Technologies, Inc. | 781 | 64,948 | Spotify Technology SA (Luxembourg)* | 342 | 107,316 |
| NewMarket Corp. ^(a) | 237 | 122,190 | Thryv Holdings, Inc.* | 81 | 1,443 |
| Newmont Corp. | 1,588 | 66,490 | TripAdvisor, Inc. ^{(a)*} | 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) ^(a) | 3,588 | 356,253 |
| Orla Mining Ltd. (Canada)* | 273 | 1,048 | Yelp, Inc. ^{(a)*} | 1,546 | 57,125 |
| Pan American Silver Corp. (Canada) | 10,251 | 203,790 | ZipRecruiter, Inc., Class A* | 1,559 | 14,171 |
| | | | | | <hr/> 3,449,265 |

GOTHAM NEUTRAL FUND

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

| | Number of Shares | Value |
|--|---------------------|------------------|
| COMMON STOCKS — (Continued) | | |
| Pharmaceuticals, Biotechnology & Life Sciences — 4.8% | | |
| Agilent Technologies, Inc. ^(a) | 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 ^{(a)*} | 590 | 161,135 |
| Bristol-Myers Squibb Co. ^(a) | 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. ^{(a)*} | 11,961 | 172,597 |
| Eli Lilly & Co. ^(a) | 83 | 75,146 |
| Gilead Sciences, Inc. ^(a) | 688 | 47,206 |
| Harmony Biosciences Holdings, Inc. ^{(a)*} | 5,557 | 167,655 |
| Illumina, Inc. ^{(a)*} | 462 | 48,223 |
| Incyte Corp. ^{(a)*} | 1,386 | 84,019 |
| Innoviva, Inc.* | 1,607 | 26,355 |
| IQVIA Holdings, Inc. ^{(a)*} | 694 | 146,739 |
| Johnson & Johnson ^(a) | 2,825 | 412,902 |
| Medpace Holdings, Inc.* | 62 | 25,535 |
| Merck & Co., Inc. ^(a) | 1,585 | 196,223 |
| Mettler-Toledo International, Inc. ^{(a)*} | 22 | 30,747 |
| Myriad Genetics, Inc.* | 239 | 5,846 |
| Natera, Inc.* | 838 | 90,747 |
| Neurocrine Biosciences, Inc. ^{(a)*} | 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. ^(a) | 482 | 266,546 |
| Traverse Therapeutics, Inc.* | 149 | 1,225 |
| Twist Bioscience Corp. ^{(a)*} | 6,042 | 297,750 |
| Vir Biotechnology, Inc.* | 673 | 5,990 |
| Waters Corp. ^{(a)*} | 897 | 260,238 |
| | | <u>3,968,098</u> |
| Semiconductors & Semiconductor Equipment — 6.1% | | |
| Amkor Technology, Inc. | 1,796 | 71,876 |
| Analog Devices, Inc. | 53 | 12,098 |
| Applied Materials, Inc. ^(a) | 793 | 187,140 |

| | Number of Shares | Value |
|--|---------------------|------------------|
| COMMON STOCKS — (Continued) | | |
| Semiconductors & Semiconductor Equipment — (Continued) | | |
| Broadcom, Inc. ^(a) | 211 | \$ 338,767 |
| Cirrus Logic, Inc. ^{(a)*} | 1,746 | 222,894 |
| Credo Technology Group Holding Ltd. (Cayman Islands)* | 8,527 | 272,352 |
| Entegris, Inc. ^(a) | 453 | 61,336 |
| GLOBALFOUNDRIES, Inc. (Cayman Islands)* | 2,052 | 103,749 |
| KLA Corp. ^(a) | 190 | 156,657 |
| Lam Research Corp. ^(a) | 131 | 139,495 |
| Microchip Technology, Inc. ^(a) | 1,543 | 141,185 |
| Micron Technology, Inc. ^(a) | 2,088 | 274,635 |
| MKS Instruments, Inc. ^(a) | 1,366 | 178,372 |
| Monolithic Power Systems, Inc. ^(a) | 233 | 191,451 |
| NVIDIA Corp. ^(a) | 1,084 | 133,917 |
| NXP Semiconductors NV (Netherlands) | 913 | 245,679 |
| ON Semiconductor Corp. ^{(a)*} | 3,260 | 223,473 |
| Photronics, Inc.* | 3,655 | 90,169 |
| Qorvo, Inc. ^{(a)*} | 3,477 | 403,471 |
| QUALCOMM, Inc. ^(a) | 5,668 | 1,128,952 |
| Rambus, Inc. ^{(a)*} | 2,081 | 122,280 |
| Semtech Corp. ^{(a)*} | 6,296 | 188,125 |
| Texas Instruments, Inc. ^(a) | 724 | 140,840 |
| | | <u>5,028,913</u> |
| Software & Services — 7.9% | | |
| A10 Networks, Inc. | 374 | 5,180 |
| Accenture PLC, Class A (Ireland) | 872 | 264,574 |
| Adobe, Inc. ^{(a)*} | 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 ^{(a)*} | 825 | 201,770 |
| AppLovin Corp., Class A ^{(a)*} | 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 ^{(a)*} | 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 ^{(a)*} | 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 |
|--|---------------------|------------------|--|---------------------|------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Software & Services — (Continued) | | | Technology Hardware & Equipment — (Continued) | | |
| Dropbox, Inc., Class A ^{(a)*} | 8,967 | \$ 201,489 | F5, Inc. ^{(a)*} | 1,150 | \$ 198,064 |
| DXC Technology Co.* | 2,265 | 43,239 | Fabrinet (Cayman Islands)* | 73 | 17,870 |
| Gen Digital, Inc. ^(a) | 6,500 | 162,370 | Hewlett Packard Enterprise Co. ^(a) | 2,602 | 55,084 |
| Globant S.A. (Luxembourg)* | 377 | 67,204 | HP, Inc. ^(a) | 4,845 | 169,672 |
| Guidewire Software, Inc. ^{(a)*} | 2,519 | 347,345 | Insight Enterprises, Inc. ^{(a)*} | 225 | 44,631 |
| Informatica, Inc., Class A ^{(a)*} | 3,501 | 108,111 | Itron, Inc. ^{(a)*} | 4,028 | 398,611 |
| InterDigital, Inc. ^(a) | 478 | 55,716 | Jabil, Inc. ^(a) | 1,065 | 115,861 |
| International Business Machines Corp. | 99 | 17,122 | Juniper Networks, Inc. | 1,107 | 40,361 |
| Intuit, Inc. ^(a) | 300 | 197,163 | Knowles Corp.* | 40 | 690 |
| JFrog Ltd. (Israel)* | 1,646 | 61,807 | Littelfuse, Inc. | 147 | 37,572 |
| Kyndryl Holdings, Inc. ^{(a)*} | 4,894 | 128,761 | Mirion Technologies, Inc.* | 1,762 | 18,924 |
| LiveRamp Holdings, Inc.* | 3,949 | 122,182 | Motorola Solutions, Inc. ^(a) | 52 | 20,075 |
| Microsoft Corp. ^(a) | 1,043 | 466,169 | Napco Security Technologies, Inc. | 960 | 49,872 |
| NCR Voyix Corp. ^{(a)*} | 8,219 | 101,505 | NetApp, Inc. ^(a) | 1,307 | 168,342 |
| Okta, Inc. ^{(a)*} | 869 | 81,347 | NetScout Systems, Inc. ^{(a)*} | 3,039 | 55,583 |
| Oracle Corp. | 651 | 91,921 | PC Connection, Inc. | 8 | 514 |
| Pegasystems, Inc. ^(a) | 4,306 | 260,642 | Pure Storage, Inc., Class A ^{(a)*} | 6,224 | 399,643 |
| PTC, Inc.* | 574 | 104,279 | Rogers Corp.* | 744 | 89,734 |
| Q2 Holdings, Inc. ^{(a)*} | 2,505 | 151,127 | ScanSource, Inc.* | 535 | 23,706 |
| Qualys, Inc. ^{(a)*} | 1,434 | 204,488 | Seagate Technology Holdings PLC (Ireland) | 1,249 | 128,984 |
| Salesforce, Inc. ^(a) | 866 | 222,649 | TD SYNnex Corp. ^(a) | 495 | 57,123 |
| SEMrush Holdings, Inc., Class A | 1,014 | 13,577 | TE Connectivity Ltd. (Switzerland) | 631 | 94,921 |
| ServiceNow, Inc. ^{(a)*} | 478 | 376,028 | Vontier Corp. | 2,648 | 101,154 |
| SPS Commerce, Inc.* | 130 | 24,461 | Western Digital Corp. ^{(a)*} | 2,287 | 173,286 |
| Synopsys, Inc.* | 58 | 34,513 | | | <u>3,633,065</u> |
| Verint Systems, Inc.* | 1,673 | 53,871 | Telecommunication Services — 0.8% | | |
| VeriSign, Inc. ^{(a)*} | 1,005 | 178,689 | Anterix, Inc.* | 4 | 158 |
| Yext, Inc.* | 5,897 | 31,549 | AT&T, Inc. ^(a) | 6,470 | 123,642 |
| Zoom Video Communications, Inc., Class A ^{(a)*} | 8,655 | 512,289 | Gogo, Inc.* | 468 | 4,502 |
| | | <u>6,493,834</u> | IDT Corp., Class B | 14 | 503 |
| Technology Hardware & Equipment — 4.4% | | | Iridium Communications, Inc. ^(a) | 7,671 | 204,202 |
| Amphenol Corp., Class A ^(a) | 1,818 | 122,479 | Lumen Technologies, Inc.* | 21,482 | 23,630 |
| Apple, Inc. ^(a) | 3,174 | 668,508 | T-Mobile US, Inc. ^(a) | 959 | 168,957 |
| Arlo Technologies, Inc.* | 2,247 | 29,301 | Verizon Communications, Inc. ^(a) | 4,058 | 167,352 |
| Arrow Electronics, Inc.* | 156 | 18,839 | | | <u>692,946</u> |
| Bel Fuse, Inc., Class B | 356 | 23,225 | Transportation — 1.8% | | |
| Benchmark Electronics, Inc. | 759 | 29,950 | CSX Corp. ^(a) | 5,231 | 174,977 |
| CDW Corp. ^(a) | 206 | 46,111 | Delta Air Lines, Inc. | 2,012 | 95,449 |
| Ciena Corp. ^{(a)*} | 1,117 | 53,817 | FedEx Corp. ^(a) | 605 | 181,403 |
| Cisco Systems, Inc. | 1,605 | 76,254 | FTAI Infrastructure, Inc. | 2,234 | 19,280 |
| Corning, Inc. ^(a) | 1,765 | 68,570 | GXO Logistics, Inc.* | 593 | 29,947 |
| Diebold Nixdorf, Inc.* | 113 | 4,348 | Kirby Corp. ^{(a)*} | 1,429 | 171,094 |
| ePlus, Inc.* | 64 | 4,715 | Old Dominion Freight Line, Inc. ^(a) | 712 | 125,739 |
| Extreme Networks, Inc. ^{(a)*} | 1,983 | 26,671 | SkyWest, Inc. ^{(a)*} | 3,210 | 263,445 |

