

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — 94.9%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Automobiles &amp; Components — 1.7%</b>			<b>Capital Goods — (Continued)</b>		
Adient PLC (Ireland)*	8,839	\$ 338,710	EnPro Industries, Inc.	3,263	\$ 435,708
American Axle & Manufacturing Holdings, Inc.*	109	901	Fastenal Co.	7,518	443,487
Aptiv PLC (Jersey)*	4,859	496,055	Fortive Corp.	4,800	358,896
BorgWarner, Inc.	11,248	550,140	Fortune Brands Innovations, Inc.	23,702	1,705,359
Ford Motor Co. <sup>(a)</sup>	253,378	3,833,609	Gates Industrial Corp. PLC (United Kingdom)*	13,589	183,180
General Motors Co. <sup>(a)</sup>	81,189	3,130,648	General Dynamics Corp.	7,167	1,541,980
Modine Manufacturing Co.*	5,597	184,813	General Electric Co. <sup>(a)</sup>	25,902	2,845,335
Rivian Automotive, Inc., Class A*	73,242	1,220,212	Griffon Corp.	26,140	1,053,442
Visteon Corp.*	7,154	1,027,386	Hillman Solutions Corp.*	33,024	297,546
		<u>10,782,474</u>	Honeywell International, Inc.	1,180	244,850
<b>Capital Goods — 10.6%</b>			Howmet Aerospace, Inc.	25,678	1,272,602
3M Co.	12,057	1,206,785	Hubbell, Inc.	585	193,963
A. O. Smith Corp.	13,172	958,658	Huntington Ingalls Industries, Inc.	1,189	270,616
Acuity Brands, Inc.	1,744	284,412	Illinois Tool Works, Inc.	5,662	1,416,406
Alamo Group, Inc.	654	120,277	Ingersoll Rand, Inc.	9,318	609,024
American Woodmark Corp.*	705	53,841	Johnson Controls International PLC (Ireland)	2,389	162,786
AMETEK, Inc.	15,049	2,436,132	Kennametal, Inc.	833	23,649
API Group Corp.*	15,313	417,432	Lindsay Corp.	19	2,267
Apogee Enterprises, Inc.	287	13,624	Lockheed Martin Corp. <sup>(a)</sup>	8,139	3,747,033
Applied Industrial Technologies, Inc.	1,672	242,156	Masco Corp.	21,839	1,253,122
Array Technologies, Inc.*	115,327	2,606,390	MSC Industrial Direct Co., Inc., Class A	9,193	875,909
Atkore, Inc.*	773	120,542	Mueller Industries, Inc.	20,208	1,763,754
Barnes Group, Inc.	892	37,633	MYR Group, Inc.*	2,239	309,743
Blue Bird Corp.*	833	18,726	NEXTracker, Inc., Class A*	512	20,383
Boeing Co. (The) <sup>(a)*</sup>	12,531	2,646,046	nVent Electric PLC (Ireland)	11,728	605,986
Boise Cascade Co.	1,287	116,280	Omega Flex, Inc.	1	104
Brookfield Business Corp., Class A (Canada)	72	1,359	Otis Worldwide Corp.	18,049	1,606,542
Builders FirstSource, Inc.*	7,929	1,078,344	PACCAR, Inc.	6,993	584,964
Carrier Global Corp.	4,430	220,215	Pentair PLC (Ireland)	4,243	274,098
Caterpillar, Inc. <sup>(a)</sup>	10,892	2,679,977	Powell Industries, Inc.	516	31,264
Comfort Systems USA, Inc.	7,681	1,261,220	RBC Bearings, Inc.*	2,571	559,115
Core & Main, Inc., Class A*	5,582	174,940	REV Group, Inc.	370	4,906
Crane Co.	7,865	700,929	Shoals Technologies Group, Inc., Class A*	60,408	1,544,029
Crane NXT Co.	2,757	155,605	Snap-on, Inc.	3,357	967,454
CSW Industrials, Inc.	590	98,052	SPX Technologies, Inc.*	3,440	292,297
Curtiss-Wright Corp.	3,266	599,834	Standex International Corp.	481	68,047
Deere & Co.	3,733	1,512,574	Sterling Infrastructure, Inc.*	5,962	332,680
Donaldson Co., Inc.	7,930	495,704	Terex Corp.	18,890	1,130,189
Dover Corp.	3,068	452,990	Textainer Group Holdings Ltd. (Bermuda)	123	4,844
DXP Enterprises, Inc.*	478	17,404	Textron, Inc.	24,741	1,673,234
Eaton Corp. PLC (Ireland)	4,155	835,571	Trane Technologies PLC (Ireland)	4,396	840,779
Emerson Electric Co.	5,653	510,975	TransDigm Group, Inc.	1,877	1,678,357
Encore Wire Corp.	5,821	1,082,299			
Enerpac Tool Group Corp.	10,519	284,013			

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Capital Goods — (Continued)</b>			<b>Consumer Discretionary Distribution &amp; Retail — (Continued)</b>		
UFP Industries, Inc. ....	10,524	\$ 1,021,354	Arhaus, Inc.* .....	25,841	\$ 269,522
Univar Solutions, Inc.* .....	35,092	1,257,697	AutoZone, Inc.* .....	291	725,568
Valmont Industries, Inc. ....	3,026	880,717	Bath & Body Works, Inc. <sup>(a)</sup> .....	29,895	1,121,063
Veritiv Corp. ....	10,992	1,380,705	Best Buy Co., Inc. ....	1,976	161,933
Wabash National Corp. ....	32,113	823,377	Buckle, Inc. (The) .....	8,032	277,907
Watts Water Technologies, Inc., Class A .....	4,645	853,426	CarMax, Inc.* .....	8,502	711,617
Westinghouse Air Brake Technologies Corp. ....	763	83,678	Chico's FAS, Inc.* .....	22,597	120,894
WillScot Mobile Mini Holdings Corp.* .....	20,973	1,002,300	Dick's Sporting Goods, Inc. ....	128	16,920
WW Grainger, Inc. ....	2,934	2,313,723	Dillard's, Inc., Class A .....	244	79,612
Xylem, Inc. ....	3,237	364,551	eBay, Inc. <sup>(a)</sup> .....	28,275	1,263,610
		<u>66,652,396</u>	Etsy, Inc. <sup>(a)*</sup> .....	11,873	1,004,575
			Five Below, Inc.* .....	3,934	773,188
<b>Commercial &amp; Professional Services — 2.2%</b>			Gap, Inc. (The) .....	79,931	713,784
ACV Auctions, Inc., Class A* .....	49,615	856,851	Genuine Parts Co. ....	5,878	994,734
Automatic Data Processing, Inc. <sup>(a)</sup> ..	8,316	1,827,774	Group 1 Automotive, Inc. ....	614	158,473
Brady Corp., Class A .....	1,760	83,723	Home Depot, Inc. (The) .....	5,403	1,678,388
Broadridge Financial Solutions, Inc. .	5,340	884,464	LKQ Corp. ....	8,214	478,630
Ceridian HCM Holding, Inc.* .....	1,323	88,601	Lowe's Cos., Inc. <sup>(a)</sup> .....	9,612	2,169,428
Cintas Corp. ....	398	197,838	Monro, Inc. ....	5,310	215,745
Clarivate PLC (Jersey)* .....	70,793	674,657	Murphy USA, Inc. ....	544	169,244
Clean Harbors, Inc.* .....	1,659	272,789	ODP Corp. (The)* .....	15,068	705,484
Concentrix Corp. ....	4,991	403,023	Ollie's Bargain Outlet Holdings, Inc.* .	7,557	437,777
Copart, Inc.* .....	19,522	1,780,602	O'Reilly Automotive, Inc.* .....	1,117	1,067,070
Enviri Corp.* .....	7,168	70,748	Pool Corp. ....	1,382	517,753
GEO Group, Inc. (The)* .....	118	845	Ross Stores, Inc. <sup>(a)</sup> .....	11,108	1,245,540
HireRight Holdings Corp.* .....	26	294	Ulta Beauty, Inc.* .....	1,431	673,422
Insperty, Inc. ....	5,794	689,254	Urban Outfitters, Inc.* .....	19,709	652,959
Korn Ferry .....	3,183	157,686	Valvoline, Inc. ....	21,855	819,781
Legalzoom.com, Inc.* .....	21,071	254,538	Wayfair, Inc., Class A* .....	8,335	541,858
OPENLANE, Inc.* .....	11,405	173,584	Williams-Sonoma, Inc. ....	1,552	194,217
Paychex, Inc. ....	7,372	824,706	Winmark Corp. ....	19	6,317
Republic Services, Inc. ....	7,006	1,073,109			<u>29,175,863</u>
Robert Half International, Inc. ....	6,748	507,585	<b>Consumer Durables &amp; Apparel — 2.3%</b>		
Rollins, Inc. ....	17,310	741,387	Beazer Homes USA, Inc.* .....	357	10,100
Steelcase, Inc., Class A .....	4,522	34,865	Brunswick Corp. ....	2,561	221,885
Sterling Check Corp.* .....	526	6,449	Capri Holdings Ltd. (British Virgin Islands)* .....	14,178	508,848
Tetra Tech, Inc. ....	142	23,251	Cavco Industries, Inc.* .....	1,188	350,460
TriNet Group, Inc.* .....	82	7,787	Cricut, Inc., Class A .....	11	134
TTEC Holdings, Inc. ....	421	14,247	Crocs, Inc.* .....	1,475	165,849
Verisk Analytics, Inc. ....	9,997	2,259,622	DR Horton, Inc. ....	10,097	1,228,704
		<u>13,910,279</u>	Garmin Ltd. (Switzerland) .....	8,691	906,384
<b>Consumer Discretionary Distribution &amp; Retail — 4.6%</b>			Green Brick Partners, Inc.* .....	2,643	150,122
Abercrombie & Fitch Co., Class A* . .	7,368	277,626	Hasbro, Inc. ....	17,603	1,140,146
Amazon.com, Inc. <sup>(a)*</sup> .....	68,512	8,931,224	Installed Building Products, Inc. ....	1,134	158,942
			La-Z-Boy, Inc. ....	6,658	190,685

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## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Consumer Durables &amp; Apparel — (Continued)</b>		
Leggett & Platt, Inc. ....	1,790	\$ 53,020
Lululemon Athletica, Inc.* .....	5,233	1,980,691
Malibu Boats, Inc., Class A* .....	1,329	77,959
NIKE, Inc., Class B .....	11,288	1,245,857
NVR, Inc.* .....	136	863,684
Polaris, Inc. ....	6,239	754,482
PulteGroup, Inc. ....	16,460	1,278,613
Ralph Lauren Corp. ....	3,746	461,882
Skechers USA, Inc., Class A* .....	367	19,326
Skyline Champion Corp.* .....	5,358	350,681
Steven Madden Ltd. ....	10,181	332,817
Tapestry, Inc. ....	42,994	1,840,143
Vista Outdoor, Inc.* .....	17,544	485,443
		<u>14,776,857</u>