GOTHAM NEUTRAL FUND

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

| | Number of Shares | Value |
|---|---------------------|----------------------|
| COMMON STOCKS — (Continued) | | |
| Transportation — (Continued) | | |
| Uber Technologies, Inc. ^{(a)*} | 1,927 | \$ 140,054 |
| Union Pacific Corp. ^(a) | 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> |
| Utilities — 1.4% | | |
| ALLETE, Inc. ^(a) | 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. ^(a) | 1,220 | 66,344 |
| CMS Energy Corp. | 719 | 42,802 |
| Constellation Energy Corp. ^(a) | 713 | 142,793 |
| Duke Energy Corp. ^(a) | 1,489 | 149,243 |
| Edison International ^(a) | 705 | 50,626 |
| Montauk Renewables, Inc.* | 153 | 872 |
| NRG Energy, Inc. ^(a) | 2,276 | 177,209 |
| Otter Tail Corp. | 227 | 19,883 |
| Public Service Enterprise Group, Inc. | 809 | 59,623 |
| Southwest Gas Holdings, Inc. ^(a) | 837 | 58,908 |
| WEC Energy Group, Inc. ^(a) | 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|-----------------|----------------|--|
| Long | | | | | | | | |
| Automobiles & Components | | | | | | | | |
| 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> |
| Capital Goods | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-----------------|----------|--|
| Capital Goods — (continued) | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|-----------------|-----------|--|
| Capital Goods — (continued) | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Capital Goods — (continued) | | | | | | | | |
| 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> |
| Commercial & Professional Services | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-----------------|----------------|--|
| Commercial & Professional Services — (continued) | | | | | | | | |
| 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> |
| Consumer Discretionary Distribution & Retail | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|-----------------|----------------|--|
| Consumer Discretionary | | | | | | | | |
| Distribution & Retail — (continued) | | | | | | | | |
| 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> |
| Consumer Durables & Apparel | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|-----------------|----------------|--|
| Consumer Durables & Apparel — (continued) | | | | | | | | |
| 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> |
| Consumer Services | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-----------------|----------------|--|
| Consumer Services — (continued) | | | | | | | | |
| 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> |
| Consumer Staples Distribution & Retail | | | | | | | | |
| 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> |
| Energy | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|-----------------|----------|--|
| Energy — (continued) | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Energy — (continued) | | | | | | | | |
| 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> |
| Financial Services | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|-----------------|----------------|--|
| Financial Services — (continued) | | | | | | | | |
| 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> |
| Food, Beverage & Tobacco | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Food, Beverage & Tobacco — (continued) | | | | | | | | |
| 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> |
| Health Care Equipment & Services | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Health Care Equipment & Services | | | | | | | | |
| — (continued) | | | | | | | | |
| 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> |
| Household & Personal Products | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|-----------------|----------------|--|
| Household & Personal Products — (continued) | | | | | | | | |
| 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> |
| Materials | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-----------------|----------|--|
| Materials — (continued) | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Materials — (continued) | | | | | | | | |
| 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> |
| Media & Entertainment | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-----------------|----------------|--|
| Media & Entertainment — (continued) | | | | | | | | |
| 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> |
| Pharmaceuticals, Biotechnology & Life Sciences | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Pharmaceuticals, Biotechnology & Life Sciences — (continued) | | | | | | | | |
| 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> |
| Semiconductors & Semiconductor Equipment | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Semiconductors & Semiconductor Equipment — (continued) | | | | | | | | |
| 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> |
| Software & Services | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|-----------------|-----------|--|
| Software & Services — (continued) | | | | | | | | |
| 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 |
| Technology Hardware & Equipment | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|-----------------|----------|--|
| Technology Hardware & Equipment — (continued) | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-----------------|----------------|--|
| Technology Hardware & Equipment | | | | | | | | |
| — (continued) | | | | | | | | |
| 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> |
| Telecommunication Services | | | | | | | | |
| 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> |
| Transportation | | | | | | | | |
| 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> |
| Utilities | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-----------------|------------|--|
| Utilities — (continued) | | | | | | | | |
| 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 |
| Total Reference Entity — Long | | | | | | 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|--------------|--|
| Short | | | | | | | | |
| Automobiles & Components | | | | | | | | |
| 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 |
| Capital Goods | | | | | | | | |
| 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)* |
|--|---------------|-------------------|---------------|---------------|-----------------------------|-----------------|-------------|--|
| Capital Goods — (continued) | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|-------------|--|
| Capital Goods — (continued) | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|--------------|--|
| Capital Goods — (continued) | | | | | | | | |
| 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 |
| Commercial & Professional Services | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|--------------|--|
| Commercial & Professional Services — (continued) | | | | | | | | |
| 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) | |
| Insperity, 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 |
| Consumer Discretionary | | | | | | | | |
| Distribution & Retail | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|--------------|--|
| Consumer Discretionary | | | | | | | | |
| Distribution & Retail — (continued) | | | | | | | | |
| 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 |
| Consumer Durables & Apparel | | | | | | | | |
| 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)* |
|--|---------------|-------------------|---------------|---------------|-----------------------------|-----------------|-------------|--|
| Consumer Durables & Apparel — (continued) | | | | | | | | |
| 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 |
| Consumer Services | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|--------------------|--------------------|--|
| Consumer Services — (continued) | | | | | | | | |
| 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> |
| Consumer Staples Distribution & Retail | | | | | | | | |
| 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> |
| Energy | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|-------------|--|
| Energy — (continued) | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|--------------------|--------------------|--|
| Energy — (continued) | | | | | | | | |
| 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> |
| Financial Services | | | | | | | | |
| 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> |
| Food, Beverage & Tobacco | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|--------------------|--------------------|--|
| Food, Beverage & Tobacco — (continued) | | | | | | | | |
| 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> |
| Health Care Equipment & Services | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|--------------------|--------------------|--|
| Health Care Equipment & Services | | | | | | | | |
| — (continued) | | | | | | | | |
| 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 |
| | | | | | <u>(158,641)</u> | <u>(7,654,602)</u> | <u>(6,923,210)</u> | <u>701,131</u> |
| Household & Personal Products | | | | | | | | |
| 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 |
| | | | | | <u>(9,818)</u> | <u>(1,470,193)</u> | <u>(1,545,723)</u> | <u>(88,730)</u> |
| Materials | | | | | | | | |
| 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)* |
|--|---------------|-------------------|---------------|---------------|-----------------------------|-----------------|--------------|--|
| Materials — (continued) | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|--------------------|--------------------|--|
| Materials — (continued) | | | | | | | | |
| 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> |
| Media & Entertainment | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|--------------------|--------------------|--|
| Media & Entertainment — (continued) | | | | | | | | |
| 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> |
| Pharmaceuticals, Biotechnology & Life Sciences | | | | | | | | |
| 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 |
| Crinetix 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|--------------------|--------------------|--|
| Pharmaceuticals, Biotechnology & Life Sciences — (continued) | | | | | | | | |
| 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) |
| | | | | | <u>(202,100)</u> | <u>(3,689,282)</u> | <u>(3,260,241)</u> | <u>414,169</u> |
| Semiconductors & Semiconductor Equipment | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|-------------|--|
| Semiconductors & Semiconductor Equipment — (continued) | | | | | | | | |
| 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 | |
| | | | | | (74,984) | (3,733,278) | (3,808,956) | (95,433) |
| Software & Services | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|-------------|--|
| Software & Services — (continued) | | | | | | | | |
| 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) |
| Cleantech 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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|--------------------|--------------------|--|
| Software & Services — (continued) | | | | | | | | |
| 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> |
| Technology Hardware & Equipment | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|--------------|--|
| Technology Hardware & Equipment | | | | | | | | |
| — (continued) | | | | | | | | |
| Cohherent 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 |
| Telecommunication Services | | | | | | | | |
| 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 |
| Transportation | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|--------------------|--------------------|--|
| Transportation — (continued) | | | | | | | | |
| 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> |
| Utilities | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|------------------------|------------------------|--|
| Utilities — (continued) | | | | | | | | |
| 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 |
| | | | | | <u>(146,537)</u> | <u>(4,340,796)</u> | <u>(4,110,710)</u> | <u>137,472</u> |
| Total Reference Entity — Short | | | | | | <u>(83,908,276)</u> | <u>(78,425,089)</u> | <u>4,907,575</u> |
| Net Value of Reference Entity | | | | | | <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 |
|---|---------------------|------------------|--|---------------------|-------------------|
| COMMON STOCKS — 48.3% | | | COMMON STOCKS — (Continued) | | |
| Automobiles & Components — 0.3% | | | Capital Goods — (Continued) | | |
| BorgWarner, Inc. ^(a) | 16,882 | \$ 544,276 | United Rentals, Inc. ^(a) | 4,422 | \$ 2,859,840 |
| General Motors Co. ^(a) | 34,413 | 1,598,828 | WW Grainger, Inc. ^(a) | 1,484 | 1,338,924 |
| | | <u>2,143,104</u> | | | <u>37,888,518</u> |
| Banks — 0.7% | | | Commercial & Professional Services — 1.4% | | |
| Bank of America Corp. ^(a) | 19,333 | 768,873 | Automatic Data Processing, Inc. ^(a) | 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. ^(a) | 2,145 | 1,502,058 |
| JPMorgan Chase & Co. ^(a) | 12,340 | 2,495,888 | Jacobs Solutions, Inc. ^(a) | 9,559 | 1,335,488 |
| PNC Financial Services Group, Inc. (The) | 927 | 144,130 | Leidos Holdings, Inc. ^(a) | 20,333 | 2,966,178 |
| Truist Financial Corp. | 5,229 | 203,147 | Paychex, Inc. ^(a) | 6,526 | 773,722 |
| US Bancorp. | 6,007 | 238,478 | Republic Services, Inc. ^(a) | 2,887 | 561,060 |
| Wells Fargo & Co. ^(a) | 14,478 | 859,849 | Veralto Corp. ^(a) | 24,372 | 2,326,795 |
| | | <u>5,076,374</u> | | | <u>10,267,785</u> |
| Capital Goods — 5.2% | | | Consumer Discretionary Distribution & Retail — 1.8% | | |
| 3M Co. ^(a) | 11,263 | 1,150,966 | Amazon.com, Inc. ^{(a)*} | 10,125 | 1,956,656 |
| A. O. Smith Corp. ^(a) | 5,245 | 428,936 | AutoZone, Inc. ^{(a)*} | 185 | 548,359 |
| AMETEK, Inc. | 758 | 126,366 | Bath & Body Works, Inc. ^(a) | 23,461 | 916,152 |
| Builders FirstSource, Inc. ^{(a)*} | 5,414 | 749,352 | Best Buy Co., Inc. | 5,415 | 456,430 |
| Caterpillar, Inc. ^(a) | 2,634 | 877,385 | eBay, Inc. ^(a) | 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) ^(a) | 4,192 | 1,443,054 |
| Emerson Electric Co. | 4,625 | 509,490 | LKQ Corp. ^(a) | 43,999 | 1,829,919 |
| Fortive Corp. | 5,313 | 393,693 | Lowe's Cos., Inc. ^(a) | 6,337 | 1,397,055 |
| GE Vernova, Inc.* | 529 | 90,729 | Ross Stores, Inc. ^(a) | 5,459 | 793,302 |
| Generac Holdings, Inc. ^{(a)*} | 12,910 | 1,706,960 | TJX Cos., Inc. (The) ^(a) | 8,371 | 921,647 |
| General Dynamics Corp. ^(a) | 2,061 | 597,979 | Ulta Beauty, Inc. ^{(a)*} | 3,932 | 1,517,241 |
| General Electric Co. ^(a) | 11,684 | 1,857,406 | | | <u>12,930,489</u> |
| Honeywell International, Inc. ^(a) | 1,839 | 392,700 | Consumer Durables & Apparel — 1.2% | | |
| Howmet Aerospace, Inc. ^(a) | 26,468 | 2,054,711 | Deckers Outdoor Corp. ^{(a)*} | 1,219 | 1,179,931 |
| Illinois Tool Works, Inc. ^(a) | 6,017 | 1,425,788 | DR Horton, Inc. ^(a) | 5,034 | 709,442 |
| Ingersoll Rand, Inc. ^(a) | 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. ^(a) | 6,861 | 3,204,773 | Lennar Corp., Class A | 665 | 99,664 |
| Masco Corp. ^(a) | 33,704 | 2,247,046 | Mohawk Industries, Inc.* | 1,370 | 155,618 |
| Northrop Grumman Corp. | 544 | 237,157 | PulteGroup, Inc. ^(a) | 11,455 | 1,261,195 |
| Otis Worldwide Corp. ^(a) | 19,120 | 1,840,491 | Ralph Lauren Corp. ^(a) | 8,944 | 1,565,737 |
| PACCAR, Inc. | 713 | 73,396 | Tapestry, Inc. ^(a) | 54,119 | 2,315,752 |
| Parker-Hannifin Corp. ^(a) | 2,741 | 1,386,425 | | | <u>8,875,257</u> |
| Pentair PLC (Ireland) | 2,763 | 211,839 | Consumer Services — 1.6% | | |
| Quanta Services, Inc. | 1,644 | 417,724 | Booking Holdings, Inc. ^(a) | 511 | 2,024,326 |
| Snap-on, Inc. ^(a) | 8,819 | 2,305,198 | Caesars Entertainment, Inc. ^{(a)*} | 23,113 | 918,511 |
| Stanley Black & Decker, Inc. ^(a) | 20,642 | 1,649,089 | Darden Restaurants, Inc. | 4,883 | 738,895 |
| Textron, Inc. ^(a) | 35,796 | 3,073,445 | Expedia Group, Inc. ^{(a)*} | 5,143 | 647,967 |
| Trane Technologies PLC (Ireland) | 2,384 | 784,169 | Hilton Worldwide Holdings, Inc. ^(a) | 5,913 | 1,290,217 |
| TransDigm Group, Inc. ^(a) | 963 | 1,230,339 | Marriott International, Inc., Class A ^(a) | 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 |
|--|---------------------|-------------------|--|---------------------|-------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Consumer Services — (Continued) | | | Financial Services — (Continued) | | |
| McDonald's Corp. ^(a) | 9,088 | \$ 2,315,986 | Berkshire Hathaway, Inc., Class B . . | 1,117 | \$ 454,396 |
| MGM Resorts International [†] | 3,812 | 169,405 | BlackRock, Inc. | 378 | 297,607 |
| Starbucks Corp. | 473 | 36,823 | Capital One Financial Corp. ^(a) | 4,055 | 561,415 |
| Yum! Brands, Inc. ^(a) | 12,204 | 1,616,542 | Cboe Global Markets, Inc. | 2,073 | 352,534 |
| | | <u>11,937,020</u> | Charles Schwab Corp. (The) ^(a) | 6,151 | 453,267 |
| Consumer Staples Distribution & Retail — 0.9% | | | CME Group, Inc. ^(a) | 3,139 | 617,127 |
| Costco Wholesale Corp. ^(a) | 1,636 | 1,390,584 | Corpay, Inc. ^{(a)*} | 5,031 | 1,340,309 |
| Kroger Co. (The) ^(a) | 13,994 | 698,720 | Discover Financial Services | 780 | 102,032 |
| Sysco Corp. | 7,328 | 523,146 | Fiserv, Inc. ^{(a)*} | 7,842 | 1,168,772 |
| Target Corp. ^(a) | 17,304 | 2,561,684 | Franklin Resources, Inc. ^(a) | 29,740 | 664,689 |
| Walgreens Boots Alliance, Inc. ^(a) . . . | 55,715 | 673,873 | Goldman Sachs Group, Inc. (The) ^(a) . | 1,754 | 793,369 |
| Walmart, Inc. ^(a) | 13,157 | 890,861 | Intercontinental Exchange, Inc. ^(a) . . | 15,940 | 2,182,027 |
| | | <u>6,738,868</u> | Invesco Ltd. (Bermuda) | 1,014 | 15,169 |
| Energy — 2.2% | | | KKR & Co., Inc. | 3,567 | 375,391 |
| APA Corp. | 7,042 | 207,316 | Mastercard, Inc., Class A ^(a) | 4,554 | 2,009,043 |
| Baker Hughes Co. ^(a) | 32,637 | 1,147,843 | Moody's Corp. ^(a) | 2,637 | 1,109,992 |
| Chevron Corp. ^(a) | 6,311 | 987,167 | Nasdaq, Inc. ^(a) | 15,492 | 933,548 |
| ConocoPhillips. | 1,862 | 212,976 | Northern Trust Corp. | 278 | 23,346 |
| Devon Energy Corp. ^(a) | 19,468 | 922,783 | PayPal Holdings, Inc. ^{(a)*} | 29,173 | 1,692,909 |
| Diamondback Energy, Inc. ^(a) | 8,164 | 1,634,351 | Raymond James Financial, Inc. | 919 | 113,598 |
| EOG Resources, Inc. ^(a) | 12,419 | 1,563,180 | S&P Global, Inc. ^(a) | 2,016 | 899,136 |
| Exxon Mobil Corp. ^(a) | 28,065 | 3,230,843 | T Rowe Price Group, Inc. ^(a) | 7,555 | 871,167 |
| Halliburton Co. ^(a) | 25,962 | 876,996 | Visa, Inc., Class A ^(a) | 10,504 | 2,756,985 |
| Kinder Morgan, Inc. ^(a) | 92,650 | 1,840,955 | | | <u>20,042,761</u> |
| Marathon Oil Corp. ^(a) | 57,564 | 1,650,360 | Food, Beverage & Tobacco — 2.8% | | |
| Marathon Petroleum Corp. ^(a) | 4,349 | 754,465 | Altria Group, Inc. ^(a) | 21,612 | 984,427 |
| Valero Energy Corp. ^(a) | 7,830 | 1,227,431 | Archer-Daniels-Midland Co. ^(a) | 5,495 | 332,173 |
| | | <u>16,256,666</u> | Campbell Soup Co. | 7 | 316 |
| Equity Real Estate Investment Trusts (REITs) — 1.3% | | | Coca-Cola Co. (The) ^(a) | 57,736 | 3,674,896 |
| Alexandria Real Estate Equities, Inc. | 1,465 | 171,361 | Conagra Brands, Inc. ^(a) | 42,563 | 1,209,641 |
| American Tower Corp. | 525 | 102,050 | Constellation Brands, Inc., Class A ^(a) | 2,628 | 676,132 |
| AvalonBay Communities, Inc. | 2,114 | 437,365 | General Mills, Inc. ^(a) | 13,893 | 878,871 |
| Camden Property Trust | 363 | 39,607 | Hershey Co. (The) | 798 | 146,696 |
| Digital Realty Trust, Inc. ^(a) | 5,689 | 865,012 | Hormel Foods Corp. ^(a) | 60,169 | 1,834,553 |
| Extra Space Storage, Inc. ^(a) | 8,781 | 1,364,655 | Kellanova ^(a) | 38,762 | 2,235,792 |
| Healthpeak Properties, Inc. | 4,033 | 79,047 | Keurig Dr Pepper, Inc. ^(a) | 44,277 | 1,478,852 |
| Prologis, Inc. | 2,810 | 315,591 | Kraft Heinz Co. (The) ^(a) | 70,702 | 2,278,019 |
| Realty Income Corp. ^(a) | 33,001 | 1,743,113 | McCormick & Co., Inc., non-voting shares ^(a) | 11,606 | 823,330 |
| Simon Property Group, Inc. ^(a) | 15,283 | 2,319,959 | Molson Coors Beverage Co., Class B ^(a) | 17,539 | 891,507 |
| VICI Properties, Inc. ^(a) | 36,200 | 1,036,768 | Mondelez International, Inc., Class A ^(a) | 32,930 | 2,154,939 |
| Welltower, Inc. ^(a) | 10,990 | 1,145,708 | Philip Morris International, Inc. ^(a) . . | 13,225 | 1,340,089 |
| | | <u>9,620,236</u> | | | <u>20,940,233</u> |
| Financial Services — 2.7% | | | | | |
| 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 |
|---|---------------------|------------|--|---------------------|--------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Health Care Equipment & Services — 3.5% | | | Materials — (Continued) | | |
| Abbott Laboratories | 2,281 | \$ 237,019 | DuPont de Nemours, Inc. ^(a) | 13,418 | \$ 1,080,015 |
| Baxter International, Inc. ^(a) | 14,705 | 491,882 | Eastman Chemical Co. ^(a) | 4,006 | 392,468 |
| Cardinal Health, Inc. | 2,681 | 263,596 | Ecolab, Inc. | 1,363 | 324,394 |
| Cencora, Inc. ^(a) | 2,796 | 629,939 | International Paper Co. ^(a) | 28,369 | 1,224,122 |
| Centene Corp. ^{(a)*} | 8,371 | 554,997 | Linde PLC (Ireland) | 5,376 | 2,359,043 |
| Cigna Group (The) ^(a) | 4,926 | 1,628,388 | LyondellBasell Industries NV, Class A (Netherlands) | 2,547 | 243,646 |
| CVS Health Corp. ^(a) | 21,117 | 1,247,170 | Martin Marietta Materials, Inc. ^(a) | 3,479 | 1,884,922 |
| DaVita, Inc. ^{(a)*} | 4,501 | 623,704 | Packaging Corp. of America ^(a) | 9,237 | 1,686,307 |
| GE HealthCare Technologies, Inc. ^(a) | 28,083 | 2,188,227 | PPG Industries, Inc. ^(a) | 7,689 | 967,968 |
| HCA Healthcare, Inc. ^(a) | 3,364 | 1,080,786 | Steel Dynamics, Inc. ^(a) | 14,084 | 1,823,878 |
| Hologic, Inc. ^{(a)*} | 31,055 | 2,305,834 | | | 14,660,641 |
| McKesson Corp. ^(a) | 2,206 | 1,288,392 | Media & Entertainment — 2.5% | | |
| Medtronic PLC (Ireland) | 47,547 | 3,742,424 | Alphabet, Inc., Class A ^(a) | 30,493 | 5,554,300 |
| Molina Healthcare, Inc. ^{(a)*} | 7,608 | 2,261,858 | Charter Communications, Inc., Class A ^{(a)*} | 3,271 | 977,898 |
| ResMed, Inc. ^(a) | 10,385 | 1,987,897 | Electronic Arts, Inc. | 1,108 | 154,378 |
| Solventum Corp. ^{(a)*} | 27,702 | 1,464,882 | Interpublic Group of Cos., Inc. (The) ^(a) | 26,384 | 767,511 |
| Teleflex, Inc. ^(a) | 5,230 | 1,100,026 | Meta Platforms, Inc., Class A ^(a) | 9,231 | 4,654,455 |
| UnitedHealth Group, Inc. ^(a) | 1,109 | 564,769 | Netflix, Inc. ^{(a)*} | 3,667 | 2,474,785 |
| Zimmer Biomet Holdings, Inc. ^(a) | 18,455 | 2,002,921 | News Corp., Class A ^(a) | 14,971 | 412,750 |
| | | 25,664,711 | Omnicom Group, Inc. ^(a) | 10,353 | 928,664 |
| Household & Personal Products — 0.8% | | | Take-Two Interactive Software, Inc.* | 459 | 71,370 |
| Colgate-Palmolive Co. ^(a) | 8,036 | 779,813 | Walt Disney Co. (The) ^(a) | 25,036 | 2,485,824 |
| Kenvue, Inc. ^(a) | 42,245 | 768,014 | | | 18,481,935 |
| Kimberly-Clark Corp. ^(a) | 13,951 | 1,928,028 | Pharmaceuticals, Biotechnology & Life Sciences — 2.7% | | |
| Procter & Gamble Co. (The) ^(a) | 15,566 | 2,567,145 | AbbVie, Inc. ^(a) | 1,789 | 306,849 |
| | | 6,043,000 | Biogen, Inc.* | 1,550 | 359,321 |
| Insurance — 1.4% | | | Bio-Rad Laboratories, Inc., Class A* | 1,059 | 289,224 |
| Aflac, Inc. | 1,669 | 149,058 | Bristol-Myers Squibb Co. ^(a) | 26,014 | 1,080,361 |
| American International Group, Inc. | 185 | 13,734 | Danaher Corp. ^(a) | 2,544 | 635,618 |
| Aon PLC, Class A (Ireland) | 1,658 | 486,756 | Eli Lilly & Co. ^(a) | 810 | 733,358 |
| Assurant, Inc. | 223 | 37,074 | Gilead Sciences, Inc. ^(a) | 44,907 | 3,081,069 |
| Brown & Brown, Inc. ^(a) | 6,174 | 552,017 | Incyte Corp. ^{(a)*} | 8,044 | 487,627 |
| Chubb Ltd. (Switzerland) | 2,994 | 763,709 | IQVIA Holdings, Inc. ^{(a)*} | 9,283 | 1,962,798 |
| Cincinnati Financial Corp. ^(a) | 2,686 | 317,217 | Johnson & Johnson ^(a) | 28,882 | 4,221,393 |
| Hartford Financial Services Group, Inc. (The) ^(a) | 7,216 | 725,497 | Merck & Co., Inc. ^(a) | 23,397 | 2,896,549 |
| Loews Corp. ^(a) | 20,742 | 1,550,257 | Mettler-Toledo International, Inc. ^{(a)*} | 416 | 581,397 |
| MetLife, Inc. ^(a) | 10,004 | 702,181 | Thermo Fisher Scientific, Inc. ^(a) | 1,354 | 748,762 |
| Prudential Financial, Inc. ^(a) | 18,679 | 2,188,992 | Vertex Pharmaceuticals, Inc. ^{(a)*} | 1,792 | 839,946 |
| Travelers Cos., Inc. (The) ^(a) | 5,772 | 1,173,678 | Viatis, Inc. ^(a) | 128,550 | 1,366,487 |
| Willis Towers Watson PLC (Ireland) | 7,248 | 1,899,991 | | | 19,590,759 |
| | | 10,560,161 | Real Estate Management & Development — 0.1% | | |
| Materials — 2.0% | | | CBRE Group, Inc., Class A ^{(a)*} | 7,993 | 712,256 |
| Avery Dennison Corp. | 895 | 195,692 | | | |
| Ball Corp. | 1,452 | 87,149 | | | |
| Celanese Corp. ^(a) | 10,416 | 1,405,014 | | | |
| Corteva, Inc. ^(a) | 18,280 | 986,023 | | | |

GOTHAM INDEX PLUS FUND

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

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

| | Number of Shares | Value |
|---|---------------------|--------------------|
| COMMON STOCKS — (Continued) | | |
| Technology Hardware & Equipment — (Continued) | | |
| Super Micro Computer, Inc. ^{(a)*} | 3,601 | \$ 2,950,479 |
| Teledyne Technologies, Inc. ^{(a)*} | 2,247 | 871,791 |
| | | <u>18,788,425</u> |
| Telecommunication Services — 0.5% | | |
| AT&T, Inc. ^(a) | 43,745 | 835,967 |
| T-Mobile US, Inc. ^(a) | 7,674 | 1,352,005 |
| Verizon Communications, Inc. ^(a) | 37,526 | 1,547,572 |
| | | <u>3,735,544</u> |
| Transportation — 1.5% | | |
| American Airlines Group, Inc.* | 10,376 | 117,560 |
| CSX Corp. ^(a) | 52,128 | 1,743,682 |
| Delta Air Lines, Inc. ^(a) | 45,052 | 2,137,267 |
| FedEx Corp. ^(a) | 5,859 | 1,756,763 |
| Old Dominion Freight Line, Inc. ^(a) | 3,741 | 660,661 |
| Uber Technologies, Inc. ^{(a)*} | 7,061 | 513,193 |
| Union Pacific Corp. ^(a) | 9,194 | 2,080,234 |
| United Parcel Service, Inc., Class B ^(a) | 15,071 | 2,062,466 |
| | | <u>11,071,826</u> |
| Utilities — 1.1% | | |
| Constellation Energy Corp. ^(a) | 3,103 | 621,438 |
| Duke Energy Corp. | 5,913 | 592,660 |
| NRG Energy, Inc. ^(a) | 71,545 | 5,570,494 |
| PG&E Corp. | 7,291 | 127,301 |
| Public Service Enterprise Group, Inc. ^(a) | 18,828 | 1,387,623 |
| | | <u>8,299,516</u> |
| TOTAL COMMON STOCKS | | |
| (Cost \$308,874,655) | | <u>354,869,358</u> |
| AFFILIATED EQUITY REGISTERED INVESTMENT COMPANY — 46.0% | | |
| Gotham Enhanced 500 ETF | 11,360,300 | 337,682,645 |
| TOTAL AFFILIATED EQUITY REGISTERED INVESTMENT COMPANY | | |
| (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 |
|--|---------------------|----------------|
| EXCHANGE TRADED FUNDS — 0.0% | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|-----------------|--------------|--|
| Long | | | | | | | | |
| Automobiles & Components | | | | | | | | |
| 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 |
| Banks | | | | | | | | |
| 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 |
| Capital Goods | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-------------------|-------------------|--|
| Capital Goods — (continued) | | | | | | | | |
| 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> |
| Commercial & Professional Services | | | | | | | | |
| 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> |
| Consumer Discretionary Distribution & Retail | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|-------------------|-------------------|--|
| Consumer Discretionary | | | | | | | | |
| Distribution & Retail — (continued) | | | | | | | | |
| 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> |
| Consumer Durables & Apparel | | | | | | | | |
| Deckers Outdoor Corp. | | | | | | | | |
| | 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> |
| Consumer Services | | | | | | | | |
| Booking Holdings, Inc. | | | | | | | | |
| | USFF +0.250% | Weekly | MS | 07/08/27 | 721 | 2,219,625 | 2,856,241 | 721,433 |
| Caesars Entertainment, Inc. | | | | | | | | |
| | USFF +0.250% | Weekly | MS | 01/10/28 | 82,545 | 3,508,705 | 3,280,338 | (122,944) |
| Darden Restaurants, Inc. | | | | | | | | |
| | 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 |
| Hilton Worldwide Holdings, Inc. | | | | | | | | |
| | USFF +0.250% | Weekly | MS | 01/12/29 | 8,210 | 1,636,997 | 1,791,422 | 223,555 |
| Marriott International, Inc., Class A | | | | | | | | |
| | 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 |
| MGM Resorts International | | | | | | | | |
| | 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-------------------|-------------------|--|
| Consumer Staples Distribution & Retail | | | | | | | | |
| 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> |
| Energy | | | | | | | | |
| 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> |
| Equity Real Estate Investment Trusts (REITs) | | | | | | | | |
| 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% | 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-------------------|-------------------|--|
| Food, Beverage & Tobacco | | | | | | | | |
| 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> |
| Health Care Equipment & Services | | | | | | | | |
| 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 |

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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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-------------------|-------------------|--|
| Health Care Equipment & Services | | | | | | | | |
| — (continued) | | | | | | | | |
| 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> |
| Household & Personal Products | | | | | | | | |
| 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> |
| Insurance | | | | | | | | |
| 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> |
| Materials | | | | | | | | |
| Avery | | | | | | | | |
| 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) |