<b>Consumer Services — 3.3%</b>		
Adtalem Global Education, Inc.* ....	10,853	372,692
Bloomin' Brands, Inc. ....	4,898	131,707
Booking Holdings, Inc.* .....	714	1,928,036
Boyd Gaming Corp. ....	995	69,023
Bright Horizons Family Solutions, Inc.* .....	1,400	129,430
Brinker International, Inc.* .....	7,585	277,611
Caesars Entertainment, Inc. (a)* .....	38,087	1,941,294
Chipotle Mexican Grill, Inc.* .....	157	335,823
Darden Restaurants, Inc. ....	6,713	1,121,608
Dine Brands Global, Inc. ....	228	13,231
Frontdoor, Inc.* .....	8,748	279,061
Hilton Worldwide Holdings, Inc. ....	2,865	417,001
Hyatt Hotels Corp., Class A .....	5,223	598,451
Jack in the Box, Inc. ....	1,433	139,761
Marriott International, Inc., Class A. .	18,392	3,378,427
McDonald's Corp. (a) .....	4,769	1,423,117
MGM Resorts International .....	44,805	1,967,836
Royal Caribbean Cruises Ltd. (Liberia)* .....	18,895	1,960,167
Six Flags Entertainment Corp.* .....	12,643	328,465
Starbucks Corp. (a) .....	7,187	711,944
Stride, Inc.* .....	332	12,360
Sweetgreen, Inc., Class A* .....	1,950	24,999
Wendy's Co. (The) .....	16,230	353,003
Wingstop, Inc. ....	1,273	254,804
Wynn Resorts Ltd. ....	3,295	347,985
Yum! Brands, Inc. ....	14,553	2,016,318
		<u>20,534,154</u>

<b>Consumer Staples Distribution &amp; Retail — 1.9%</b>		
BJ's Wholesale Club Holdings, Inc.* .	10,103	636,590

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Consumer Staples Distribution &amp; Retail — (Continued)</b>		
Costco Wholesale Corp. (a) .....	3,284	\$ 1,768,040
Dollar Tree, Inc.* .....	5,529	793,411
Fresh Market Holdings, Inc. (The), Escrow Shares (b)* .....	50,715	—
Grocery Outlet Holding Corp.* .....	4,421	135,327
Kroger Co. (The) .....	32,955	1,548,885
PriceSmart, Inc. ....	2,711	200,777
Sprouts Farmers Market, Inc.* .....	4,574	168,003
Sysco Corp. ....	5,226	387,769
US Foods Holding Corp.* .....	31,704	1,394,976
Walgreens Boots Alliance, Inc. ....	21,475	611,823
Walmart, Inc. (a) .....	27,345	4,298,087
Weis Markets, Inc. ....	154	9,888
		<u>11,953,576</u>

<b>Energy — 6.5%</b>		
APA Corp. ....	10,440	356,735
Baker Hughes Co. ....	69,038	2,182,291
Borr Drilling Ltd. (Bermuda)* .....	6,923	52,130
California Resources Corp. ....	8,191	370,970
Canadian Natural Resources Ltd. (Canada) .....	6,728	378,517
ChampionX Corp. ....	25,805	800,987
Cheniere Energy, Inc. ....	3,609	549,867
Chesapeake Energy Corp. ....	19,135	1,601,217
Chevron Corp. (a) .....	25,945	4,082,446
Civitas Resources, Inc. ....	9,127	633,140
ConocoPhillips. ....	15,437	1,599,428
CONSOL Energy, Inc. ....	8,477	574,825
Coterra Energy, Inc. ....	100,973	2,554,617
Crescent Point Energy Corp. (Canada) .....	44,056	296,497
Denbury, Inc.* .....	707	60,986
Devon Energy Corp. ....	13,812	667,672
DHT Holdings, Inc. (Marshall Islands) .....	185,591	1,583,091
Dorian LPG Ltd. (Marshall Islands) .	11,829	303,414
Enbridge, Inc. (Canada) .....	18,745	696,377
Enerplus Corp. (Canada) .....	63,784	922,954
EOG Resources, Inc. (a) .....	32,898	3,764,847
EQT Corp. ....	36,829	1,514,777
Equitrans Midstream Corp. ....	22,310	213,284
Expro Group Holdings NV (Netherlands)* .....	3,083	54,631
Exxon Mobil Corp. (a) .....	33,065	3,546,221
FLEX LNG Ltd. (Bermuda) .....	8,050	245,766
Gulfport Energy Corp.* .....	2,754	289,363

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## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Energy — (Continued)</b>			<b>Food, Beverage &amp; Tobacco — (Continued)</b>		
HF Sinclair Corp. . . . .	3,688	\$ 164,522	Campbell Soup Co. . . . .	27,829	\$ 1,272,064
Kinder Morgan, Inc. . . . .	59,791	1,029,601	Celsius Holdings, Inc.* . . . . .	9,293	1,386,423
Kosmos Energy Ltd.* . . . . .	29,880	178,981	Coca-Cola Co. (The) <sup>(a)</sup> . . . . .	42,625	2,566,877
Liberty Energy, Inc. . . . .	19,867	265,622	Coca-Cola Consolidated, Inc. . . . .	1	636
Marathon Petroleum Corp. <sup>(a)</sup> . . . . .	10,242	1,194,217	Constellation Brands, Inc., Class A. . . . .	1,970	484,876
Murphy Oil Corp. . . . .	28,306	1,084,120	Dole PLC (Ireland) . . . . .	3,562	48,158
Nabors Industries Ltd. (Bermuda)* . . . . .	5,081	472,685	Duckhorn Portfolio, Inc. (The)* . . . . .	12,048	156,263
Nordic American Tankers Ltd. (Bermuda) . . . . .	81,481	299,035	General Mills, Inc. . . . .	17,289	1,326,066
Occidental Petroleum Corp. . . . .	28,271	1,662,335	Hershey Co. (The) . . . . .	3,377	843,237
Oceaneering International, Inc.* . . . . .	6,896	128,955	Hormel Foods Corp. . . . .	5,046	202,950
ONEOK, Inc. . . . .	23,005	1,419,869	Ingredion, Inc. . . . .	2,129	225,568
Par Pacific Holdings, Inc.* . . . . .	9,227	245,530	J M Smucker Co. (The) . . . . .	10,654	1,573,276
Pembina Pipeline Corp. (Canada) . . . . .	3,365	105,796	John B Sanfilippo & Son, Inc. . . . .	95	11,141
Phillips 66 . . . . .	4,259	406,223	Kellogg Co. . . . .	20,217	1,362,626
Pioneer Natural Resources Co. . . . .	1,814	375,825	Keurig Dr Pepper, Inc. <sup>(a)</sup> . . . . .	83,592	2,613,922
RPC, Inc. . . . .	25,808	184,527	Kraft Heinz Co. (The) . . . . .	44,572	1,582,306
TechnipFMC PLC (United Kingdom)* . . . . .	22,511	374,133	Lamb Weston Holdings, Inc. . . . .	6,686	768,556
Tidewater, Inc.* . . . . .	9,290	515,038	Lancaster Colony Corp. . . . .	3,604	724,728
US Silica Holdings, Inc.* . . . . .	55,162	669,115	McCormick & Co., Inc., non-voting shares . . . . .	607	52,949
Valaris Ltd. (Bermuda)* . . . . .	2,089	131,461	Molson Coors Beverage Co., Class B . . . . .	5,755	378,909
Weatherford International PLC (Ireland)* . . . . .	7,000	464,940	Mondelez International, Inc., Class A . . . . .	2,269	165,501
		<u>41,269,580</u>	Monster Beverage Corp.* . . . . .	7,089	407,192
<b>Financial Services — 2.0%</b>			PepsiCo, Inc. <sup>(a)</sup> . . . . .	5,396	999,447
Affiliated Managers Group, Inc. . . . .	990	148,391	TreeHouse Foods, Inc.* . . . . .	12,008	604,963
Berkshire Hathaway, Inc., Class B* . . . . .	8,142	2,776,422			<u>25,186,167</u>
BlackRock, Inc. . . . .	1,185	819,001	<b>Health Care Equipment &amp; Services — 6.6%</b>		
Cboe Global Markets, Inc. . . . .	2,970	409,890	Abbott Laboratories . . . . .	4,730	515,665
CME Group, Inc. . . . .	3,781	700,581	AmerisourceBergen Corp. . . . .	2,546	489,927
Franklin Resources, Inc. . . . .	58,743	1,569,026	AtriCure, Inc.* . . . . .	82	4,047
Intercontinental Exchange, Inc. <sup>(a)</sup> . . . . .	15,379	1,739,057	Avanos Medical, Inc.* . . . . .	3,060	78,214
MarketAxess Holdings, Inc. . . . .	1,195	312,397	Axionics, Inc.* . . . . .	3,834	193,502
Nasdaq, Inc. . . . .	33,587	1,674,312	Baxter International, Inc. . . . .	50,971	2,322,239
Open Lending Corp., Class A* . . . . .	27,188	285,746	Boston Scientific Corp.* . . . . .	12,254	662,819
T Rowe Price Group, Inc. <sup>(a)</sup> . . . . .	17,304	1,938,394	Cardinal Health, Inc. <sup>(a)</sup> . . . . .	22,484	2,126,312
		<u>12,373,217</u>	Centene Corp. <sup>(a)*</sup> . . . . .	38,504	2,597,095
<b>Food, Beverage &amp; Tobacco — 4.0%</b>			Certara, Inc.* . . . . .	7,341	133,680
Altria Group, Inc. . . . .	54,365	2,462,734	Cigna Group (The) . . . . .	3,432	963,019
Archer-Daniels-Midland Co. . . . .	10,225	772,601	Cross Country Healthcare, Inc.* . . . . .	17,091	479,915
Boston Beer Co., Inc. (The), Class A* . . . . .	60	18,506	CVS Health Corp. . . . .	35,492	2,453,562
Brown-Forman Corp., Class B . . . . .	423	28,248	DaVita, Inc.* . . . . .	9,629	967,426
Bunge Ltd. (Bermuda) . . . . .	6,109	576,384	Dexcom, Inc. <sup>(a)*</sup> . . . . .	4,313	554,264
Cal-Maine Foods, Inc. . . . .	34,868	1,569,060	Edwards Lifesciences Corp.* . . . . .	13,730	1,295,151
			Elevance Health, Inc. . . . .	1,150	510,933