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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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-------------------|-------------------|--|
| Materials — (continued) | | | | | | | | |
| 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> |
| Media & Entertainment | | | | | | | | |
| 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> |
| Pharmaceuticals, Biotechnology & Life Sciences | | | | | | | | |
| 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 |

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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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-----------------|--------------|--|
| Pharmaceuticals, Biotechnology & Life Sciences — (continued) | | | | | | | | |
| 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 |
| Real Estate Management & Development | | | | | | | | |
| CBRE Group, Inc., Class A | USFF +0.250% | Weekly | MS | 01/12/29 | 24,701 | 2,224,917 | 2,201,106 | 50,043 |
| Semiconductors & Semiconductor Equipment | | | | | | | | |
| 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 |
| Software & Services | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|-------------------|-------------------|--|
| Software & Services — (continued) | | | | | | | | |
| 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> |
| Technology Hardware & Equipment | | | | | | | | |
| 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> |
| Telecommunication Services | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|----------------|--|
| Telecommunication Services — (continued) | | | | | | | | |
| 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 |
| Transportation | | | | | | | | |
| 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 |
| Utilities | | | | | | | | |
| 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 |
| Total Reference Entity — Long | | | | | | 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)* |
| Short | | | | | | | | |
| Automobiles & Components | | | | | | | | |
| 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 |
| Banks | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|---------------------|---------------------|--|
| Banks — (continued) | | | | | | | | |
| 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 |
| | | | | | <u>(34,617)</u> | <u>(1,384,947)</u> | <u>(1,133,400)</u> | <u>145,234</u> |
| Capital Goods | | | | | | | | |
| 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) |
| | | | | | <u>(427,800)</u> | <u>(58,565,418)</u> | <u>(58,267,472)</u> | <u>(1,575,291)</u> |
| Commercial & Professional Services | | | | | | | | |
| 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) |
| | | | | | <u>(300,906)</u> | <u>(27,263,212)</u> | <u>(26,143,562)</u> | <u>244,265</u> |
| Consumer Discretionary Distribution & Retail | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|----------------|--|
| Consumer Discretionary | | | | | | | | |
| Distribution & Retail — (continued) | | | | | | | | |
| 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 |
| Consumer Durables & Apparel | | | | | | | | |
| 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 |
| Consumer Services | | | | | | | | |
| 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) |
| Consumer Staples Distribution & Retail | | | | | | | | |
| 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 |
| Energy | | | | | | | | |
| 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) |

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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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|----------------|--|
| Equity Real Estate Investment Trusts (REITs) | | | | | | | | |
| 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) |
| Financial Services | | | | | | | | |
| 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 |
| Food, Beverage & Tobacco | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|---------------------|---------------------|--|
| Food, Beverage & Tobacco — (continued) | | | | | | | | |
| 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) |
| | | | | | <u>(466,853)</u> | <u>(38,652,002)</u> | <u>(34,878,150)</u> | <u>2,342,018</u> |
| Health Care Equipment & Services | | | | | | | | |
| 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) |
| | | | | | <u>(425,867)</u> | <u>(62,659,565)</u> | <u>(57,451,023)</u> | <u>3,356,170</u> |
| Household & Personal Products | | | | | | | | |
| 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 |
| | | | | | <u>(99,857)</u> | <u>(12,387,036)</u> | <u>(11,020,311)</u> | <u>894,104</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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|---------------------|---------------------|--|
| Insurance | | | | | | | | |
| 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> |
| Materials | | | | | | | | |
| 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> |
| Media & Entertainment | | | | | | | | |
| 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> |

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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 | | | | | | | | |
| 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 |
| Real Estate Management & Development | | | | | | | | |
| CoStar Group, Inc. . . | USFF -0.250% | Weekly | MS | 07/08/27 | (57,843) | (4,933,178) | (4,288,480) | 510,854 |
| Semiconductors & Semiconductor Equipment | | | | | | | | |
| 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 |
| Software & Services | | | | | | | | |
| 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) |

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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)* |
|--|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|----------------|--|
| Software & Services — (continued) | | | | | | | | |
| 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) |
| Technology Hardware & Equipment | | | | | | | | |
| 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) |
| Transportation | | | | | | | | |
| 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 |
| Utilities | | | | | | | | |
| 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)* |
|---------------------------------------|--------------|-------------------|---------------|---------------|-----------------------------|-------------------------|----------------------|--|
| Utilities — (continued) | | | | | | | | |
| 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 |
| | | | | 11/03/25 | (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> |
| Total Reference Entity — Short | | | | | | <u>(707,099,531)</u> | <u>(672,597,417)</u> | <u>8,258,506</u> |
| Net Value of Reference Entity | | | | | | <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 |
|---|---------------------|-----------|--|---------------------|------------|
| COMMON STOCKS — 99.2% | | | COMMON STOCKS — (Continued) | | |
| Automobiles & Components — 0.3% | | | Capital Goods — (Continued) | | |
| 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 |
| Banks — 2.4% | | | Commercial & Professional Services — 1.4% | | |
| 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 |
| Capital Goods — 15.8% | | | Consumer Discretionary Distribution & Retail — 6.7% | | |
| 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 | Consumer Durables & Apparel — 3.1% | | |
| 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 | Consumer Services — 4.1% | | |
| 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 |
|--|---------------------|------------------|--|---------------------|------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Consumer Services — (Continued) | | | Financial Services — (Continued) | | |
| 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> |
| Consumer Staples Distribution & Retail — 2.0% | | | Food, Beverage & Tobacco — 8.6% | | |
| 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 |
| Energy — 8.3% | | | 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 | Health Care Equipment & Services — 6.8% | | |
| 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 |
| Equity Real Estate Investment Trusts (REITs) — 1.5% | | | 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> | | | |
| Financial Services — 3.9% | | | | | |
| Corpay, Inc.* | 314 | 83,653 | | | |

GOTHAM LARGE VALUE FUND

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

| | Number of Shares | Value | | Number of Shares | Value |
|---|---------------------|------------------|--|---------------------|------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Health Care Equipment & Services — (Continued) | | | Materials — (Continued) | | |
| Molina Healthcare, Inc.* | 213 | \$ 63,325 | PPG Industries, Inc. | 756 | \$ 95,173 |
| Quest Diagnostics, Inc. | 358 | 49,003 | Sherwin-Williams Co. (The) | 101 | 30,141 |
| ResMed, Inc. | 609 | 116,575 | Steel Dynamics, Inc. | 639 | 82,751 |
| Solventum Corp.* | 757 | 40,030 | Westrock Co. | 1,046 | 52,572 |
| Teleflex, Inc. | 54 | 11,358 | | | <u>1,214,208</u> |
| Universal Health Services, Inc., Class B | 224 | 41,424 | Media & Entertainment — 3.0% | | |
| Zimmer Biomet Holdings, Inc. | 654 | 70,979 | Charter Communications, Inc., Class A* | 635 | 189,840 |
| | | <u>2,101,405</u> | Comcast Corp., Class A | 2,676 | 104,792 |
| Household & Personal Products — 2.7% | | | Electronic Arts, Inc. | 53 | 7,385 |
| Clorox Co. (The) | 140 | 19,106 | Fox Corp., Class A | 1,768 | 60,766 |
| Colgate-Palmolive Co. | 3,184 | 308,975 | Interpublic Group of Cos., Inc. (The) | 1,661 | 48,319 |
| Estee Lauder Cos., Inc. (The), Class A | 1,193 | 126,935 | Match Group, Inc.* | 888 | 26,977 |
| Kimberly-Clark Corp. | 1,374 | 189,887 | News Corp., Class A | 2,502 | 68,980 |
| Procter & Gamble Co. (The) | 1,237 | 204,006 | Omnicom Group, Inc. | 859 | 77,052 |
| | | <u>848,909</u> | Paramount Global, Class B | 2,876 | 29,882 |
| Insurance — 3.4% | | | Walt Disney Co. (The) | 3,043 | 302,139 |
| Aflac, Inc. | 1,209 | 107,976 | | | <u>916,132</u> |
| American International Group, Inc. | 931 | 69,117 | Pharmaceuticals, Biotechnology & Life Sciences — 3.8% | | |
| Aon PLC, Class A (Ireland) | 662 | 194,350 | AbbVie, Inc. | 425 | 72,896 |
| Brown & Brown, Inc. | 1,252 | 111,941 | Amgen, Inc. | 81 | 25,308 |
| Hartford Financial Services Group, Inc. (The) | 899 | 90,386 | Biogen, Inc.* | 383 | 88,787 |
| Loews Corp. | 972 | 72,647 | Bristol-Myers Squibb Co. | 6,338 | 263,217 |
| MetLife, Inc. | 1,419 | 99,600 | Gilead Sciences, Inc. | 5,032 | 345,246 |
| Prudential Financial, Inc. | 1,577 | 184,809 | Incyte Corp.* | 256 | 15,519 |
| W R Berkley Corp. | 223 | 17,523 | Johnson & Johnson | 1,894 | 276,827 |
| Willis Towers Watson PLC (Ireland) | 448 | 117,439 | Merck & Co., Inc. | 402 | 49,768 |
| | | <u>1,065,788</u> | Viatis, Inc. | 3,759 | 39,958 |
| Materials — 3.9% | | | | | <u>1,177,526</u> |
| Albemarle Corp. | 156 | 14,901 | Semiconductors & Semiconductor Equipment — 2.9% | | |
| Amcor PLC (Jersey) | 4,722 | 46,181 | Enphase Energy, Inc.* | 438 | 43,673 |
| Avery Dennison Corp. | 354 | 77,402 | Microchip Technology, Inc. | 257 | 23,515 |
| Ball Corp. | 1,374 | 82,467 | NXP Semiconductors NV (Netherlands) | 115 | 30,945 |
| Celanese Corp. | 480 | 64,747 | Qorvo, Inc.* | 320 | 37,133 |
| Corteva, Inc. | 3,064 | 165,272 | QUALCOMM, Inc. | 3,382 | 673,627 |
| DuPont de Nemours, Inc. | 1,836 | 147,780 | Skyworks Solutions, Inc. | 705 | 75,139 |
| Eastman Chemical Co. | 492 | 48,201 | | | <u>884,032</u> |
| FMC Corp. | 548 | 31,537 | Software & Services — 1.6% | | |
| International Flavors & Fragrances, Inc. | 322 | 30,658 | Accenture PLC, Class A (Ireland) | 490 | 148,671 |
| International Paper Co. | 1,524 | 65,761 | Gen Digital, Inc. | 2,797 | 69,869 |
| Martin Marietta Materials, Inc. | 197 | 106,735 | | | |
| Packaging Corp. of America | 394 | 71,929 | | | |

GOTHAM LARGE VALUE FUND

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

| | Number of Shares | Value | | Number of Shares | Value |
|---|---------------------|------------------|--|---------------------|-----------------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Software & Services — (Continued) | | | Transportation — 3.5% | | |
| 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 |
| Technology Hardware & Equipment — 5.4% | | | United Parcel Service, Inc., Class B . | 1,806 | 247,151 |
| Amphenol Corp., Class A. | 1,748 | 117,763 | | | <u>1,077,838</u> |
| CDW Corp. | 591 | 132,290 | Utilities — 0.2% | | |
| Cisco Systems, Inc. | 8,306 | 394,618 | NRG Energy, Inc. | 913 | 71,086 |
| Corning, Inc. | 1,211 | 47,047 | TOTAL COMMON STOCKS | | |
| F5, Inc.* | 257 | 44,263 | (Cost \$27,794,680) | | <u>30,682,883</u> |
| Hewlett Packard Enterprise Co. | 4,129 | 87,411 | OTHER ASSETS IN EXCESS OF | | |
| HP, Inc. | 4,291 | 150,271 | LIABILITIES - 0.8% | | <u>233,335</u> |
| Jabil, Inc. | 527 | 57,332 | NET ASSETS - 100.0% | | |
| Juniper Networks, Inc. | 1,368 | 49,877 | | | <u><u>\$ 30,916,218</u></u> |
| 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> | | | |
| Telecommunication Services — 3.9% | | | | | |
| 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 |
|---|---------------------|----------------|--|---------------------|------------------|
| COMMON STOCKS — 99.1% | | | COMMON STOCKS — (Continued) | | |
| Automobiles & Components — 0.8% | | | Capital Goods — (Continued) | | |
| 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 |
| | | | L3Harris Technologies, Inc. | 13 | 2,920 |
| Banks — 3.1% | | | Lockheed Martin Corp. | 388 | 181,235 |
| Bank of America Corp. | 3,107 | 123,565 | Masco Corp. | 429 | 28,601 |
| Citigroup, Inc. | 752 | 47,722 | Nordson Corp. | 3 | 696 |
| Citizens Financial Group, Inc. | 180 | 6,485 | Northrop Grumman Corp. | 59 | 25,721 |
| Fifth Third Bancorp. | 269 | 9,816 | Otis Worldwide Corp. | 642 | 61,799 |
| Huntington Bancshares, Inc. | 69 | 910 | PACCAR, Inc. | 30 | 3,088 |
| JPMorgan Chase & Co. | 1,227 | 248,173 | Parker-Hannifin Corp. | 129 | 65,250 |
| KeyCorp. | 368 | 5,229 | Pentair PLC (Ireland) | 11 | 843 |
| M&T Bank Corp. | 39 | 5,903 | Quanta Services, Inc. | 8 | 2,033 |
| PNC Financial Services Group, Inc. (The) | 66 | 10,262 | Rockwell Automation, Inc. | 7 | 1,927 |
| Regions Financial Corp. | 45 | 902 | RTX Corp. | 78 | 7,830 |
| Truist Financial Corp. | 526 | 20,435 | Snap-on, Inc. | 101 | 26,400 |
| US Bancorp. | 613 | 24,336 | Stanley Black & Decker, Inc. | 242 | 19,333 |
| Wells Fargo & Co. | 1,446 | 85,878 | Textron, Inc. | 375 | 32,198 |
| | | <u>589,616</u> | Trane Technologies PLC (Ireland) | 14 | 4,605 |
| Capital Goods — 8.0% | | | TransDigm Group, Inc. | 3 | 3,833 |
| 3M Co. | 176 | 17,986 | United Rentals, Inc. | 115 | 74,374 |
| A. O. Smith Corp. | 236 | 19,300 | Westinghouse Air Brake Technologies Corp. | 286 | 45,202 |
| Allegion PLC (Ireland) | 5 | 591 | WW Grainger, Inc. | 79 | 71,277 |
| AMETEK, Inc. | 13 | 2,167 | Xylem, Inc. | 12 | 1,628 |
| Axon Enterprise, Inc.* | 4 | 1,177 | | | <u>1,541,043</u> |
| Boeing Co. (The)* | 37 | 6,734 | Commercial & Professional Services — 0.7% | | |
| Builders FirstSource, Inc.* | 235 | 32,526 | Automatic Data Processing, Inc. | 90 | 21,482 |
| Carrier Global Corp. | 52 | 3,280 | Broadridge Financial Solutions, Inc. | 8 | 1,576 |
| Caterpillar, Inc. | 905 | 301,456 | Cintas Corp. | 5 | 3,501 |
| Cummins, Inc. | 268 | 74,217 | Copart, Inc.* | 46 | 2,491 |
| Deere & Co. | 16 | 5,978 | Dayforce, Inc. | 8 | 397 |
| Dover Corp. | 216 | 38,977 | Equifax, Inc. | 6 | 1,455 |
| Eaton Corp. PLC (Ireland) | 23 | 7,212 | Jacobs Solutions, Inc. | 233 | 32,552 |
| Emerson Electric Co. | 38 | 4,186 | Leidos Holdings, Inc. | 263 | 38,366 |
| Fastenal Co. | 28 | 1,760 | Paychex, Inc. | 21 | 2,490 |
| Fortive Corp. | 20 | 1,482 | Paycom Software, Inc. | 91 | 13,017 |
| GE Vernova, Inc.* | 333 | 57,113 | Republic Services, Inc. | 22 | 4,276 |
| Generac Holdings, Inc.* | 3 | 397 | Rollins, Inc. | 24 | 1,171 |
| General Dynamics Corp. | 16 | 4,642 | Veralto Corp. | 17 | 1,623 |
| General Electric Co. | 1,332 | 211,748 | | | |
| 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 |
|---|---------------------|-----------|--|---------------------|----------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Commercial & Professional Services — (Continued) | | | Consumer Services — (Continued) | | |
| 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 |
| Consumer Discretionary Distribution & Retail — 10.0% | | | 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 | Consumer Staples Distribution & Retail — 1.2% | | |
| 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 | Energy — 2.3% | | |
| Consumer Durables & Apparel — 2.0% | | | 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 |
| Consumer Services — 2.4% | | | 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 |
|------------------------------------|---------------------|----------------|
| COMMON STOCKS — (Continued) | | |
| Energy — (Continued) | | |
| 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 |
|---|---------------------|----------------|--|---------------------|------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Food, Beverage & Tobacco — (Continued) | | | Health Care Equipment & Services — (Continued) | | |
| 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 | Household & Personal Products — 1.8% | | |
| 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 |
| Health Care Equipment & Services — 5.5% | | | 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 | Insurance — 1.5% | | |
| 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 | Materials — 1.1% | | |
| 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 |
|---|---------------------|----------------|--|---------------------|------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Materials — (Continued) | | | Media & Entertainment — (Continued) | | |
| 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 | Pharmaceuticals, Biotechnology & Life Sciences — 3.5% | | |
| 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 |
| Media & Entertainment — 10.5% | | | 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 | Real Estate Management & Development — 0.0% | | |
| 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 | Semiconductors & Semiconductor Equipment — 7.9% | | |
| 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 | <u>7,588</u> |

GOTHAM ENHANCED S&P 500 INDEX FUND

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

| | Number of Shares | Value | | Number of Shares | Value |
|---|---------------------|------------------|---|---------------------|------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Semiconductors & Semiconductor Equipment — (Continued) | | | Technology Hardware & Equipment — 9.4% | | |
| 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 |
| Software & Services — 10.4% | | | 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 | Telecommunication Services — 3.2% | | |
| 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 | Transportation — 0.7% | | |
| 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 HEDGED CORE FUND

Portfolio of Investments June 30, 2024 (Unaudited)

| | Number of Shares | Value | | Number of Shares | Value |
|--|---------------------|----------------|---|---------------------|----------------|
| LONG POSITIONS — 137.7% | | | COMMON STOCKS — (Continued) | | |
| COMMON STOCKS — 137.7% | | | Consumer Services — 2.8% | | |
| Capital Goods — 9.0% | | | Booking Holdings, Inc. [†] | 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. ^{†*} | 36 | 6,174 | McDonald's Corp. [†] | 133 | 33,894 |
| General Electric Co. [†] | 147 | 23,369 | Wynn Resorts Ltd. | 47 | 4,206 |
| Illinois Tool Works, Inc. | 4 | 948 | Yum! Brands, Inc. [†] | 153 | 20,266 |
| Lockheed Martin Corp. [†] | 197 | 92,019 | | | <u>163,174</u> |
| Masco Corp. | 235 | 15,667 | Consumer Staples Distribution & Retail — 1.6% | | |
| Northrop Grumman Corp. [†] | 14 | 6,103 | Kroger Co. (The) [†] | 1,804 | 90,074 |
| Otis Worldwide Corp. | 210 | 20,215 | Sysco Corp. [†] | 57 | 4,069 |
| Snap-on, Inc. [†] | 282 | 73,712 | | | <u>94,143</u> |
| Textron, Inc. | 625 | 53,662 | Energy — 2.2% | | |
| 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. [†] | 97 | 87,517 | Devon Energy Corp. | 13 | 616 |
| | | <u>518,093</u> | Diamondback Energy, Inc. | 49 | 9,809 |
| Commercial & Professional Services — 2.3% | | | EOG Resources, Inc. | 216 | 27,188 |
| Automatic Data Processing, Inc. | 113 | 26,972 | Exxon Mobil Corp. [†] | 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 |
| Consumer Discretionary Distribution & Retail — 7.6% | | | Valero Energy Corp. | 19 | 2,979 |
| Amazon.com, Inc. ^{†*} | 912 | 176,244 | | | <u>125,315</u> |
| AutoZone, Inc. ^{†*} | 6 | 17,785 | Financial Services — 10.8% | | |
| Best Buy Co., Inc. [†] | 24 | 2,023 | Berkshire Hathaway, Inc., Class B ^{†*} | 249 | 101,293 |
| eBay, Inc. [†] | 1,139 | 61,187 | Cboe Global Markets, Inc. [†] | 698 | 118,702 |
| Genuine Parts Co. [†] | 385 | 53,253 | CME Group, Inc. [†] | 470 | 92,402 |
| Home Depot, Inc. (The) | 70 | 24,097 | Corpay, Inc. [*] | 164 | 43,691 |
| LKQ Corp. | 859 | 35,726 | Fiserv, Inc. ^{†*} | 717 | 106,862 |
| Lowe's Cos., Inc. [†] | 137 | 30,203 | Intercontinental Exchange, Inc. | 38 | 5,202 |
| Ross Stores, Inc. | 78 | 11,335 | Mastercard, Inc., Class A [†] | 83 | 36,616 |
| TJX Cos., Inc. (The) | 81 | 8,918 | PayPal Holdings, Inc. ^{†*} | 629 | 36,501 |
| Ulta Beauty, Inc. [*] | 44 | 16,978 | Visa, Inc., Class A [†] | 305 | 80,053 |
| | | <u>437,749</u> | | | <u>621,322</u> |
| Consumer Durables & Apparel — 4.8% | | | Food, Beverage & Tobacco — 8.4% | | |
| Deckers Outdoor Corp. [†] | 23 | 22,263 | Altria Group, Inc. [†] | 2,273 | 103,535 |
| Garmin Ltd. (Switzerland) [†] | 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) [†] | 1,193 | 75,935 |
| | | <u>274,325</u> | Conagra Brands, Inc. [†] | 357 | 10,146 |
| | | | General Mills, Inc. [†] | 92 | 5,820 |
| | | | Hormel Foods Corp. [†] | 415 | 12,653 |