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## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Health Care Equipment &amp; Services — (Continued)</b>			<b>Materials — 5.2%</b>		
Embecta Corp. ....	68	\$ 1,469	Alamos Gold, Inc., Class A (Canada) .....	94,961	\$ 1,131,935
Enovis Corp.* .....	15,305	981,356	Alpha Metallurgical Resources, Inc. .	3,414	561,125
Fulgent Genetics, Inc.* .....	14,585	540,082	Arconic Corp.* .....	108	3,195
GE HealthCare Technologies, Inc. . .	29,918	2,430,538	Avient Corp. ....	5,312	217,261
GoodRx Holdings, Inc., Class A* . . .	2,206	12,177	Ball Corp. ....	9,917	577,269
Guardant Health, Inc.* .....	12,177	435,937	Bioceres Crop Solutions Corp. (Cayman Islands)* .....	38	508
Haemonetics Corp.* .....	6,649	566,096	CF Industries Holdings, Inc. ....	19,719	1,368,893
HCA Healthcare, Inc. ....	6,236	1,892,501	Commercial Metals Co. ....	20,099	1,058,413
Hologic, Inc.* .....	12,085	978,522	Dow, Inc. ....	19,649	1,046,506
Humana, Inc. <sup>(a)</sup> .....	4,836	2,162,321	DuPont de Nemours, Inc. <sup>(a)</sup> .....	37,299	2,664,641
IDEXX Laboratories, Inc.* .....	1,474	740,287	Eastman Chemical Co. ....	9,506	795,842
Inspire Medical Systems, Inc.* .....	3,184	1,033,654	Ecolab, Inc. ....	1,648	307,665
Integra LifeSciences Holdings Corp.* .....	6,691	275,201	Fortuna Silver Mines, Inc. (Canada)* .	36,159	117,155
Intuitive Surgical, Inc.* .....	2,631	899,644	Franco-Nevada Corp. (Canada) . . .	5,138	732,679
Lantheus Holdings, Inc.* .....	28,116	2,359,495	Freeport-McMoRan, Inc. ....	5,828	233,120
McKesson Corp. ....	362	154,686	Graphic Packaging Holding Co. ....	40,728	978,694
Medtronic PLC (Ireland) .....	14,572	1,283,793	Hawkins, Inc. ....	266	12,685
Molina Healthcare, Inc.* .....	4,782	1,440,530	HB Fuller Co. ....	604	43,192
National HealthCare Corp. ....	97	5,996	Huntsman Corp. ....	8,278	223,672
NeoGenomics, Inc.* .....	14,790	237,675	Innospec, Inc. ....	1,652	165,927
NextGen Healthcare, Inc.* .....	8,658	140,433	International Flavors & Fragrances, Inc. ....	2,694	214,415
Patterson Cos., Inc. ....	4,445	147,841	International Paper Co. ....	34,658	1,102,471
Penumbra, Inc.* .....	333	114,572	Kinross Gold Corp. (Canada) . . . .	354,749	1,692,153
Privia Health Group, Inc.* .....	9,585	250,264	Linde PLC (Ireland) .....	7,083	2,699,190
Shockwave Medical, Inc.* .....	122	34,820	Lithium Americas Corp. (Canada)* . .	7,674	155,091
SI-BONE, Inc.* .....	49	1,322	Livent Corp.* .....	48,149	1,320,727
Simulations Plus, Inc. ....	19	823	Martin Marietta Materials, Inc. ....	1,075	496,317
Stryker Corp. ....	4,864	1,483,958	Materion Corp. ....	1,332	152,114
TransMedics Group, Inc.* .....	11,397	957,120	Minerals Technologies, Inc. ....	1,738	100,265
UFP Technologies, Inc.* .....	1,837	356,102	Mosaic Co. (The) .....	34,105	1,193,675
UnitedHealth Group, Inc. ....	2,797	1,344,350	Myers Industries, Inc. ....	239	4,644
Varex Imaging Corp.* .....	79	1,862	NewMarket Corp. ....	258	103,747
Zimmer Biomet Holdings, Inc. ....	15,038	2,189,533	Newmont Corp. ....	8,371	357,107
		<u>41,802,730</u>	Nucor Corp. ....	6,980	1,144,580
<b>Household &amp; Personal Products — 1.7%</b>			Olin Corp. ....	12,338	634,050
Clorox Co. (The) .....	2,310	367,382	Packaging Corp. of America. ....	5,279	697,673
Colgate-Palmolive Co. ....	8,293	638,893	Pactiv Evergreen, Inc. ....	1,090	8,251
elf Beauty, Inc.* .....	30,072	3,435,125	Quaker Chemical Corp. ....	2,828	551,177
Energizer Holdings, Inc. ....	526	17,663	Scotts Miracle-Gro Co. (The) .....	3,971	248,942
Estee Lauder Cos., Inc. (The), Class A .....	4,843	951,068	Sealed Air Corp. ....	5,916	236,640
Kimberly-Clark Corp. <sup>(a)</sup> .....	21,296	2,940,126	Silgan Holdings, Inc. ....	2,816	132,042
Procter & Gamble Co. (The) <sup>(a)</sup> . . . .	15,256	2,314,945	Southern Copper Corp. ....	1,542	110,623
Spectrum Brands Holdings, Inc. ....	5,012	391,187	Steel Dynamics, Inc. ....	17,215	1,875,230
		<u>11,056,389</u>	SunCoke Energy, Inc. ....	366	2,880



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Materials — (Continued)</b>			<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (Continued)</b>		
Teck Resources Ltd., Class B (Canada) . . . . .	6,477	\$ 272,682	Avantor, Inc.* . . . . .	54,002	\$ 1,109,201
Vulcan Materials Co. . . . .	5,842	1,317,020	Biogen, Inc.* . . . . .	11,518	3,280,902
Warrior Met Coal, Inc. . . . .	11,669	454,508	Bristol-Myers Squibb Co. <sup>(a)</sup> . . . . .	46,050	2,944,898
Westlake Corp. . . . .	14,430	1,723,952	Catalyst Pharmaceuticals, Inc.* . . . . .	52,560	706,406
Wheaton Precious Metals Corp. (Canada) . . . . .	31,104	1,344,315	Collegium Pharmaceutical, Inc.* . . . . .	12,056	259,084
		<u>32,586,858</u>	Corcept Therapeutics, Inc.* . . . . .	2,229	49,595
<b>Media &amp; Entertainment — 6.4%</b>			Danaher Corp. . . . .	5,543	1,330,320
Activision Blizzard, Inc.* . . . . .	19,521	1,645,620	Exact Sciences Corp.* . . . . .	11,581	1,087,456
Advantage Solutions, Inc.* . . . . .	1,446	3,384	Gilead Sciences, Inc. . . . .	15,606	1,202,754
Alphabet, Inc., Class A <sup>(a)</sup> * . . . . .	73,153	8,756,414	Harmony Biosciences Holdings, Inc.* . . . . .	32,860	1,156,343
Bumble, Inc., Class A* . . . . .	67,489	1,132,465	Illumina, Inc.* . . . . .	34	6,375
Charter Communications, Inc., Class A* . . . . .	4,203	1,544,056	ImmunoGen, Inc.* . . . . .	4,454	84,047
Cinemark Holdings, Inc.* . . . . .	80,653	1,330,775	IQVIA Holdings, Inc.* . . . . .	910	204,541
Comcast Corp., Class A . . . . .	57,432	2,386,300	Ironwood Pharmaceuticals, Inc.* . . . . .	25,253	268,692
Eventbrite, Inc., Class A* . . . . .	13,146	125,544	Jazz Pharmaceuticals PLC (Ireland)* . . . . .	8,303	1,029,323
Fox Corp., Class A . . . . .	24,376	828,784	Johnson & Johnson <sup>(a)</sup> . . . . .	24,451	4,047,130
Interpublic Group of Cos., Inc. (The). . . . .	20,746	800,381	Kiniksa Pharmaceuticals Ltd., Class A (Bermuda)* . . . . .	18	253
John Wiley & Sons, Inc., Class A . . . . .	906	30,831	Ligand Pharmaceuticals, Inc.* . . . . .	3,337	240,598
Madison Square Garden Sports Corp. . . . .	2,926	550,234	Lyell Immunopharma, Inc.* . . . . .	73	232
Meta Platforms, Inc., Class A <sup>(a)</sup> * . . . . .	46,407	13,317,881	Maravai LifeSciences Holdings, Inc., Class A* . . . . .	15,740	195,648
Netflix, Inc. <sup>(a)</sup> * . . . . .	8,653	3,811,560	Merck & Co., Inc. . . . .	16,836	1,942,706
News Corp., Class A . . . . .	32,886	641,277	Mettler-Toledo International, Inc.* . . . . .	1,336	1,752,351
Omnicom Group, Inc. . . . .	8,391	798,404	Moderna, Inc. <sup>(a)</sup> * . . . . .	5,963	724,505
Shutterstock, Inc. . . . .	17,732	863,016	Organon & Co. . . . .	6,809	141,695
Trade Desk, Inc. (The), Class A* . . . . .	5,484	423,474	Pacific Biosciences of California, Inc.* . . . . .	41,631	553,692
TripAdvisor, Inc.* . . . . .	29,749	490,561	Pfizer, Inc. <sup>(a)</sup> . . . . .	158,813	5,825,261
Vimeo, Inc.* . . . . .	28,971	119,361	Repligen Corp.* . . . . .	4,281	605,590
Walt Disney Co. (The)* . . . . .	8,870	791,914	Revvity, Inc. . . . .	20,554	2,441,610
ZipRecruiter, Inc., Class A* . . . . .	9,674	171,810	Supernus Pharmaceuticals, Inc.* . . . . .	1,503	45,180
		<u>40,564,046</u>	TG Therapeutics, Inc.* . . . . .	67,442	1,675,259
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 6.5%</b>			Twist Bioscience Corp.* . . . . .	923	18,885
AbbVie, Inc. . . . .	736	99,161	United Therapeutics Corp.* . . . . .	76	16,777
AbCellera Biologics, Inc. (Canada)* . . . . .	29,730	192,056	Viatis, Inc. . . . .	122,548	1,223,029
Agilent Technologies, Inc. . . . .	6,236	749,879	Waters Corp.* . . . . .	2,804	747,378
Agiros Pharmaceuticals, Inc.* . . . . .	523	14,811	West Pharmaceutical Services, Inc. . . . .	4,282	1,637,737
Amgen, Inc. . . . .	1,343	298,173	Zoetis, Inc. . . . .	3,937	677,991
ANI Pharmaceuticals, Inc.* . . . . .	645	34,720			<u>41,218,469</u>
Arcturus Therapeutics Holdings, Inc.* . . . . .	5,448	156,249	<b>Semiconductors &amp; Semiconductor Equipment — 7.2%</b>		
Ardelyx, Inc.* . . . . .	76,224	258,399	Advanced Micro Devices, Inc.* . . . . .	16,911	1,926,332
Aurinia Pharmaceuticals, Inc. (Canada)* . . . . .	18,758	181,577	Allegro MicroSystems, Inc.* . . . . .	36,358	1,641,200