GOTHAM HEDGED CORE FUND

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

| | Number of Shares | Value | | Number of Shares | Value |
|--|---------------------|----------------|--|---------------------|----------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Food, Beverage & Tobacco — (Continued) | | | Materials — 1.3% | | |
| Kellanova [†] | 322 | \$ 18,573 | Ball Corp. | 289 | \$ 17,346 |
| Keurig Dr Pepper, Inc. [†] | 843 | 28,156 | International Paper Co. | 243 | 10,485 |
| Kraft Heinz Co. (The) [†] | 2,164 | 69,724 | Martin Marietta Materials, Inc. | 78 | 42,260 |
| McCormick & Co., Inc., non-voting shares [†] | 213 | 15,110 | Packaging Corp. of America | 35 | 6,390 |
| Molson Coors Beverage Co., Class B [†] | 466 | 23,687 | | | <u>76,481</u> |
| Mondelez International, Inc., Class A | 537 | 35,141 | Media & Entertainment — 9.4% | | |
| Philip Morris International, Inc. [†] | 479 | 48,537 | Alphabet, Inc., Class A [†] | 1,085 | 197,633 |
| | | <u>480,013</u> | Charter Communications, Inc., Class A [†] | 13 | 3,886 |
| Health Care Equipment & Services — 16.9% | | | Electronic Arts, Inc. [†] | 25 | 3,483 |
| Abbott Laboratories [†] | 154 | 16,002 | Interpublic Group of Cos., Inc. (The). | 804 | 23,388 |
| Cardinal Health, Inc. [†] | 992 | 97,533 | Meta Platforms, Inc., Class A [†] | 303 | 152,779 |
| Cencora, Inc. [†] | 653 | 147,121 | Netflix, Inc. [†] | 127 | 85,710 |
| Centene Corp. [†] | 89 | 5,901 | Omnicom Group, Inc. [†] | 506 | 45,388 |
| Cigna Group (The) [†] | 213 | 70,411 | Take-Two Interactive Software, Inc. [†] | 16 | 2,488 |
| CVS Health Corp. | 670 | 39,570 | Walt Disney Co. (The) | 276 | 27,404 |
| DaVita, Inc. [†] | 36 | 4,989 | | | <u>542,159</u> |
| Elevance Health, Inc. | 16 | 8,670 | Pharmaceuticals, Biotechnology & Life Sciences — 3.7% | | |
| GE HealthCare Technologies, Inc. [†] . . . | 373 | 29,064 | AbbVie, Inc. | 135 | 23,155 |
| HCA Healthcare, Inc. | 11 | 3,534 | Amgen, Inc. [†] | 47 | 14,685 |
| Hologic, Inc. [†] | 207 | 15,370 | Bristol-Myers Squibb Co. | 151 | 6,271 |
| Humana, Inc. | 407 | 152,076 | Danaher Corp. [†] | 66 | 16,490 |
| McKesson Corp. [†] | 264 | 154,187 | Gilead Sciences, Inc. | 1,250 | 85,763 |
| Medtronic PLC (Ireland) | 258 | 20,307 | Johnson & Johnson [†] | 331 | 48,379 |
| Molina Healthcare, Inc. [†] | 324 | 96,325 | Merck & Co., Inc. [†] | 120 | 14,856 |
| Solventum Corp. [†] | 1,167 | 61,711 | | | <u>209,599</u> |
| UnitedHealth Group, Inc. | 96 | 48,889 | Semiconductors & Semiconductor Equipment — 9.6% | | |
| | | <u>971,660</u> | Applied Materials, Inc. [†] | 381 | 89,912 |
| Household & Personal Products — 4.4% | | | Broadcom, Inc. [†] | 52 | 83,488 |
| Church & Dwight Co., Inc. [†] | 27 | 2,799 | KLA Corp. [†] | 96 | 79,153 |
| Clorox Co. (The) | 3 | 410 | Lam Research Corp. [†] | 55 | 58,567 |
| Colgate-Palmolive Co. [†] | 847 | 82,193 | Qorvo, Inc. [†] | 129 | 14,969 |
| Kimberly-Clark Corp. [†] | 641 | 88,586 | QUALCOMM, Inc. | 978 | 194,798 |
| Procter & Gamble Co. (The) [†] | 471 | 77,677 | Skyworks Solutions, Inc. | 273 | 29,096 |
| | | <u>251,665</u> | | | <u>549,983</u> |
| Insurance — 5.0% | | | Software & Services — 11.0% | | |
| 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. [†] | 709 | 63,392 | GoDaddy, Inc., Class A [†] | 150 | 20,957 |
| Marsh & McLennan Cos., Inc. [†] | 95 | 20,018 | International Business Machines Corp. [†] | 194 | 33,552 |
| Progressive Corp. (The) | 241 | 50,058 | Microsoft Corp. [†] | 613 | 273,980 |
| Willis Towers Watson PLC (Ireland) [†] . | 342 | 89,652 | Roper Technologies, Inc. [†] | 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 |
|---|---------------------|-----------|--|---------------------|-------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Software & Services — (Continued) | | | Capital Goods — (Continued) | | |
| Salesforce, Inc. [†] | 217 | \$ 55,791 | Carrier Global Corp. | (386) | \$ (24,349) |
| VeriSign, Inc. ^{†*} | 659 | 117,170 | Deere & Co. | (12) | (4,484) |
| | | 630,439 | Hubbell, Inc. | (15) | (5,482) |
| | | | Rockwell Automation, Inc. | (56) | (15,416) |
| | | | | | (95,050) |
| Technology Hardware & Equipment — 20.2% | | | Commercial & Professional Services — (1.0)% | | |
| Amphenol Corp., Class A | 24 | 1,617 | Copart, Inc.* | (264) | (14,298) |
| Apple, Inc. [†] | 1,275 | 268,540 | Dayforce, Inc.* | (615) | (30,504) |
| CDW Corp. [†] | 319 | 71,405 | Equifax, Inc. | (33) | (8,001) |
| Cisco Systems, Inc. [†] | 2,450 | 116,400 | Rollins, Inc. | (58) | (2,830) |
| F5, Inc. ^{†*} | 688 | 118,494 | Verisk Analytics, Inc. | (5) | (1,348) |
| HP, Inc. [†] | 1,440 | 50,429 | | | (56,981) |
| Jabil, Inc. [†] | 1,241 | 135,008 | Consumer Discretionary Distribution & Retail — (0.2)% | | |
| Juniper Networks, Inc. [†] | 2,822 | 102,890 | CarMax, Inc.* | (44) | (3,227) |
| Keysight Technologies, Inc. ^{†*} | 314 | 42,940 | Tractor Supply Co. | (36) | (9,720) |
| Motorola Solutions, Inc. [†] | 168 | 64,856 | | | (12,947) |
| NetApp, Inc. [†] | 911 | 117,337 | Consumer Durables & Apparel — (0.8)% | | |
| 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) |
| Telecommunication Services — 3.5% | | | | | (43,968) |
| AT&T, Inc. [†] | 1,087 | 20,773 | Consumer Services — (1.0)% | | |
| T-Mobile US, Inc. [†] | 674 | 118,745 | Airbnb, Inc., Class A* | (104) | (15,769) |
| Verizon Communications, Inc. [†] | 1,430 | 58,973 | Carnival Corp. (Panama)* | (746) | (13,965) |
| | | 198,491 | Chipotle Mexican Grill, Inc.* | (91) | (5,701) |
| Transportation — 1.1% | | | 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. [†] | 332 | 15,750 | | | (56,889) |
| FedEx Corp. [†] | 51 | 15,292 | Energy — (0.3)% | | |
| | | 64,893 | Targa Resources Corp. | (42) | (5,409) |
| Utilities — 2.1% | | | Williams Cos., Inc. (The) | (317) | (13,472) |
| NRG Energy, Inc. [†] | 1,524 | 118,659 | | | (18,881) |
| TOTAL COMMON STOCKS | | | Equity Real Estate Investment Trusts (REITs) — (1.2)% | | |
| (Cost \$6,622,358) | | 7,907,353 | American Tower Corp. | (84) | (16,328) |
| TOTAL LONG POSITIONS - 137.7% | | | 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) |
| SHORT POSITIONS — (39.6)% | | | Healthpeak Properties, Inc. | (8) | (157) |
| COMMON STOCKS — (39.6)% | | | Iron Mountain, Inc. | (82) | (7,349) |
| Automobiles & Components — (0.6)% | | | | | |
| Ford Motor Co. | (1,724) | (21,619) | | | |
| Tesla, Inc.* | (58) | (11,477) | | | |
| | | (33,096) | | | |
| Capital Goods — (1.7)% | | | | | |
| 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 |
|--|---------------------|------------|---|---------------------|------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Equity Real Estate Investment Trusts (REITs) — (Continued) | | | Pharmaceuticals, Biotechnology & Life Sciences — (Continued) | | |
| 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) |
| Financial Services — (0.3)% | | | 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) |
| Food, Beverage & Tobacco — (0.9)% | | | Real Estate Management & Development — (0.5)% | | |
| J M Smucker Co. (The) | (120) | (13,085) | CoStar Group, Inc.* | (408) | (30,249) |
| Lamb Weston Holdings, Inc. | (398) | (33,464) | Semiconductors & Semiconductor Equipment — (3.7)% | | |
| Monster Beverage Corp.* | (108) | (5,394) | Advanced Micro Devices, Inc.* | (218) | (35,362) |
| | | (51,943) | Analog Devices, Inc. | (57) | (13,011) |
| Health Care Equipment & Services — (3.0)% | | | 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) | Software & Services — (4.7)% | | |
| | | (169,622) | Adobe, Inc.* | (56) | (31,110) |
| Insurance — (0.3)% | | | Autodesk, Inc.* | (96) | (23,755) |
| Everest Group Ltd. (Bermuda) | (45) | (17,146) | CrowdStrike Holdings, Inc., Class A* . | (87) | (33,338) |
| Materials — (2.0)% | | | 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) |
| Media & Entertainment — (1.0)% | | | | | (272,613) |
| Live Nation Entertainment, Inc.* | (378) | (35,434) | Technology Hardware & Equipment — (1.9)% | | |
| Warner Bros Discovery, Inc.* | (2,624) | (19,522) | Arista Networks, Inc.* | (64) | (22,431) |
| | | (54,956) | Seagate Technology Holdings PLC | | |
| Pharmaceuticals, Biotechnology & Life Sciences — (2.9)% | | | (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 |
|--|---------------------|-----------------|---|---------------------|----------------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Transportation — (1.4)% | | | Utilities — (Continued) | | |
| 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, Inc. | (99) | (7,296) |
| Uber Technologies, Inc.* | (263) | (19,115) | Sempra | (367) | (27,914) |
| United Airlines Holdings, Inc.* | (87) | (4,234) | Southern Co. (The) | (227) | (17,608) |
| | | <u>(82,731)</u> | Vistra Corp. | (397) | (34,134) |
| Utilities — (10.2)% | | | 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) | TOTAL COMMON STOCKS | | |
| 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) | TOTAL SHORT POSITIONS - (39.6)% | | |
| 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) | OTHER ASSETS IN EXCESS OF | | |
| Dominion Energy, Inc. | (397) | (19,453) | LIABILITIES - 1.9% | | <u>108,448</u> |
| DTE Energy Co. | (118) | (13,099) | NET ASSETS - 100.0% | | <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 |
|--|---------------------|-----------|---|---------------------|-----------|
| COMMON STOCKS — 94.9% | | | COMMON STOCKS — (Continued) | | |
| Capital Goods — 8.4% | | | Consumer Durables & Apparel — (Continued) | | |
| A. O. Smith Corp. | 721 | \$ 58,964 | PulteGroup, Inc. | 371 | \$ 40,847 |
| Builders FirstSource, Inc. ^{(a)*} | 620 | 85,814 | Tapestry, Inc. | 2,478 | 106,034 |
| Caterpillar, Inc. | 442 | 147,230 | | | 483,797 |
| Cummins, Inc. | 68 | 18,831 | Consumer Services — 2.0% | | |
| Fastenal Co. | 981 | 61,646 | Booking Holdings, Inc. ^(a) | 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 ^(a) | 99 | 23,935 |
| Ingersoll Rand, Inc. | 73 | 6,631 | McDonald's Corp. | 257 | 65,494 |
| Lockheed Martin Corp. ^(a) | 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 | Consumer Staples Distribution & Retail — 1.0% | | |
| PACCAR, Inc. | 100 | 10,294 | Kroger Co. (The) ^(a) | 3,310 | 165,268 |
| Pentair PLC (Ireland) | 54 | 4,140 | Sysco Corp. | 82 | 5,854 |
| Snap-on, Inc. ^(a) | 651 | 170,165 | | | 171,122 |
| Textron, Inc. | 1,528 | 131,194 | Energy — 1.1% | | |
| 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. ^(a) | 218 | 196,688 | Diamondback Energy, Inc. | 76 | 15,214 |
| | | 1,413,576 | EOG Resources, Inc. | 339 | 42,670 |
| Commercial & Professional Services — 1.8% | | | 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 |
| Consumer Discretionary Distribution & Retail — 3.7% | | | | | 179,213 |
| Amazon.com, Inc. ^{(a)*} | 805 | 155,566 | Financial Services — 7.4% | | |
| AutoZone, Inc. * | 10 | 29,641 | Berkshire Hathaway, Inc., Class B ^{(a)*} | 521 | 211,943 |
| Best Buy Co., Inc. | 48 | 4,046 | Cboe Global Markets, Inc. | 1,147 | 195,059 |
| eBay, Inc. ^(a) | 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. ^{(a)*} | 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 ^(a) | 609 | 159,844 |
| Ulta Beauty, Inc. * | 116 | 44,761 | | | 1,244,894 |
| | | 618,233 | Food, Beverage & Tobacco — 6.2% | | |
| Consumer Durables & Apparel — 2.9% | | | Altria Group, Inc. ^(a) | 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 |
|---|---------------------|------------------|---|---------------------|------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Food, Beverage & Tobacco — (Continued) | | | Insurance — (Continued) | | |
| Coca-Cola Co. (The) ^(a) | 2,299 | \$ 146,331 | Brown & Brown, Inc. | 1,500 | \$ 134,115 |
| Conagra Brands, Inc. | 912 | 25,919 | Marsh & McLennan Cos., Inc. ^(a) | 191 | 40,248 |
| General Mills, Inc. ^(a) | 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 ^(a) | 901 | 51,970 | | | <u>565,319</u> |
| Keurig Dr Pepper, Inc. ^(a) | 1,805 | 60,287 | Materials — 1.5% | | |
| Kraft Heinz Co. (The) ^(a) | 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 ^(a) | 1,395 | 70,908 | Ecolab, Inc. | 1 | 238 |
| Mondelez International, Inc., Class A ^(a) | 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> |
| Health Care Equipment & Services — 11.3% | | | Media & Entertainment — 6.2% | | |
| Abbott Laboratories | 246 | 25,562 | Alphabet, Inc., Class A ^(a) | 1,633 | 297,451 |
| Cardinal Health, Inc. ^(a) | 1,835 | 180,417 | Charter Communications, Inc., Class A* | 15 | 4,484 |
| Cencora, Inc. ^(a) | 1,172 | 264,051 | Electronic Arts, Inc. | 123 | 17,137 |
| Centene Corp.* | 122 | 8,089 | Interpublic Group of Cos., Inc. (The) ^(a) | 2,918 | 84,885 |
| Cigna Group (The) | 444 | 146,773 | Meta Platforms, Inc., Class A ^(a) | 592 | 298,498 |
| CVS Health Corp. | 1,519 | 89,712 | Netflix, Inc. ^{(a)*} | 221 | 149,148 |
| DaVita, Inc.* | 104 | 14,411 | Omnicom Group, Inc. ^(a) | 1,298 | 116,431 |
| Elevance Health, Inc. | 17 | 9,212 | Take-Two Interactive Software, Inc.* . . . | 24 | 3,732 |
| GE HealthCare Technologies, Inc. ^(a) . . . | 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 | Pharmaceuticals, Biotechnology & Life Sciences — 2.4% | | |
| Humana, Inc. ^(a) | 735 | 274,633 | AbbVie, Inc. | 192 | 32,932 |
| McKesson Corp. ^(a) | 458 | 267,490 | Amgen, Inc. | 67 | 20,934 |
| Medtronic PLC (Ireland) | 815 | 64,149 | Bristol-Myers Squibb Co. | 941 | 39,080 |
| Molina Healthcare, Inc. ^{(a)*} | 623 | 185,218 | Danaher Corp. | 100 | 24,985 |
| Solventum Corp.* | 2,761 | 146,002 | Gilead Sciences, Inc. ^(a) | 2,449 | 168,026 |
| UnitedHealth Group, Inc. | 145 | 73,843 | Johnson & Johnson ^(a) | 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> |
| Household & Personal Products — 2.8% | | | Semiconductors & Semiconductor Equipment — 7.3% | | |
| Church & Dwight Co., Inc. | 34 | 3,525 | Applied Materials, Inc. ^(a) | 801 | 189,028 |
| Colgate-Palmolive Co. ^(a) | 1,613 | 156,526 | Broadcom, Inc. ^(a) | 113 | 181,425 |
| Kimberly-Clark Corp. ^(a) | 1,215 | 167,913 | KLA Corp. ^(a) | 195 | 160,779 |
| Procter & Gamble Co. (The) ^(a) | 851 | 140,347 | Lam Research Corp. ^(a) | 115 | 122,458 |
| | | <u>468,311</u> | Qorvo, Inc.* | 701 | 81,344 |
| Insurance — 3.4% | | | QUALCOMM, Inc. ^(a) | 1,942 | 386,808 |
| Aon PLC, Class A (Ireland). | 403 | 118,313 | Skyworks Solutions, Inc. ^(a) | 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 |
|---|---------------------|------------|---|---------------------|---------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Software & Services — 6.7% | | | Utilities — 1.5% | | |
| Accenture PLC, Class A (Ireland) . . . | 807 | \$ 244,852 | NRG Energy, Inc. ^(a) | 3,130 | \$ 243,702 |
| Adobe, Inc. [*] | 161 | 89,442 | TOTAL COMMON STOCKS | | |
| Gartner, Inc. [*] | 1 | 449 | (Cost \$13,706,393) | | 15,889,922 |
| Gen Digital, Inc. ^(a) | 782 | 19,534 | OTHER ASSETS IN EXCESS OF | | |
| GoDaddy, Inc., Class A [*] | 266 | 37,163 | LIABILITIES - 5.1% | | 850,867 |
| International Business Machines | | | NET ASSETS - 100.0% | | \$ 16,740,789 |
| Corp. ^(a) | 456 | 78,865 | | | |
| Microsoft Corp. ^(a) | 726 | 324,486 | | | |
| Roper Technologies, Inc. | 15 | 8,455 | | | |
| Salesforce, Inc. ^(a) | 374 | 96,155 | | | |
| VeriSign, Inc. ^{(a)*} | 1,275 | 226,695 | | | |
| | | 1,126,096 | | | |
| Technology Hardware & Equipment — 13.8% | | | | | |
| Amphenol Corp., Class A | 188 | 12,666 | | | |
| Apple, Inc. ^(a) | 2,255 | 474,948 | | | |
| CDW Corp. ^(a) | 693 | 155,121 | | | |
| Cisco Systems, Inc. ^(a) | 4,972 | 236,220 | | | |
| F5, Inc. ^{(a)*} | 1,160 | 199,787 | | | |
| HP, Inc. | 3,545 | 124,146 | | | |
| Jabil, Inc. ^(a) | 2,679 | 291,448 | | | |
| Juniper Networks, Inc. ^(a) | 5,075 | 185,034 | | | |
| Keysight Technologies, Inc. [*] | 576 | 78,768 | | | |
| Motorola Solutions, Inc. | 355 | 137,048 | | | |
| NetApp, Inc. ^(a) | 1,948 | 250,902 | | | |
| Seagate Technology Holdings PLC | | | | | |
| (Ireland) | 2 | 207 | | | |
| TE Connectivity Ltd. (Switzerland) . . | 1,100 | 165,473 | | | |
| | | 2,311,768 | | | |
| Telecommunication Services — 2.4% | | | | | |
| AT&T, Inc. | 2,897 | 55,362 | | | |
| T-Mobile US, Inc. ^(a) | 1,280 | 225,510 | | | |
| Verizon Communications, Inc. ^(a) | 3,009 | 124,091 | | | |
| | | 404,963 | | | |
| Transportation — 1.1% | | | | | |
| CSX Corp. | 2,540 | 84,963 | | | |
| Delta Air Lines, Inc. | 1,352 | 64,139 | | | |
| FedEx Corp. ^(a) | 86 | 25,786 | | | |
| | | 174,888 | | | |