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Semiconductors &amp; Semiconductor Equipment — (Continued)</b>			<b>Software &amp; Services — (Continued)</b>		
Analog Devices, Inc. ....	3,539	\$ 689,433	HubSpot, Inc.* .....	1,055	\$ 561,355
Applied Materials, Inc. <sup>(a)</sup> .....	19,312	2,791,356	InterDigital, Inc. ....	17,994	1,737,321
Axcelis Technologies, Inc.* .....	3,216	589,589	International Business Machines		
Broadcom, Inc. <sup>(a)</sup> .....	7,951	6,896,936	Corp. ....	18,276	2,445,511
Cirrus Logic, Inc.* .....	5,404	437,778	Intuit, Inc. ....	3,072	1,407,560
Diodes, Inc.* .....	6,129	566,871	Microsoft Corp. <sup>(a)</sup> .....	29,420	10,018,687
Enphase Energy, Inc.* .....	6,515	1,091,132	MongoDB, Inc.* .....	5,077	2,086,596
Lam Research Corp. <sup>(a)</sup> .....	6,452	4,147,733	NCR Corp.* .....	32,619	821,999
Lattice Semiconductor Corp.* .....	5,529	531,171	New Relic, Inc.* .....	11,612	759,889
MaxLinear, Inc.* .....	10,830	341,795	Nutanix, Inc., Class A* .....	12,090	339,124
Microchip Technology, Inc. <sup>(a)</sup> .....	37,132	3,326,656	Oracle Corp. <sup>(a)</sup> .....	44,825	5,338,209
Monolithic Power Systems, Inc. ....	2,356	1,272,782	PagerDuty, Inc.* .....	5,871	131,980
NVIDIA Corp. <sup>(a)</sup> .....	9,807	4,148,557	Palantir Technologies, Inc., Class A* ..	114,863	1,760,850
NXP Semiconductors NV			Palo Alto Networks, Inc. <sup>(a)*</sup> .....	19,539	4,992,410
(Netherlands) .....	17,884	3,660,497	Perficient, Inc.* .....	1,885	157,077
ON Semiconductor Corp. <sup>(a)*</sup> .....	35,131	3,322,690	Procore Technologies, Inc.* .....	156	10,151
Photronics, Inc.* .....	31,450	811,096	Q2 Holdings, Inc.* .....	3,724	115,072
Qorvo, Inc.* .....	10,109	1,031,421	Qualys, Inc.* .....	3,511	453,516
QUALCOMM, Inc. <sup>(a)</sup> .....	31,296	3,725,476	Roper Technologies, Inc. ....	249	119,719
Rambus, Inc.* .....	3,381	216,959	Salesforce, Inc. <sup>(a)*</sup> .....	20,929	4,421,460
Skyworks Solutions, Inc. ....	20,087	2,223,430	Samsara, Inc., Class A* .....	41,244	1,142,871
Synaptics, Inc.* .....	2,219	189,458	ServiceNow, Inc. <sup>(a)*</sup> .....	11,339	6,372,178
Universal Display Corp. ....	985	141,968	Splunk, Inc.* .....	7,584	804,587
		45,722,316	Squarespace, Inc., Class A* .....	17,793	561,191
<b>Software &amp; Services — 11.2%</b>			Synopsys, Inc.* .....	380	165,456
Accenture PLC, Class A (Ireland) ...	1,684	519,649	Unity Software, Inc.* .....	5,410	234,902
Adeia, Inc. ....	1,920	21,139	Verint Systems, Inc.* .....	4,963	174,003
Adobe, Inc. <sup>(a)*</sup> .....	11,816	5,777,906	VeriSign, Inc.* .....	3,495	789,765
Amdocs Ltd. (Guernsey) .....	3,749	370,589	Weave Communications, Inc.* .....	1,058	11,754
ANSYS, Inc.* .....	4,692	1,549,627	Workday, Inc., Class A* .....	3,232	730,076
Asana, Inc., Class A* .....	40,814	899,541	Yext, Inc.* .....	40,556	458,688
Blackbaud, Inc.* .....	575	40,928	Zuora, Inc., Class A* .....	27,509	301,774
BlackBerry Ltd. (Canada)* .....	68,096	376,571			70,514,609
Cadence Design Systems, Inc.* .....	3,734	875,698	<b>Technology Hardware &amp; Equipment — 5.6%</b>		
CGI, Inc. (Canada)* .....	396	41,750	Amphenol Corp., Class A. ....	18,276	1,552,546
Descartes Systems Group, Inc.			Apple, Inc. <sup>(a)</sup> .....	44,629	8,656,687
(The) (Canada)* .....	3,034	243,054	Arlo Technologies, Inc.* .....	607	6,622
DigitalOcean Holdings, Inc.* .....	10,201	409,468	Arrow Electronics, Inc.* .....	2,304	330,002
Dolby Laboratories, Inc., Class A ...	2,010	168,197	Bel Fuse, Inc., Class B. ....	237	13,606
DoubleVerify Holdings, Inc.* .....	5,661	220,326	Belden, Inc. ....	1,398	133,719
DXC Technology Co.* .....	32,380	865,194	CDW Corp. ....	6,319	1,159,536
Elastic NV (Netherlands)* .....	5,895	377,987	Cisco Systems, Inc. <sup>(a)</sup> .....	67,564	3,495,761
Fair Isaac Corp.* .....	942	762,276	Corsair Gaming, Inc.* .....	5,985	106,174
Fortinet, Inc. <sup>(a)*</sup> .....	54,069	4,087,076	Extreme Networks, Inc.* .....	19,172	499,431
Gartner, Inc.* .....	6,565	2,299,785	F5, Inc.* .....	3,079	450,335
Gen Digital, Inc. ....	63,726	1,182,117	Hewlett Packard Enterprise Co. ....	126,762	2,129,602

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Technology Hardware &amp; Equipment — (Continued)</b>			<b>Transportation — (Continued)</b>		
HP, Inc. <sup>(a)</sup> . . . . .	76,839	\$ 2,359,726	Old Dominion Freight Line, Inc. . . . .	755	\$ 279,161
Insight Enterprises, Inc.* . . . . .	5,905	864,138	RXO, Inc.* . . . . .	12,391	280,904
IonQ, Inc.* . . . . .	56,966	770,750	Ryder System, Inc. . . . .	4,349	368,752
IPG Photonics Corp.* . . . . .	1,237	168,009	Spirit Airlines, Inc. . . . .	9,603	164,787
Jabil, Inc. . . . .	1,139	122,932	TFI International, Inc. (Canada) . . . .	3,065	349,287
Keysight Technologies, Inc.* . . . . .	1,746	292,368	Uber Technologies, Inc.* . . . . .	22,988	992,392
Methode Electronics, Inc. . . . .	526	17,632	Union Pacific Corp. . . . .	4,570	935,113
Motorola Solutions, Inc. . . . .	6,055	1,775,810	United Parcel Service, Inc., Class B .	3,790	679,358
Napco Security Technologies, Inc. . .	2,181	75,572	XPO, Inc.* . . . . .	2,881	169,979
NetApp, Inc. . . . .	16,416	1,254,182			<u>16,946,826</u>
NetScout Systems, Inc.* . . . . .	26,907	832,772	<b>Utilities — 1.6%</b>		
OSI Systems, Inc.* . . . . .	66	7,777	Algonquin Power & Utilities Corp.		
PC Connection, Inc. . . . .	60	2,706	(Canada) . . . . .	5,535	45,719
Sanmina Corp.* . . . . .	5,407	325,880	ALLETE, Inc. . . . .	8,759	507,759
Seagate Technology Holdings PLC			American States Water Co. . . . .	1,267	110,229
(Ireland) . . . . .	15,461	956,572	American Water Works Co., Inc. . . . .	2,841	405,553
SmartRent, Inc.* . . . . .	833	3,190	Black Hills Corp. . . . .	1,493	89,968
Super Micro Computer, Inc. <sup>(a)*</sup> . . . .	19,649	4,897,513	Brookfield Renewable Corp.,		
Teledyne Technologies, Inc.* . . . . .	1,283	527,454	Class A (Canada) . . . . .	10,052	316,839
Trimble, Inc.* . . . . .	8,130	430,402	Chesapeake Utilities Corp. . . . .	8	952
Western Digital Corp.* . . . . .	1,107	41,989	Consolidated Edison, Inc. . . . .	29,276	2,646,550
Xerox Holdings Corp. . . . .	1,564	23,288	Constellation Energy Corp. <sup>(a)</sup> . . . . .	17,635	1,614,484
Zebra Technologies Corp., Class A* .	4,240	1,254,319	Dominion Energy, Inc. . . . .	6,041	312,863
		<u>35,539,002</u>	DTE Energy Co. . . . .	50	5,501
<b>Telecommunication Services — 1.1%</b>			Duke Energy Corp. . . . .	11,184	1,003,652
AT&T, Inc. <sup>(a)</sup> . . . . .	107,893	1,720,893	Entergy Corp. . . . .	12,039	1,172,238
EchoStar Corp., Class A* . . . . .	8,587	148,899	National Fuel Gas Co. . . . .	3,958	203,283
IDT Corp., Class B* . . . . .	289	7,471	Otter Tail Corp. . . . .	2,219	175,212
Iridium Communications, Inc. . . . .	6,225	386,697	Pinnacle West Capital Corp. . . . .	460	37,472
Rogers Communications, Inc.,			PNM Resources, Inc. . . . .	6,625	298,788
Class B (Canada) . . . . .	3	137	Public Service Enterprise Group,		
T-Mobile US, Inc.* . . . . .	16,052	2,229,623	Inc. . . . .	12,984	812,928
Verizon Communications, Inc. <sup>(a)</sup> . . . .	58,766	2,185,507	Southern Co. (The) . . . . .	411	28,873
		<u>6,679,227</u>	Vistra Corp. . . . .	16,470	432,338
<b>Transportation — 2.7%</b>			Xcel Energy, Inc. . . . .	195	12,123
American Airlines Group, Inc. <sup>(a)*</sup> . . . .	189,543	3,400,401			<u>10,233,324</u>
ArcBest Corp. . . . .	8,631	852,743	<b>TOTAL COMMON STOCKS</b>		
CH Robinson Worldwide, Inc. . . . .	23,112	2,180,617	(Cost \$511,038,360) . . . . .		<u>599,478,359</u>
CSX Corp. . . . .	42,511	1,449,625	<b>OTHER ASSETS IN EXCESS OF</b>		
Delta Air Lines, Inc.* . . . . .	4,268	202,901	LIABILITIES - 5.1% . . . . .		<u>31,960,012</u>
Expeditors International of			NET ASSETS - 100.0% . . . . .		<u>\$ 631,438,371</u>
Washington, Inc. <sup>(a)</sup> . . . . .	12,373	1,498,742			
FedEx Corp. . . . .	4,592	1,138,357			
Hub Group, Inc., Class A* . . . . .	4,206	337,826			
Landstar System, Inc. . . . .	2,588	498,294			
Norfolk Southern Corp. . . . .	5,149	1,167,587			



# GOTHAM ABSOLUTE RETURN FUND

**Portfolio of Investments (Continued)**  
**June 30, 2023**  
**(Unaudited)**

- (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, 2023 (Unaudited)

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, 2023:

### Total Return Swaps

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Long</b>								
<b>Automobiles &amp; Components</b>								
Adient PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,107	\$ 73,720	\$ 80,740	\$ 10,737
American Axle & Manufacturing Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	24	200	198	11
Aptiv PLC (Jersey) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,314	124,163	134,146	15,922
BorgWarner, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,947	107,678	144,138	44,572
Ford Motor Co. . . . .	USFF +0.250%	Weekly	MS	07/23/25	97,745	1,022,689	1,478,882	594,824
General Motors Co. . . . .	USFF +0.250%	Weekly	MS	07/23/25	35,168	1,383,611	1,356,078	41,418
Modine Manufacturing Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,469	30,491	48,506	19,476
Rivian Automotive, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	19,268	278,822	321,005	55,515
Visteon Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,894	282,117	271,997	3,186
					<u>161,936</u>	<u>3,303,491</u>	<u>3,835,690</u>	<u>785,661</u>
<b>Capital Goods</b>								
3M Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,701	480,585	370,433	(82,895)
A. O. Smith Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,887	235,459	282,896	60,894
Acuity Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	452	72,314	73,712	4,875
Alamo Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	162	28,795	29,793	2,378
American Woodmark Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	188	13,418	14,358	1,583
AMETEK, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,828	542,479	619,677	104,915
API Group Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,786	85,547	103,206	21,785
Apogee Enterprises, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	75	3,606	3,560	169
Applied Industrial Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	391	52,225	56,629	7,251
Array Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	29,765	633,450	672,689	69,524
Atkore, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	181	21,745	28,225	11,522
Barnes Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	231	9,503	9,746	700
Blue Bird Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	265	5,774	5,957	462
Boeing Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,053	620,122	644,671	54,153
Boise Cascade Co. . . . .	USFF +0.250%	Weekly	MS	07/23/25	366	21,886	33,068	19,638
Brookfield Business Corp., Class A (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	22	436	415	3
Builders FirstSource, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,027	138,944	275,672	153,010
Carrier Global Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,163	40,178	57,813	20,378
Caterpillar, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,436	558,120	599,378	71,861
Comfort Systems USA, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,012	291,912	330,370	52,736
Core & Main, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,466	44,290	45,944	3,774

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Crane Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,946	\$138,117	\$173,428	\$ 43,336
Crane NXT Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	721	25,899	40,693	16,569
CSW Industrials, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	158	24,623	26,258	2,815
Curtiss-Wright Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	849	144,278	155,927	18,814
Deere & Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	913	340,180	369,938	50,098
Donaldson Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,041	122,183	127,583	11,837
Dover Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	803	114,656	118,563	9,567
DXP Enterprises, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	121	4,398	4,406	221
Eaton Corp. PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	991	165,946	199,290	45,303
Emerson Electric Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,449	116,469	130,975	20,924
Encore Wire Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	1,557	173,042	289,493	132,680
Enerpac Tool Group Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,697	66,894	72,819	9,126
EnPro Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	853	87,625	113,901	31,033
Fastenal Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,825	96,233	107,657	17,358
Fortive Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,187	63,978	88,752	28,167
Fortune Brands Innovations, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,731	332,718	412,345	99,094
Gates Industrial Corp. PLC (United Kingdom) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,561	45,721	48,002	4,470
General Dynamics Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,868	400,512	401,900	20,782
General Electric Co. . . . .	USFF +0.250%	Weekly	MS	01/07/27	5,823	485,388	639,657	205,868
Griffon Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,871	234,564	276,901	64,030
Hillman Solutions Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	8,732	71,197	78,675	10,884
Honeywell International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	301	56,610	62,458	10,012
Howmet Aerospace, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	6,058	222,931	300,234	88,585
Hubbell, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	125	25,085	41,445	20,334
Huntington Ingalls Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	294	57,303	66,914	12,718
Illinois Tool Works, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,450	322,188	362,732	60,083
Ingersoll Rand, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,450	132,132	160,132	34,573
Johnson Controls International PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	630	38,775	42,928	6,572
Kennametal, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	219	6,204	6,217	313
Lindsay Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3	350	358	27
Lockheed Martin Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	1,896	834,637	872,880	89,572
Masco Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,611	282,746	321,959	55,633

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
MSC Industrial Direct Co., Inc., Class A . . .	USFF +0.250%	Weekly	MS	01/10/28	2,405	\$221,430	\$229,148	\$ 18,307
Mueller Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	5,358	309,360	467,646	182,960
MYR Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	588	78,377	81,344	6,717
NEXTracker, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	134	5,275	5,335	314
nVent Electric PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,160	127,277	163,277	45,197
Omega Flex, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1	104	104	7
Otis Worldwide Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,754	380,318	423,154	62,648
PACCAR, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,868	126,839	156,258	39,669
Pentair PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,130	45,254	72,998	30,526
Powell Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	135	8,103	8,180	467
Quanta Services, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	2	267	393	147
RBC Bearings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	680	150,847	147,880	3,806
REV Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	126	1,649	1,671	109
Shoals Technologies Group, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	15,938	361,276	407,375	63,404
Snap-on, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	883	218,019	254,472	49,028
SPX Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	908	70,655	77,153	9,879
Standex International Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	128	17,790	18,108	1,171
Sterling Infrastructure, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,575	60,888	87,885	30,128
Terex Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,010	229,950	299,748	82,937
Textainer Group Holdings Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	33	1,315	1,300	50
Textron, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	6,562	406,924	443,788	56,969
Trane Technologies PLC (Ireland). . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,183	202,486	226,261	35,270
TransDigm Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	498	365,514	445,297	99,113
UFP Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,773	218,634	269,120	63,559
Univar Solutions, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	9,209	328,193	330,051	17,550
Valmont Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	804	246,139	234,004	521
Veritiv Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	2,894	331,448	363,515	52,131
Wabash National Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	8,455	196,317	216,786	30,558
Watts Water Technologies, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,217	203,408	223,599	30,456

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Westinghouse Air Brake Technologies Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	199	\$ 16,059	\$ 21,824	\$ 6,661
WillScot Mobile Mini Holdings Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,625	254,976	268,819	26,063
WW Grainger, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	714	358,635	563,053	226,714
Xylem, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	862	86,450	97,078	15,156
					<u>215,002</u>	<u>14,764,546</u>	<u>16,980,256</u>	<u>3,088,306</u>
<b>Commercial &amp; Professional Services</b>								
ACV Auctions, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	12,624	200,660	218,016	26,952
Automatic Data Processing, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	2,104	441,877	462,438	51,322
Brady Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	432	21,098	20,550	463
Broadridge Financial Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,390	200,103	230,226	42,974
Ceridian HCM Holding, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	347	17,674	23,239	6,412
Cintas Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	74	32,032	36,784	6,449
Clarivate PLC (Jersey) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	18,178	153,877	173,236	27,160
Clean Harbors, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	433	57,246	71,198	16,691
Concentrix Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,280	133,862	103,360	(23,873)
Copart, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	4,865	280,272	443,737	185,564
Enviri Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,871	16,934	18,467	2,345
GEO Group, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	31	223	222	(29)
HireRight Holdings Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	7	80	79	9
Insperty, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,532	172,556	182,247	18,949
Korn Ferry . . . . .	USFF +0.250%	Weekly	MS	01/07/27	876	53,349	43,397	(7,334)
Legalzoom.com, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,524	64,828	66,730	5,003
OPENLANE, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,016	45,868	45,904	2,231
Paychex, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	1,814	199,716	202,932	16,100
Republic Services, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,837	242,062	281,373	52,550
Robert Half International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	1,831	138,557	137,728	8,698
Rollins, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,543	163,084	194,577	42,886
Steelcase, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,186	8,862	9,144	709
Sterling Check Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	141	1,716	1,729	97
Tetra Tech, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	43	5,458	7,041	1,876
TriNet Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	22	2,098	2,089	94
TTEC Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	110	3,688	3,722	213
Verisk Analytics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,637	518,732	596,041	103,945
					<u>68,748</u>	<u>3,176,512</u>	<u>3,576,206</u>	<u>588,456</u>



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Discretionary</b>								
<b>Distribution &amp; Retail</b>								
Abercrombie & Fitch Co., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,902	\$ 66,973	\$ 71,667	\$ 7,899
Amazon.com, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	12,397	1,197,519	1,616,073	475,804
Arhaus, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,496	50,776	67,753	20,041
AutoZone, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	67	165,185	167,055	9,770
Bath & Body Works, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	7,783	219,728	291,863	88,596
Best Buy Co., Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	160	11,193	13,112	2,959
Buckle, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,013	57,704	69,650	24,434
CarMax, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,228	141,454	186,484	63,519
Chico's FAS, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,872	30,599	31,415	2,282
Dick's Sporting Goods, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	34	4,474	4,494	237
Dillard's, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/07/27	62	12,794	20,229	9,029
eBay, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	7,014	293,654	313,456	37,469
Etsy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,987	278,506	252,730	(12,459)
Five Below, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,027	196,941	201,847	14,323
Gap, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	21,006	188,983	187,584	7,638
Genuine Parts Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,356	221,263	229,476	21,197
Group 1 Automotive, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	169	26,454	43,619	18,794
Home Depot, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,332	386,399	413,772	50,622
LKQ Corp. . . . .	USFF +0.250%	Weekly	MS	07/23/25	2,159	107,042	125,805	27,822
Lowe's Cos., Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,857	345,181	419,125	102,206
Monro, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,366	60,048	55,501	(1,454)
Murphy USA, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	145	32,722	45,111	16,023
ODP Corp. (The) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	3,911	145,999	183,113	44,235
Ollie's Bargain Outlet Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,983	118,199	114,875	2,330
O'Reilly Automotive, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	302	275,735	288,501	25,950
Pool Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	390	130,370	146,110	23,374
Ross Stores, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	3,044	238,747	341,324	121,155
Ulta Beauty, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	411	167,233	193,415	33,598
Urban Outfitters, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,314	138,430	176,053	44,243
Valvoline, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,739	208,819	215,270	16,436
Wayfair, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,241	118,371	145,687	32,993
Williams-Sonoma, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	458	51,415	57,314	8,723
Winmark Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4	1,371	1,330	27
					<u>103,229</u>	<u>5,690,281</u>	<u>6,690,813</u>	<u>1,339,815</u>
<b>Consumer Durables &amp; Apparel</b>								
Beazer Homes USA, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	96	2,550	2,716	291
Brunswick Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	667	51,593	57,789	8,890