(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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-----------------|----------------|--|
| Consumer Discretionary | | | | | | | | |
| Distribution & Retail — (continued) | | | | | | | | |
| 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> |
| Consumer Durables & Apparel | | | | | | | | |
| 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> |
| Consumer Services | | | | | | | | |
| 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> |
| Consumer Staples Distribution & Retail | | | | | | | | |
| 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> |
| Energy | | | | | | | | |
| 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)* |
|--|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Energy — (continued) | | | | | | | | |
| 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> |
| Financial Services | | | | | | | | |
| 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> |
| Food, Beverage & Tobacco | | | | | | | | |
| 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> |
| Health Care Equipment & Services | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Health Care Equipment & Services | | | | | | | | |
| — (continued) | | | | | | | | |
| 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 |
| GE HealthCare | | | | | | | | |
| 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 |
| Medtronic PLC | | | | | | | | |
| (Ireland) | USFF +0.250% | Weekly | MS | 01/12/29 | 795 | 64,962 | 62,574 | 766 |
| Molina Healthcare, | | | | | | | | |
| 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) |
| UnitedHealth Group, | | | | | | | | |
| Inc. | USFF +0.250% | Weekly | MS | 01/12/29 | 144 | 70,396 | 73,333 | 5,871 |
| Universal Health | | | | | | | | |
| 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> |
| Household & Personal Products | | | | | | | | |
| Church & Dwight Co., | | | | | | | | |
| Inc. | USFF +0.250% | Weekly | MS | 07/11/28 | 32 | 2,750 | 3,318 | 750 |
| Colgate-Palmolive | | | | | | | | |
| 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 |
| Procter & Gamble Co. | | | | | | | | |
| (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> |
| Insurance | | | | | | | | |
| Aon PLC (Ireland) . . . | USFF +0.250% | Weekly | MS | 01/12/29 | 397 | 117,786 | 116,551 | 3,695 |
| Arthur J Gallagher & | | | | | | | | |
| 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 |
| Marsh & McLennan | | | | | | | | |
| Cos., Inc. | USFF +0.250% | Weekly | MS | 07/11/28 | 183 | 34,152 | 38,562 | 6,062 |
| Progressive Corp. | | | | | | | | |
| (The) | USFF +0.250% | Weekly | MS | 01/12/29 | 339 | 70,540 | 70,414 | 2,699 |
| Willis Towers Watson | | | | | | | | |
| 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> |
| Materials | | | | | | | | |
| Avery | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|-----------------|------------------|--|
| Materials — (continued) | | | | | | | | |
| 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> |
| Media & Entertainment | | | | | | | | |
| 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> |
| Pharmaceuticals, Biotechnology & Life Sciences | | | | | | | | |
| 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> |
| Semiconductors & Semiconductor Equipment | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|--------------------------|------------------|------------------|--|
| Semiconductors & Semiconductor Equipment — (continued) | | | | | | | | |
| 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> |
| Software & Services | | | | | | | | |
| 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> |
| Technology Hardware & Equipment | | | | | | | | |
| 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> |
| Telecommunication Services | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|-------------------|-------------------|--|
| Transportation | | | | | | | | |
| 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> |
| Utilities | | | | | | | | |
| NRG Energy, Inc. . . . | USFF +0.250% | Weekly | MS | 07/11/28 | 3,140 | 208,621 | 244,480 | 45,238 |
| Total Reference Entity — Long | | | | | | <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)* |
| Short | | | | | | | | |
| Automobiles & Components | | | | | | | | |
| 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> |
| Capital Goods | | | | | | | | |
| 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> |
| Commercial & Professional Services | | | | | | | | |
| Ceridian HCM | | | | | | | | |
| 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) |
| Paycom Software, Inc. | | | | | | | | |
| 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> |
| Consumer Discretionary | | | | | | | | |
| Distribution & Retail | | | | | | | | |
| 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 |
| O'Reilly Automotive, Inc. | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|------------------|------------------|--|
| Consumer Durables & Apparel | | | | | | | | |
| 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> |
| Consumer Services | | | | | | | | |
| 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> |
| Consumer Staples Distribution & Retail | | | | | | | | |
| 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> |
| Energy | | | | | | | | |
| 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> |
| Equity Real Estate Investment Trusts (REITs) | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|-------------|--|
| Financial Services | | | | | | | | |
| 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 |
| Food, Beverage & Tobacco | | | | | | | | |
| 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 |
| Health Care Equipment & Services | | | | | | | | |
| 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 |
| Insurance | | | | | | | | |
| Everest Group Ltd. | | | | | | | | |
| (Bermuda) | USFF -0.250% | Weekly | MS | 07/11/28 | (342) | (130,222) | (130,309) | (4,738) |
| Materials | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|-----------------|--------------|--|
| Media & Entertainment | | | | | | | | |
| 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 |
| Pharmaceuticals, Biotechnology & Life Sciences | | | | | | | | |
| 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 |
| Real Estate Management & Development | | | | | | | | |
| CoStar Group, Inc. | USFF -0.250% | Weekly | MS | 07/08/27 | (2,386) | (201,060) | (176,898) | 18,695 |
| Semiconductors & Semiconductor Equipment | | | | | | | | |
| 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) |
| Software & Services | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|--------------------|--------------------|--|
| Software & Services — (continued) | | | | | | | | |
| 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> |
| Technology Hardware & Equipment | | | | | | | | |
| 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> |
| Transportation | | | | | | | | |
| 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> |
| Utilities | | | | | | | | |
| 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)* |
|---|--------------|-------------------|---------------|---------------|-----------------------------|-----------------------|---------------------|--|
| Utilities — (continued) | | | | | | | | |
| 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> |
| Total Reference Entity — Short | | | | | | <u>(15,986,354)</u> | <u>(15,046,738)</u> | <u>337,990</u> |
| Net Value of Reference Entity | | | | | | <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> |
|--|-----------------------------|-----------------------------|
| AFFILIATED EQUITY REGISTERED INVESTMENT COMPANIES — 99.9% | | |
| 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 |
|--|---------------------|----------------|---|---------------------|----------------|
| LONG POSITIONS — 138.2% | | | COMMON STOCKS — (Continued) | | |
| COMMON STOCKS — 138.2% | | | Capital Goods — (Continued) | | |
| Automobiles & Components — 0.2% | | | Trane Technologies PLC (Ireland) [†] | 69 | \$ 22,696 |
| Aptiv PLC (Jersey) [*] | 57 | \$ 4,014 | TransDigm Group, Inc. | 3 | 3,833 |
| BorgWarner, Inc. | 69 | 2,224 | United Rentals, Inc. | 41 | 26,516 |
| General Motors Co. [†] | 100 | 4,646 | Westinghouse Air Brake | | |
| | | <u>10,884</u> | Technologies Corp. | 104 | 16,437 |
| | | | WW Grainger, Inc. [†] | 29 | 26,165 |
| | | | | | <u>654,388</u> |
| Banks — 3.0% | | | Commercial & Professional Services — 1.3% | | |
| 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. [*] | 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. [†] | 283 | 57,240 | Paycom Software, Inc. | 32 | 4,577 |
| KeyCorp. | 84 | 1,194 | Veralto Corp. [†] | 76 | 7,256 |
| M&T Bank Corp. | 7 | 1,060 | | | <u>60,134</u> |
| PNC Financial Services Group, Inc. | | | Consumer Discretionary Distribution & Retail — 12.8% | | |
| (The) | 13 | 2,021 | Amazon.com, Inc. ^{†*} | 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. [†] | 126 | 10,621 |
| Wells Fargo & Co. | 333 | 19,777 | eBay, Inc. [†] | 328 | 17,620 |
| | | <u>135,277</u> | Genuine Parts Co. | 90 | 12,449 |
| Capital Goods — 14.6% | | | Home Depot, Inc. (The) [†] | 427 | 146,990 |
| 3M Co. [†] | 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. [†] | 205 | 29,791 |
| Builders FirstSource, Inc. [*] | 80 | 11,073 | TJX Cos., Inc. (The) [†] | 339 | 37,324 |
| Caterpillar, Inc. [†] | 318 | 105,926 | Ulta Beauty, Inc. [*] | 31 | 11,962 |
| Cummins, Inc. | 93 | 25,754 | | | <u>571,691</u> |
| Dover Corp. | 78 | 14,075 | Consumer Durables & Apparel — 3.4% | | |
| Fastenal Co. | 128 | 8,044 | Deckers Outdoor Corp. [†] | 17 | 16,455 |
| Fortive Corp. [†] | 79 | 5,854 | DR Horton, Inc. | 61 | 8,597 |
| GE Vernova, Inc. ^{†*} | 101 | 17,323 | Garmin Ltd. (Switzerland) | 127 | 20,691 |
| Generac Holdings, Inc. [*] | 13 | 1,719 | Hasbro, Inc. | 90 | 5,265 |
| General Dynamics Corp. | 21 | 6,093 | Lennar Corp., Class A | 26 | 3,897 |
| General Electric Co. [†] | 404 | 64,224 | Lululemon Athletica, Inc. [*] | 77 | 23,000 |
| Honeywell International, Inc. [†] | 85 | 18,151 | Mohawk Industries, Inc. [*] | 40 | 4,544 |
| Howmet Aerospace, Inc. | 100 | 7,763 | NIKE, Inc., Class B | 654 | 49,292 |
| Illinois Tool Works, Inc. [†] | 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) [†] | 391 | 25,990 | | | <u>152,885</u> |
| Lockheed Martin Corp. [†] | 142 | 66,328 | Consumer Services — 4.2% | | |
| Masco Corp. | 148 | 9,867 | Booking Holdings, Inc. [†] | 17 | 67,345 |
| Nordson Corp. | 13 | 3,015 | Caesars Entertainment, Inc. [*] | 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. [†] | 67 | 33,889 | Las Vegas Sands Corp. | 184 | 8,142 |
| Quanta Services, Inc. | 32 | 8,131 | Marriott International, Inc., Class A [†] | 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 |
|---|---------------------|----------------|
| COMMON STOCKS — (Continued) | | |
| Consumer Services — (Continued) | | |
| McDonald's Corp. [†] | 171 | \$ 43,578 |
| MGM Resorts International* | 65 | 2,889 |
| Wynn Resorts Ltd. | 65 | 5,817 |
| Yum! Brands, Inc. [†] | 72 | 9,537 |
| | | <u>186,991</u> |
| Consumer Staples Distribution & Retail — 1.6% | | |
| Kroger Co. (The) | 458 | 22,868 |
| Sysco Corp. | 111 | 7,924 |
| Target Corp. | 250 | 37,010 |
| Walgreens Boots Alliance, Inc. | 494 | 5,975 |
| | | <u>73,777</u> |
| Energy — 4.1% | | |
| Baker Hughes Co. | 287 | 10,094 |
| Chevron Corp. | 165 | 25,809 |
| Devon Energy Corp. | 194 | 9,196 |
| Diamondback Energy, Inc. | 91 | 18,217 |
| EOG Resources, Inc. | 90 | 11,328 |
| Exxon Mobil Corp. [†] | 276 | 31,773 |
| Halliburton Co. | 226 | 7,634 |
| Marathon Oil Corp. | 133 | 3,813 |
| Marathon Petroleum Corp. [†] | 50 | 8,674 |
| Phillips 66 [†] | 248 | 35,010 |
| Schlumberger NV (Curacao) | 41 | 1,935 |
| Valero Energy Corp. [†] | 121 | 18,968 |
| | | <u>182,451</u> |
| Equity Real Estate Investment Trusts (REITs) — 0.5% | | |
| Extra Space Storage, Inc. | 23 | 3,575 |
| Realty Income Corp. [†] | 110 | 5,810 |
| Simon Property Group, Inc. | 75 | 11,385 |
| | | <u>20,770</u> |
| Financial Services — 10.5% | | |
| American Express Co. | 68 | 15,745 |
| Ameriprise Financial, Inc. | 7 | 2,990 |
| Bank of New York Mellon Corp. (The) [†] | 68 | 4,073 |
| Berkshire Hathaway, Inc., Class B ^{†*} | 227 | 92,344 |
| BlackRock, Inc. [†] | 15 | 11,810 |
| Blackstone, Inc. | 7 | 867 |
| Capital One Financial Corp. | 6 | 831 |
| Cboe Global Markets, Inc. | 5 | 850 |
| Charles Schwab Corp. (The) | 19 | 1,400 |
| CME Group, Inc. | 26 | 5,112 |
| Corpay, Inc. | 48 | 12,788 |
| Discover Financial Services | 4 | 523 |
| Fiserv, Inc. ^{†*} | 399 | 59,467 |
| Franklin Resources, Inc. [†] | 292 | 6,526 |
| Global Payments, Inc. | 57 | 5,512 |
| Goldman Sachs Group, Inc. (The) | 32 | 14,474 |
| Intercontinental Exchange, Inc. | 228 | 31,211 |