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Durables &amp; Apparel — (continued)</b>								
Capri Holdings Ltd. (British Virgin Islands)	USFF +0.250%	Weekly	MS	01/10/28	3,726	\$ 135,387	\$ 133,726	\$ 4,814
Cavco Industries, Inc.	USFF +0.250%	Weekly	MS	07/23/25	314	67,808	92,630	29,275
Cricut, Inc., Class A	USFF +0.250%	Weekly	MS	01/10/28	3	36	37	5
Crocs, Inc.	USFF +0.250%	Weekly	MS	07/08/27	385	28,420	43,289	16,231
DR Horton, Inc.	USFF +0.250%	Weekly	MS	07/23/25	1,392	109,975	169,392	69,382
Garmin Ltd. (Switzerland)	USFF +0.250%	Weekly	MS	07/08/27	2,267	215,114	236,425	34,721
Green Brick Partners, Inc.	USFF +0.250%	Weekly	MS	01/10/28	695	38,334	39,476	2,978
Hasbro, Inc.	USFF +0.250%	Weekly	MS	01/10/28	4,435	216,267	287,255	85,338
Installed Building Products, Inc.	USFF +0.250%	Weekly	MS	01/10/28	302	32,096	42,328	13,273
La-Z-Boy, Inc.	USFF +0.250%	Weekly	MS	01/10/28	1,744	48,489	49,948	3,998
Leggett & Platt, Inc.	USFF +0.250%	Weekly	MS	01/10/28	472	13,928	13,981	721
Lululemon Athletica, Inc.	USFF +0.250%	Weekly	MS	01/10/28	1,196	427,770	452,686	45,150
Malibu Boats, Inc., Class A	USFF +0.250%	Weekly	MS	07/08/27	349	17,053	20,472	4,250
NIKE, Inc., Class B	USFF +0.250%	Weekly	MS	01/07/27	3,077	312,713	339,609	45,270
NVR, Inc.	USFF +0.250%	Weekly	MS	01/07/27	31	134,842	196,869	68,476
Polaris, Inc.	USFF +0.250%	Weekly	MS	01/10/28	1,666	177,279	201,469	34,496
PulteGroup, Inc.	USFF +0.250%	Weekly	MS	01/10/28	4,330	255,955	336,354	93,719
Ralph Lauren Corp.	USFF +0.250%	Weekly	MS	01/10/28	980	108,642	120,834	18,248
Skechers USA, Inc., Class A	USFF +0.250%	Weekly	MS	01/10/28	95	4,870	5,003	368
Skyline Champion Corp.	USFF +0.250%	Weekly	MS	01/05/26	1,413	76,165	92,481	20,120
Steven Madden Ltd.	USFF +0.250%	Weekly	MS	07/08/27	2,577	85,126	84,242	3,880
Tapestry, Inc.	USFF +0.250%	Weekly	MS	01/07/27	11,515	389,106	492,842	137,188
Vista Outdoor, Inc.	USFF +0.250%	Weekly	MS	01/07/27	4,608	126,038	127,503	7,494
					<u>48,335</u>	<u>3,075,556</u>	<u>3,639,356</u>	<u>748,576</u>
<b>Consumer Services</b>								
Adtalem Global Education, Inc.	USFF +0.250%	Weekly	MS	07/08/27	2,741	104,701	94,126	(5,638)
Bloomin' Brands, Inc.	USFF +0.250%	Weekly	MS	01/07/27	1,104	18,238	29,687	14,200
Booking Holdings, Inc.	USFF +0.250%	Weekly	MS	07/08/27	180	377,261	486,059	126,839
Boyd Gaming Corp.	USFF +0.250%	Weekly	MS	01/10/28	196	12,995	13,597	1,244
Bright Horizons Family Solutions, Inc.	USFF +0.250%	Weekly	MS	07/08/27	325	18,505	30,046	12,429
Brinker International, Inc.	USFF +0.250%	Weekly	MS	01/10/28	1,991	71,391	72,871	4,896
Caesars Entertainment, Inc.	USFF +0.250%	Weekly	MS	07/08/27	9,511	390,342	484,776	115,003

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Services — (continued)</b>								
Chipotle Mexican Grill, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	32	\$ 65,046	\$ 68,448	\$ 7,350
Darden Restaurants, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,527	230,542	255,131	35,745
Dine Brands Global, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	59	3,467	3,424	125
Frontdoor, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,317	71,657	73,912	5,683
Hilton Worldwide Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	720	101,476	104,796	8,223
Hyatt Hotels Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,363	149,850	156,173	13,521
Jack in the Box, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	376	33,476	36,671	4,798
Marriott International, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,682	815,020	860,037	85,765
McDonald's Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	1,089	261,674	324,969	82,884
MGM Resorts International . . . . .	USFF +0.250%	Weekly	MS	01/07/27	11,577	398,104	508,462	129,423
Royal Caribbean Cruises Ltd. (Liberia) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,130	411,981	532,186	141,730
Six Flags Entertainment Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,308	77,667	85,942	11,989
Starbucks Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,934	147,165	191,582	57,044
Stride, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	86	3,516	3,202	(144)
Sweetgreen, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	515	6,305	6,602	602
Wendy's Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,280	91,235	93,090	6,815
Wingstop, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	352	66,606	70,456	7,242
Wynn Resorts Ltd. . . . .	USFF +0.250%	Weekly	MS	01/10/28	958	98,884	101,174	7,119
Yum! Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,871	488,699	536,327	75,089
					<u>60,224</u>	<u>4,515,803</u>	<u>5,223,746</u>	<u>949,976</u>
<b>Consumer Staples Distribution &amp; Retail</b>								
BJ's Wholesale Club Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,484	167,756	156,517	(6,677)
Costco Wholesale Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	720	338,926	387,634	74,663
Dollar Tree, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,451	193,540	208,219	23,934
Grocery Outlet Holding Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,167	33,725	35,722	3,611
Kroger Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	8,652	406,404	406,644	20,426
PriceSmart, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	714	52,599	52,879	2,808
Sprouts Farmers Market, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,248	41,871	45,839	6,300
Sysco Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,426	105,008	105,809	5,873
US Foods Holding Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	8,092	275,783	356,048	93,761

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Staples Distribution &amp; Retail — (continued)</b>								
Walgreens Boots								
Alliance, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	5,795	\$ 213,801	\$ 165,100	\$ (20,126)
Walmart, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	7,062	944,412	1,110,005	221,873
Weis Markets, Inc. . . .	USFF +0.250%	Weekly	MS	01/10/28	40	2,557	2,568	137
					<u>38,851</u>	<u>2,776,382</u>	<u>3,032,984</u>	<u>426,583</u>
<b>Energy</b>								
APA Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,231	74,015	76,233	5,760
Baker Hughes Co. . . .	USFF +0.250%	Weekly	MS	01/07/27	17,433	462,304	551,057	117,677
Borr Drilling Ltd.								
(Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,820	12,667	13,705	1,646
California Resources								
Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,146	84,183	97,192	17,710
Canadian Natural								
Resources Ltd.								
(Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,766	95,610	99,355	8,318
ChampionX Corp. . . .	USFF +0.250%	Weekly	MS	01/10/28	6,679	181,064	207,316	35,267
Cheniere Energy,								
Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	937	130,942	142,761	20,030
Chesapeake Energy								
Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,737	369,907	396,392	48,634
Chevron Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	6,372	920,705	1,002,634	159,050
Civitas Resources,								
Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,357	158,003	163,505	17,465
ConocoPhillips . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,928	394,625	406,980	40,810
CONSOL Energy,								
Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,184	121,186	148,097	34,910
Coterra Energy, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	25,875	630,806	654,638	55,744
Crescent Point								
Energy Corp.								
(Canada) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	11,384	71,421	76,614	8,965
Denbury, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	187	11,346	16,131	5,457
Devon Energy Corp. . .	USFF +0.250%	Weekly	MS	01/10/28	3,505	168,755	169,432	10,832
DHT Holdings, Inc.								
(Marshall Islands) . .	USFF +0.250%	Weekly	MS	07/08/27	48,019	443,031	409,602	7,519
Dorian LPG Ltd.								
(Marshall Islands) . .	USFF +0.250%	Weekly	MS	01/10/28	3,064	63,775	78,592	21,430
Enbridge, Inc.								
(Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,845	180,456	179,992	9,090
Enerplus Corp.								
(Canada) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	16,195	243,394	234,342	3,288
EOG Resources, Inc. .	USFF +0.250%	Weekly	MS	07/23/25	8,616	967,632	986,015	69,250
EQT Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	9,380	300,548	385,799	100,962
Equitrans Midstream								
Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,853	28,252	55,955	29,934
Expro Group								
Holdings NV								
(Netherlands) . . . .	USFF +0.250%	Weekly	MS	01/10/28	808	13,443	14,318	1,520
Exxon Mobil Corp. . . .	USFF +0.250%	Weekly	MS	01/05/26	8,937	731,518	958,493	345,646

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Energy — (continued)</b>								
FLEX LNG Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,000	\$ 61,003	\$ 61,060	\$ 6,808
Gulfport Energy Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	699	56,813	73,444	19,350
HF Sinclair Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	951	44,129	42,424	531
Kinder Morgan, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	15,590	269,021	268,460	24,523
Kosmos Energy Ltd. . . . .	USFF +0.250%	Weekly	MS	01/10/28	7,991	49,272	47,866	372
Liberty Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,235	66,211	69,992	7,068
Marathon Petroleum Corp. . . . .	USFF +0.250%	Weekly	MS	07/23/25	2,699	227,047	314,703	117,250
Murphy Oil Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	7,518	253,611	287,939	49,535
Nabors Industries Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,327	182,148	123,451	(49,987)
Nordic American Tankers Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	21,341	76,730	78,321	7,941
Occidental Petroleum Corp. . . . .	USFF +0.250%	Weekly	MS	07/23/25	10,851	386,701	638,039	278,833
Oceaneering International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,817	29,937	33,978	5,474
ONEOK, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,056	355,366	373,776	35,301
Par Pacific Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,419	55,761	64,370	11,201
Pembina Pipeline Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	891	27,347	28,013	2,100
Phillips 66 . . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,120	107,717	106,826	4,799
Pioneer Natural Resources Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	477	100,329	98,825	4,781
RPC, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,684	54,789	47,791	(4,122)
TechnipFMC PLC (United Kingdom) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,447	42,092	90,529	50,452
Tidewater, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,412	112,220	133,721	26,927
US Silica Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	14,268	184,336	173,071	(2,450)
Valaris Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	559	28,943	35,178	7,621
Weatherford International PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,858	35,221	123,408	90,055
					<u>319,468</u>	<u>9,666,332</u>	<u>10,840,335</u>	<u>1,871,277</u>
<b>Financial Services</b>								
<b>Affiliated Managers</b>								
Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	354	41,443	53,061	14,425
Berkshire Hathaway, Inc., Class B . . . . .	USFF +0.250%	Weekly	MS	07/23/25	12,635	2,900,465	4,308,535	1,546,731
BlackRock, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	314	225,988	217,018	4,776
Cboe Global Markets, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	708	87,376	97,711	15,190
CME Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	690	120,537	127,850	16,455



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Financial Services — (continued)</b>								
Franklin Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	13,844	\$ 334,285	\$ 369,773	\$ 68,968
Intercontinental Exchange, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	3,544	338,136	400,756	85,079
MarketAxess Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	311	85,477	81,302	329
Nasdaq, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	10,340	498,651	515,449	56,503
Open Lending Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	01/07/27	7,026	57,101	73,843	19,471
T Rowe Price Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	4,666	547,997	522,685	32,377
					<u>54,432</u>	<u>5,237,456</u>	<u>6,767,983</u>	<u>1,860,304</u>
<b>Food, Beverage &amp; Tobacco</b>								
Altria Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	14,518	669,533	657,665	64,208
Archer-Daniels-Midland Co. . . . .	USFF +0.250%	Weekly	MS	01/05/26	2,499	183,701	188,824	15,633
Boston Beer Co., Inc. (The), Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	16	5,026	4,935	152
Brown-Forman Corp., Class B. . . . .	USFF +0.250%	Weekly	MS	01/10/28	112	7,423	7,479	414
Bunge Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,513	143,187	142,752	7,356
Cal-Maine Foods, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	8,947	472,134	402,615	(29,592)
Campbell Soup Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	7,040	370,034	321,798	(29,204)
Celsius Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,413	206,250	359,995	163,608
Coca-Cola Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/05/26	10,536	602,939	634,478	80,437
Constellation Brands, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	537	115,212	132,172	29,417
Dole PLC (Ireland). . . . .	USFF +0.250%	Weekly	MS	01/10/28	939	12,672	12,695	675
Duckhorn Portfolio, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,258	47,486	42,256	(2,957)
General Mills, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	4,302	313,675	329,963	37,990
Hershey Co. (The). . . . .	USFF +0.250%	Weekly	MS	01/10/28	888	226,534	221,734	6,282
Hormel Foods Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,326	53,455	53,332	2,435
Ingredion, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	557	58,872	59,014	3,349
J M Smucker Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,818	425,768	416,134	11,201
John B Sanfilippo & Son, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	24	2,875	2,814	80
Kellogg Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,283	365,151	356,074	15,525
Keurig Dr Pepper, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	21,912	787,963	685,188	(53,838)
Kraft Heinz Co. (The). . . . .	USFF +0.250%	Weekly	MS	01/10/28	11,741	448,620	416,806	(5,381)
Lamb Weston Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,567	124,308	180,127	63,138
Lancaster Colony Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	941	193,196	189,226	5,704

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Food, Beverage &amp; Tobacco — (continued)</b>								
McCormick & Co., Inc., non-voting shares . . . . .	USFF +0.250%	Weekly	MS	01/10/28	159	\$ 14,072	\$ 13,870	\$ 473
Molson Coors Beverage Co., Class B. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,502	79,588	98,892	23,907
Mondelez International, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	594	46,216	43,326	(449)
Monster Beverage Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,861	108,321	106,896	3,756
PepsiCo, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	1,307	217,370	242,083	52,439
TreeHouse Foods, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	3,190	143,207	160,712	24,354
					<u>112,300</u>	<u>6,444,788</u>	<u>6,483,855</u>	<u>491,112</u>
<b>Health Care Equipment &amp; Services</b>								
Abbott Laboratories . .	USFF +0.250%	Weekly	MS	01/10/28	1,043	107,826	113,708	11,992
AmerisourceBergen Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	658	116,402	126,619	15,924
AtriCure, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	22	1,096	1,086	45
Avanos Medical, Inc. .	USFF +0.250%	Weekly	MS	07/06/26	784	20,411	20,039	606
Axonics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	969	53,748	48,905	(2,856)
Baxter International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	11,620	496,847	529,407	61,919
Boston Scientific Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,556	133,243	138,254	11,406
Cardinal Health, Inc. .	USFF +0.250%	Weekly	MS	07/08/27	5,574	401,182	527,133	155,227
Centene Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	10,093	739,185	680,773	(23,736)
Certara, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,936	33,834	35,255	3,040
Cigna Group (The) . .	USFF +0.250%	Weekly	MS	01/07/27	747	201,446	209,608	20,496
Cross Country Healthcare, Inc. . . .	USFF +0.250%	Weekly	MS	07/08/27	4,467	125,603	125,433	5,838
CVS Health Corp. . . .	USFF +0.250%	Weekly	MS	07/23/25	8,821	647,876	609,796	449
DaVita, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,476	219,334	248,764	39,918
Dexcom, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,125	92,487	144,574	58,597
Edwards Lifesciences Corp. .	USFF +0.250%	Weekly	MS	07/08/27	3,207	224,762	302,516	88,633
Elevance Health, Inc..	USFF +0.250%	Weekly	MS	01/10/28	304	136,730	135,064	5,386
Embecka Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	16	354	346	9
Enovis Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,955	195,825	253,595	67,724
Fulgent Genetics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	3,521	177,093	130,383	(38,347)
GE HealthCare Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/07/27	7,445	486,141	604,832	142,153
GoodRx Holdings, Inc., Class A . . . .	USFF +0.250%	Weekly	MS	01/10/28	591	3,251	3,262	169
Guardant Health, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,198	117,234	114,488	2,862

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Health Care Equipment &amp; Services</b>								
<b>— (continued)</b>								
Haemonetics Corp. . .	USFF +0.250%	Weekly	MS	01/10/28	1,749	\$ 148,558	\$ 148,910	\$ 7,457
HCA Healthcare, Inc..	USFF +0.250%	Weekly	MS	01/07/27	1,446	287,455	438,832	172,727
Hologic, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	3,173	236,063	256,918	32,143
Humana, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,201	600,736	537,003	(32,228)
IDEXX Laboratories, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	387	132,162	194,363	69,893
Inspire Medical Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	785	179,029	254,842	84,375
Integra LifeSciences Holdings Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,726	79,374	70,990	(4,586)
Intuitive Surgical, Inc..	USFF +0.250%	Weekly	MS	01/10/28	692	226,459	236,622	20,992
Lantheus Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	7,321	486,747	614,378	150,903
McKesson Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	95	37,192	40,594	5,204
Medtronic PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,827	334,458	337,159	21,204
Molina Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,281	358,333	385,888	44,279
National HealthCare Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	25	1,524	1,546	110
NeoGenomics, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	3,878	69,322	62,319	(3,686)
NextGen Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,782	50,896	45,124	(3,336)
Patterson Cos., Inc..	USFF +0.250%	Weekly	MS	01/10/28	1,159	37,187	38,548	3,142
Penumbra, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	91	28,010	31,309	4,933
Privia Health Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,514	62,219	65,641	6,421
Shockwave Medical, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	32	9,272	9,133	328
SI-BONE, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	13	359	351	(167)
Simulations Plus, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6	259	260	16
Stryker Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,322	381,064	403,329	41,585
TransMedics Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,996	181,432	251,604	79,542
UFP Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	481	64,244	93,242	32,234
UnitedHealth Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	782	377,504	375,860	20,256
Varex Imaging Corp. .	USFF +0.250%	Weekly	MS	01/10/28	23	535	542	35
Zimmer Biomet Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	4,036	496,916	587,642	117,629
					<u>118,951</u>	<u>9,599,219</u>	<u>10,586,789</u>	<u>1,498,859</u>
<b>Household &amp; Personal Products</b>								
Clorox Co. (The) . . . .	USFF +0.250%	Weekly	MS	01/10/28	600	94,668	95,424	5,284
Colgate-Palmolive Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,178	169,735	167,793	6,175

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Household &amp; Personal Products — (continued)</b>								
elf Beauty, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	7,696	\$ 377,116	\$ 879,114	\$520,513
Energizer Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	135	4,483	4,533	267
Estee Lauder Cos., Inc. (The), Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,274	249,851	250,188	12,919
Kimberly-Clark Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,483	704,610	756,983	105,818
Procter & Gamble Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/05/26	4,080	540,820	619,099	122,634
Spectrum Brands Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,321	96,738	103,104	11,552
					<u>22,767</u>	<u>2,238,021</u>	<u>2,876,238</u>	<u>785,162</u>
<b>Materials</b>								
Alamos Gold, Inc., Class A (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	23,564	279,845	280,883	14,970
Alpha Metallurgical Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,156	142,896	190,000	63,814
Arconic Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	28	828	828	42
Avient Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,327	51,929	54,274	5,159
Ball Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,591	136,591	150,822	21,997
Bioceres Crop Solutions Corp. (Cayman Islands) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	22	300	294	11
CF Industries Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	4,675	292,635	324,539	51,688
Commercial Metals Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,692	238,631	247,081	21,086
Dow, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,986	258,664	265,554	24,479
DuPont de Nemours, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	9,265	628,309	661,892	68,631
Eastman Chemical Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,480	189,273	207,626	31,833
Ecolab, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	432	78,294	80,650	6,161
Fortuna Silver Mines, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	9,495	31,315	30,764	949
Franco-Nevada Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,352	166,342	192,795	35,510
Freeport-McMoRan, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,525	43,763	61,000	27,894
Graphic Packaging Holding Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	10,558	250,441	253,709	16,324
Hawkins, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	70	3,355	3,338	149
HB Fuller Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	159	11,021	11,370	169
Huntsman Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,159	54,497	58,336	6,851
Innospec, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	434	42,542	43,591	3,240
International Flavors & Fragrances, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	706	55,030	56,191	4,148
International Paper Co. . . . .	USFF +0.250%	Weekly	MS	07/23/25	9,165	349,561	291,539	(25,069)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
Kinross Gold Corp.								
(Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	93,161	\$ 466,245	\$ 444,378	\$ 1,833
Linde PLC (Ireland) . .	USFF +0.250%	Weekly	MS	01/05/26	1,691	541,391	644,406	132,833
Lithium Americas Corp. (Canada) . . .	USFF +0.250%	Weekly	MS	01/10/28	2,020	42,078	40,824	760
Livent Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	12,411	276,235	340,434	78,445
Martin Marietta Materials, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	286	96,780	132,043	41,024
Materion Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	329	34,260	37,572	5,010
Minerals Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	478	26,991	27,576	1,881
Mosaic Co. (The) . . .	USFF +0.250%	Weekly	MS	01/07/27	8,946	401,843	313,110	(65,157)
Myers Industries, Inc..	USFF +0.250%	Weekly	MS	01/10/28	63	1,229	1,224	56
NewMarket Corp. . . .	USFF +0.250%	Weekly	MS	01/10/28	67	26,967	26,942	1,267
Newmont Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,198	91,576	93,767	6,654
Nucor Corp. . . . .	USFF +0.250%	Weekly	MS	07/23/25	1,873	242,473	307,135	81,921
Olin Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	3,258	149,445	167,429	27,509
Packaging Corp. of America . . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,384	180,705	182,909	14,735
Pactiv Evergreen, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	288	2,142	2,180	143
Quaker Chemical Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	744	147,932	145,006	4,148
Scotts Miracle-Gro Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,040	62,396	65,198	5,787
Sealed Air Corp. . . .	USFF +0.250%	Weekly	MS	01/10/28	1,583	64,801	63,320	1,818
Silgan Holdings, Inc. .	USFF +0.250%	Weekly	MS	07/08/27	764	36,189	35,824	1,611
Southern Copper Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	406	28,764	29,126	1,741
Steel Dynamics, Inc. .	USFF +0.250%	Weekly	MS	07/08/27	4,611	456,792	502,276	70,187
SunCoke Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	98	766	771	44
Teck Resources Ltd., Class B (Canada) .	USFF +0.250%	Weekly	MS	01/07/27	1,697	45,004	71,444	29,688
Vulcan Materials Co. .	USFF +0.250%	Weekly	MS	01/10/28	1,557	302,088	351,010	64,371
Warrior Met Coal, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,959	97,530	115,253	25,546
Westlake Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,794	432,979	453,269	41,647
Wheaton Precious Metals Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	8,202	370,133	354,490	3,413
					<u>246,749</u>	<u>7,931,796</u>	<u>8,415,992</u>	<u>958,951</u>
<b>Media &amp; Entertainment</b>								
Activision Blizzard, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	4,871	349,201	410,625	79,362
Advantage Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	341	732	798	104
Alphabet, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/05/26	18,152	1,748,865	2,172,794	507,537