| | Number of Shares | Value |
|---|---------------------|----------------|
| COMMON STOCKS — (Continued) | | |
| Financial Services — (Continued) | | |
| Invesco Ltd. (Bermuda) | 5 | \$ 75 |
| KKR & Co., Inc. | 80 | 8,419 |
| Mastercard, Inc., Class A [†] | 112 | 49,410 |
| Moody's Corp. | 24 | 10,102 |
| Morgan Stanley | 23 | 2,235 |
| Northern Trust Corp. | 3 | 252 |
| PayPal Holdings, Inc. ^{†*} | 667 | 38,706 |
| Raymond James Financial, Inc. | 3 | 371 |
| S&P Global, Inc. | 10 | 4,460 |
| State Street Corp. | 4 | 296 |
| Synchrony Financial. | 7 | 330 |
| T Rowe Price Group, Inc. [†] | 84 | 9,686 |
| Visa, Inc., Class A [†] | 309 | 81,103 |
| | | <u>471,968</u> |
| Food, Beverage & Tobacco — 7.7% | | |
| Altria Group, Inc. [†] | 1,165 | 53,066 |
| Archer-Daniels-Midland Co. [†] | 338 | 20,432 |
| Brown-Forman Corp., Class B | 106 | 4,578 |
| Bunge Global SA (Switzerland) | 43 | 4,591 |
| Coca-Cola Co. (The) [†] | 1,389 | 88,410 |
| Conagra Brands, Inc. | 177 | 5,030 |
| General Mills, Inc. | 7 | 443 |
| Hormel Foods Corp. | 168 | 5,122 |
| Kellanova | 189 | 10,902 |
| Keurig Dr Pepper, Inc. [†] | 207 | 6,914 |
| Kraft Heinz Co. (The) [†] | 712 | 22,941 |
| McCormick & Co., Inc., non-voting shares | 59 | 4,185 |
| Molson Coors Beverage Co., Class B | 124 | 6,303 |
| Mondelez International, Inc., Class A [†] | 259 | 16,949 |
| Philip Morris International, Inc. [†] | 946 | 95,858 |
| | | <u>345,724</u> |
| Health Care Equipment & Services — 8.2% | | |
| Align Technology, Inc.* | 16 | 3,863 |
| Baxter International, Inc. | 37 | 1,238 |
| Cardinal Health, Inc. | 105 | 10,324 |
| Cencora, Inc. [†] | 117 | 26,360 |
| Centene Corp.* | 34 | 2,254 |
| Cigna Group (The) [†] | 186 | 61,486 |
| CVS Health Corp. [†] | 737 | 43,527 |
| Elevance Health, Inc. | 2 | 1,084 |
| GE Healthcare Technologies, Inc. | 102 | 7,948 |
| HCA Healthcare, Inc. [†] | 154 | 49,477 |
| Hologic, Inc.* | 53 | 3,935 |
| Humana, Inc. | 77 | 28,771 |
| McKesson Corp. [†] | 40 | 23,362 |
| 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 |
|---|---------------------|----------------|
| COMMON STOCKS — (Continued) | | |
| Health Care Equipment & Services — (Continued) | | |
| Quest Diagnostics, Inc. | 13 | \$ 1,779 |
| ResMed, Inc. | 66 | 12,634 |
| Solventum Corp. ^{†*} | 106 | 5,605 |
| Universal Health Services, Inc., Class B | 40 | 7,397 |
| Zimmer Biomet Holdings, Inc. | 45 | 4,884 |
| | | <u>366,153</u> |
| Household & Personal Products — 3.0% | | |
| Colgate-Palmolive Co. [†] | 430 | 41,727 |
| Estee Lauder Cos., Inc. (The), Class A | 79 | 8,406 |
| Kimberly-Clark Corp. [†] | 213 | 29,437 |
| Procter & Gamble Co. (The) [†] | 343 | 56,567 |
| | | <u>136,137</u> |
| Insurance — 2.7% | | |
| American International Group, Inc. . . | 114 | 8,463 |
| Aon PLC, Class A (Ireland) [†] | 112 | 32,881 |
| Assurant, Inc. | 1 | 166 |
| Brown & Brown, Inc. | 182 | 16,273 |
| Chubb Ltd. (Switzerland) | 16 | 4,081 |
| Hartford Financial Services Group, Inc. (The) | 61 | 6,133 |
| Loews Corp. | 68 | 5,082 |
| Prudential Financial, Inc. | 209 | 24,493 |
| Travelers Cos., Inc. (The) | 14 | 2,847 |
| W R Berkley Corp. | 19 | 1,493 |
| Willis Towers Watson PLC (Ireland) . | 68 | 17,826 |
| | | <u>119,738</u> |
| Materials — 2.2% | | |
| Avery Dennison Corp. | 47 | 10,277 |
| Ball Corp. | 185 | 11,104 |
| Celanese Corp. | 63 | 8,498 |
| Corteva, Inc. | 160 | 8,630 |
| DuPont de Nemours, Inc. | 95 | 7,647 |
| Eastman Chemical Co. | 27 | 2,645 |
| Ecolab, Inc. | 3 | 714 |
| FMC Corp. | 36 | 2,072 |
| International Paper Co. [†] | 204 | 8,803 |
| Martin Marietta Materials, Inc. | 13 | 7,043 |
| Packaging Corp. of America. | 59 | 10,771 |
| PPG Industries, Inc. | 52 | 6,546 |
| Sherwin-Williams Co. (The) | 4 | 1,194 |
| Steel Dynamics, Inc. | 46 | 5,957 |
| Westrock Co. | 151 | 7,589 |
| | | <u>99,490</u> |
| Media & Entertainment — 12.3% | | |
| Alphabet, Inc., Class A [†] | 1,237 | 225,319 |
| Charter Communications, Inc., Class A ^{†*} | 84 | 25,113 |

| | Number of Shares | Value |
|--|---------------------|----------------|
| COMMON STOCKS — (Continued) | | |
| Media & Entertainment — (Continued) | | |
| Comcast Corp., Class A [†] | 229 | \$ 8,968 |
| Electronic Arts, Inc. | 5 | 697 |
| Fox Corp., Class A | 6 | 206 |
| Interpublic Group of Cos., Inc. (The). | 251 | 7,301 |
| Match Group, Inc.* | 153 | 4,648 |
| Meta Platforms, Inc., Class A [†] | 326 | 164,376 |
| Netflix, Inc. ^{†*} | 39 | 26,320 |
| News Corp., Class A | 175 | 4,825 |
| Omnicom Group, Inc. [†] | 131 | 11,751 |
| Paramount Global, Class B | 384 | 3,990 |
| Walt Disney Co. (The) | 687 | 68,212 |
| | | <u>551,726</u> |
| Pharmaceuticals, Biotechnology & Life Sciences — 4.5% | | |
| AbbVie, Inc. [†] | 36 | 6,175 |
| Amgen, Inc. [†] | 31 | 9,686 |
| Bristol-Myers Squibb Co. | 1,034 | 42,942 |
| Danaher Corp. [†] | 68 | 16,990 |
| Gilead Sciences, Inc. [†] | 738 | 50,634 |
| Incyte Corp.* | 20 | 1,212 |
| Johnson & Johnson [†] | 485 | 70,888 |
| Merck & Co., Inc. [†] | 38 | 4,704 |
| Viatis, Inc. | 15 | 160 |
| | | <u>203,391</u> |
| Semiconductors & Semiconductor Equipment — 10.4% | | |
| Applied Materials, Inc. [†] | 130 | 30,679 |
| Broadcom, Inc. [†] | 14 | 22,477 |
| KLACorp. [†] | 26 | 21,437 |
| Lam Research Corp. [†] | 23 | 24,492 |
| Microchip Technology, Inc. [†] | 21 | 1,921 |
| Micron Technology, Inc. [†] | 101 | 13,285 |
| Monolithic Power Systems, Inc. | 1 | 822 |
| NVIDIA Corp. [†] | 1,484 | 183,333 |
| NXP Semiconductors NV (Netherlands) | 57 | 15,338 |
| Qorvo, Inc.* | 57 | 6,614 |
| QUALCOMM, Inc. | 667 | 132,853 |
| Skyworks Solutions, Inc. | 101 | 10,765 |
| | | <u>464,016</u> |
| Software & Services — 11.5% | | |
| Accenture PLC, Class A (Ireland) [†] . . | 162 | 49,152 |
| ANSYS, Inc.* | 8 | 2,572 |
| Cadence Design Systems, Inc.* | 25 | 7,694 |
| Cognizant Technology Solutions Corp., Class A | 44 | 2,992 |
| EPAM Systems, Inc.* | 5 | 941 |
| Gartner, Inc.* | 1 | 449 |
| Gen Digital, Inc. | 391 | 9,767 |
| GoDaddy, Inc., Class A [*] | 31 | 4,331 |

GOTHAM ENHANCED 500 PLUS FUND

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

| | Number of Shares | Value | | Number of Shares | Value |
|--|---------------------|------------------|--|---------------------|------------------|
| COMMON STOCKS — (Continued) | | | SHORT POSITIONS — (40.2)% | | |
| Software & Services — (Continued) | | | COMMON STOCKS — (40.2)% | | |
| International Business Machines Corp. [†] | | | Automobiles & Components — (0.2)% | | |
| | 151 | \$ 26,115 | Ford Motor Co. | | |
| Microsoft Corp. [†] | 810 | 362,030 | | (815) | \$ (10,220) |
| Salesforce, Inc. [†] | 112 | 28,795 | Banks — (0.0)% | | |
| Synopsys, Inc.* | 14 | 8,331 | Regions Financial Corp. | | |
| VeriSign, Inc.* | 59 | 10,490 | | (2) | (40) |
| | | <u>513,659</u> | Capital Goods — (2.6)% | | |
| Technology Hardware & Equipment — 11.8% | | | AMETEK, Inc. | | |
| Amphenol Corp., Class A [†] | 268 | 18,055 | | (29) | (4,835) |
| Apple, Inc. [†] | 1,293 | 272,332 | Axon Enterprise, Inc.* | | |
| CDW Corp. | 41 | 9,177 | | (15) | (4,414) |
| Cisco Systems, Inc. [†] | 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. [†] | 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. [†] | 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) |
| Telecommunication Services — 5.4% | | | Huntington Ingalls Industries, Inc. | | |
| AT&T, Inc. [†] | 3,428 | 65,509 | | (9) | (2,217) |
| T-Mobile US, Inc. [†] | 456 | 80,338 | IDEX Corp. | | |
| Verizon Communications, Inc. [†] | 2,338 | 96,419 | | (16) | (3,219) |
| | | <u>242,266</u> | L3Harris Technologies, Inc. | | |
| Transportation — 2.0% | | | | (35) | (7,860) |
| CSX Corp. | 1,095 | 36,628 | Northrop Grumman Corp. | | |
| Delta Air Lines, Inc. | 147 | 6,974 | | (19) | (8,283) |
| FedEx Corp. [†] | 59 | 17,690 | Pentair PLC (Ireland) | | |
| Union Pacific Corp. | 77 | 17,422 | | (34) | (2,607) |
| United Parcel Service, Inc., Class B [†] | 92 | 12,590 | Rockwell Automation, Inc. | | |
| | | <u>91,304</u> | | (23) | (6,331) |
| Utilities — 0.3% | | | 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) |
| TOTAL COMMON STOCKS | | | | | <u>(116,720)</u> |
| (Cost \$4,966,872) | | <u>6,195,587</u> | Commercial & Professional Services — (1.4)% | | |
| TOTAL LONG POSITIONS - 138.2% | | | 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> |
| | | | Consumer Discretionary Distribution & Retail — (0.7)% | | |
| | | | 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> |
| | | | Consumer Durables & Apparel — (0.2)% | | |
| | | | NVR, Inc.* | | |
| | | | | (1) | (7,589) |
| | | | Consumer Services — (1.4)% | | |
| | | | 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 |
|--|---------------------|-----------------|---|---------------------|------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Consumer Services — (Continued) | | | Equity Real Estate Investment Trusts (REITs) — (Continued) | | |
| 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> | Financial Services — (0.5)% | | |
| Consumer Staples Distribution & Retail — (1.0)% | | | 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) |
| Energy — (2.1)% | | | Nasdaq, Inc. | (8) | (482) |
| APA Corp. | (60) | (1,766) | | | <u>(21,790)</u> |
| ConocoPhillips. | (231) | (26,422) | Food, Beverage & Tobacco — (1.3)% | | |
| 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> |
| Equity Real Estate Investment Trusts (REITs) — (3.4)% | | | Health Care Equipment & Services — (3.8)% | | |
| 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 | | | Household & Personal Products — (0.3)% | | |
| 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 |
|--|---------------------|-------------|---|---------------------|-------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Insurance — (1.3)% | | | Pharmaceuticals, Biotechnology & Life Sciences — (Continued) | | |
| 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) | Real Estate Management & Development — (0.3)% | | |
| 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) | Semiconductors & Semiconductor Equipment — (2.4)% | | |
| | | (59,929) | Advanced Micro Devices, Inc.* | (38) | (6,164) |
| Materials — (2.2)% | | | 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) |
| Amtcor 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) | Software & Services — (3.5)% | | |
| 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) |
| Media & Entertainment — (0.2)% | | | 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) |
| Pharmaceuticals, Biotechnology & Life Sciences — (5.0)% | | | 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) | Technology Hardware & Equipment — (0.7)% | | |
| 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) | Transportation — (1.0)% | | |
| 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 |
|---|---------------------|------------|--|---------------------|---------------------|
| COMMON STOCKS — (Continued) | | | COMMON STOCKS — (Continued) | | |
| Transportation — (Continued) | | | Utilities — (Continued) | | |
| 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) |
| Utilities — (4.7)% | | | 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) | TOTAL COMMON STOCKS | | |
| American Electric Power Co., Inc. . . . | (124) | (10,880) | (Proceeds \$1,663,347) | | (1,802,676) |
| American Water Works Co., Inc. | (41) | (5,296) | TOTAL SHORT POSITIONS - (40.2)% | | |
| Atmos Energy Corp. | (31) | (3,616) | (Proceeds \$1,663,347) | | (1,802,676) |
| CenterPoint Energy, Inc. | (137) | (4,244) | OTHER ASSETS IN EXCESS OF | | |
| CMS Energy Corp. | (70) | (4,167) | LIABILITIES - 2.0% | | 89,372 |
| Consolidated Edison, Inc. | (71) | (6,349) | NET ASSETS - 100.0% | | <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.