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Media &amp; Entertainment — (continued)</b>								
Bumble, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/07/27	17,089	\$ 332,415	\$ 286,753	\$ (29,768)
Charter Communications, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,083	345,597	397,862	68,789
Cinemark Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	20,298	229,404	334,917	116,482
Comcast Corp., Class A . . . . .	USFF +0.250%	Weekly	MS	07/08/27	14,418	474,249	599,068	153,982
Eventbrite, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,439	29,838	32,842	4,433
Fox Corp., Class A . . . . .	USFF +0.250%	Weekly	MS	01/07/27	6,369	197,917	216,546	30,542
Interpublic Group of Cos., Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	07/23/25	5,242	172,742	202,236	43,624
John Wiley & Sons, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	242	7,919	8,235	697
Madison Square Garden Sports Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	771	144,727	144,987	7,144
Meta Platforms, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/08/27	11,896	1,383,208	3,413,914	2,096,834
Netflix, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,378	562,694	1,047,485	518,407
News Corp., Class A . . . . .	USFF +0.250%	Weekly	MS	01/07/27	6,900	112,110	134,550	28,505
Omnicom Group, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,238	198,568	212,946	26,422
Shutterstock, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	4,692	241,195	228,360	159
Trade Desk, Inc. (The), Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,444	77,882	111,506	47,920
TripAdvisor, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/07/27	7,840	160,470	129,282	(25,184)
Vimeo, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	7,526	29,766	31,007	2,666
Walt Disney Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,329	206,626	207,933	11,188
ZipRecruiter, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,565	41,170	45,554	6,675
					<u>142,123</u>	<u>7,047,295</u>	<u>10,370,200</u>	<u>3,696,520</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
AbbVie, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	193	25,692	26,003	1,542
AbCellera Biologics, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	12,093	103,634	78,121	(22,677)
Agilent Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,625	212,400	195,406	(6,260)
Agios Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	138	3,809	3,908	284
Amgen, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	328	73,436	72,823	2,980
ANI Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	169	8,187	9,097	1,304

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (continued)</b>								
Arcturus								
Therapeutics Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,351	\$ 36,271	\$ 38,747	\$ 4,212
Ardelyx, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	19,711	88,222	66,820	(19,042)
Aurinia								
Pharmaceuticals, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,877	44,394	47,209	4,864
Avantor, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	13,295	261,901	273,079	23,862
Biogen, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,878	837,980	819,798	21,882
Bristol-Myers Squibb Co. . . . .	USFF +0.250%	Weekly	MS	01/07/27	8,971	597,965	573,695	16,979
Catalyst								
Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	13,425	201,479	180,432	(13,253)
Collegium								
Pharmaceutical, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,216	74,812	69,112	(2,121)
Corcept								
Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	587	12,840	13,061	837
Danaher Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,428	326,017	342,720	32,681
Exact								
Sciences Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,003	253,532	281,982	40,585
Gilead Sciences, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	3,796	293,597	292,558	17,859
Harmony								
Biosciences Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	8,503	320,241	299,221	(5,709)
Illumina, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	8	1,410	1,500	160
ImmunoGen, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	873	3,657	16,474	12,994
IQVIA Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	240	41,358	53,945	14,986
Ironwood								
Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,584	68,788	70,054	4,557
Jazz Pharmaceuticals								
PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,150	288,782	266,536	(8,438)
Johnson & Johnson . . . . .	USFF +0.250%	Weekly	MS	07/23/25	5,971	966,061	988,320	102,834
Kiniksa								
Pharmaceuticals Ltd., Class A (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	5	73	70	4
Ligand								
Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	871	64,024	62,799	1,839
Lyell Immunopharma, Inc. . . . .								
Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3	10	10	3
Maravai								
LifeSciences Holdings, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,148	56,243	51,560	(1,992)
Merck & Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	4,660	517,418	537,717	49,119

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (continued)</b>								
Mettler-Toledo International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	361	\$ 422,608	\$ 473,502	\$ 69,275
Moderna, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,645	195,183	199,868	14,717
Organon & Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,796	36,290	37,375	2,822
Pacific Biosciences of California, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	10,922	144,600	145,263	7,578
Pfizer, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	41,878	1,696,581	1,536,085	(29,587)
Repligen Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,124	164,325	159,001	2,535
Revvity, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	5,448	661,604	647,168	15,466
Supernus Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	396	12,136	11,904	350
TG Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	17,848	184,916	443,344	266,826
Twist Bioscience Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	243	4,595	4,972	599
United Therapeutics Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	20	4,297	4,415	326
Viartis, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	32,577	321,041	325,118	34,382
Waters Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	733	190,559	195,374	13,927
West Pharmaceutical Services, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,132	301,584	432,956	146,445
Zoetis, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,046	172,960	180,132	14,211
					<u>242,269</u>	<u>10,297,512</u>	<u>10,529,254</u>	<u>836,747</u>
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Advanced Micro Devices, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,104	427,418	467,487	60,504
Allegro Microsystems, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	9,190	344,628	414,837	89,288
Analog Devices, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	875	151,503	170,459	26,900
Applied Materials, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	6,389	656,013	923,466	308,406
Axcelis Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	851	59,672	156,014	119,693
Broadcom, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	1,730	980,487	1,500,654	600,280
Cirrus Logic, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,356	120,542	109,850	(7,706)
Diodes, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,570	126,032	145,209	25,248
Enphase Energy, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,711	276,049	286,558	23,708
Lam Research Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,704	651,983	1,095,433	482,564
Lattice Semiconductor Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,447	71,491	139,013	77,368
MaxLinear, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,853	94,766	90,041	(1,106)
Microchip Technology, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	9,923	650,176	889,002	285,498
Monolithic Power Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	628	294,699	339,264	59,868

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Semiconductors &amp; Semiconductor Equipment — (continued)</b>								
NVIDIA Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,270	\$ 644,207	\$ 960,255	\$ 346,943
NXP Semiconductors NV (Netherlands) . .	USFF +0.250%	Weekly	MS	01/07/27	4,754	726,160	973,049	293,717
ON Semiconductor Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	8,647	503,729	817,833	367,389
Photronics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	8,347	135,043	215,269	87,348
Qorvo, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,683	262,631	273,746	23,673
QUALCOMM, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	8,359	908,395	995,055	139,281
Rambus, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	929	19,796	59,614	45,063
Skyworks Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,331	532,581	590,088	88,278
Synaptics, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	585	45,856	49,947	6,176
Universal Display Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	259	36,026	37,330	3,029
					<u>86,495</u>	<u>8,719,883</u>	<u>11,699,473</u>	<u>3,551,410</u>
<b>Software &amp; Services</b>								
Accenture PLC, Class A (Ireland) . .	USFF +0.250%	Weekly	MS	01/10/28	442	134,759	136,392	8,078
Adeia, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	579	6,141	6,375	530
Adobe, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,885	883,076	1,410,736	569,879
Amdocs Ltd. (Guernsey) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	982	91,738	97,071	10,172
ANSYS, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,573	398,535	519,515	140,393
Asana, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	9,849	202,524	217,072	24,935
Blackbaud, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	152	10,508	10,819	816
BlackBerry Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	16,591	79,236	91,748	16,303
Cadence Design Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	924	199,036	216,696	27,178
CGI, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	104	10,664	10,965	813
Descartes Systems Group, Inc. (The) (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	775	50,289	62,085	14,537
DigitalOcean Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,606	87,649	104,605	21,847
Dolby Laboratories, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	525	43,307	43,932	2,698
DoubleVerify Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,231	34,989	47,911	17,317
DXC Technology Co. . . . .	USFF +0.250%	Weekly	MS	01/07/27	6,049	172,882	161,629	(3,456)
Elastic NV (Netherlands) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,337	87,443	85,728	1,985
Fair Isaac Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	249	195,550	201,493	15,294
Fortinet, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	11,024	572,764	833,304	296,288
Gartner, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	1,342	430,774	470,116	61,145
Gen Digital, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	16,752	308,715	310,750	19,087
HubSpot, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	274	128,317	145,793	23,636
InterDigital, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,687	340,934	452,530	129,730

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Software &amp; Services — (continued)</b>								
International								
Business Machines Corp. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	4,799	\$ 628,694	\$ 642,154	\$ 51,777
Intuit, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	802	335,454	367,468	48,188
Microsoft Corp. . . . .								
	USFF +0.250%	Weekly	MS	07/08/27	7,495	1,738,437	2,552,347	910,712
MongoDB, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	1,332	470,512	547,439	99,486
NCR Corp. . . . .								
	USFF +0.250%	Weekly	MS	07/08/27	8,568	199,731	215,914	25,734
New Relic, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	3,093	221,849	202,406	(9,854)
Nutanix, Inc., Class A. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	3,172	91,840	88,975	1,527
Oracle Corp. . . . .								
	USFF +0.250%	Weekly	MS	01/05/26	11,483	979,413	1,367,510	445,179
PagerDuty, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	1,577	49,598	35,451	(15,225)
Palantir Technologies, Inc., Class A. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	30,444	317,236	466,707	164,969
Palo Alto Networks, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	5,204	1,133,159	1,329,674	251,118
Perficient, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	500	35,481	41,665	8,005
Procure Technologies, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	41	2,678	2,668	120
Q2 Holdings, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	988	29,339	30,529	2,595
Qualys, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/08/27	920	102,270	118,836	21,467
Roper Technologies, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	65	30,906	31,252	1,826
Salesforce, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/08/27	4,919	680,477	1,039,188	391,949
Samsara, Inc., Class A. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	10,819	276,766	299,794	36,263
ServiceNow, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/08/27	1,992	815,650	1,119,444	342,790
Splunk, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/08/27	1,986	166,830	210,695	53,435
Squarespace, Inc., Class A. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	4,683	136,617	147,702	17,615
Synopsis, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	104	44,681	45,283	2,632
Unity Software, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	1,420	62,110	61,656	2,519
Verint Systems, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	1,304	46,750	45,718	1,206
VeriSign, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/07/27	919	162,764	207,666	52,686
Weave Communications, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	312	3,318	3,466	309
Workday, Inc., Class A. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	879	187,227	198,557	20,904
Yext, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/08/27	10,658	94,518	120,542	30,545
Zuora, Inc., Class A. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	7,236	70,578	79,379	12,178
					<u>208,646</u>	<u>13,584,713</u>	<u>17,257,350</u>	<u>4,371,860</u>
<b>Technology Hardware &amp; Equipment</b>								
Amphenol Corp., Class A. . . . .								
	USFF +0.250%	Weekly	MS	01/07/27	4,550	322,422	386,523	85,311
Apple, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/07/27	11,108	1,513,241	2,154,619	724,822
Arlo Technologies, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	158	1,731	1,724	79



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Technology Hardware &amp; Equipment — (continued)</b>								
Arrow Electronics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	599	\$ 71,654	\$ 85,795	\$ 17,569
Bel Fuse, Inc., Class B. . . . .	USFF +0.250%	Weekly	MS	01/10/28	62	3,478	3,559	251
Belden, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	340	26,780	32,521	7,709
CDW Corp. . . . .	USFF +0.250%	Weekly	MS	07/23/25	1,508	247,699	276,718	44,576
Cisco Systems, Inc. . .	USFF +0.250%	Weekly	MS	07/23/25	15,133	641,882	782,981	188,912
Corsair Gaming, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	1,573	29,423	27,905	(109)
Extreme Networks, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	4,937	82,448	128,609	50,796
F5, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	819	113,368	119,787	11,841
Hewlett Packard Enterprise Co. . . . .	USFF +0.250%	Weekly	MS	01/07/27	32,716	480,159	549,629	104,831
HP, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	11,080	339,276	340,267	32,116
Insight Enterprises, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,552	199,813	227,120	36,861
IonQ, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	14,895	79,162	201,529	126,155
IPG Photonics Corp. .	USFF +0.250%	Weekly	MS	01/10/28	328	37,758	44,549	9,006
Jabil, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	297	30,578	32,055	2,942
Keysight Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	460	67,868	77,027	12,433
Methode Electronics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	128	4,429	4,291	76
Motorola Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,634	438,589	479,220	63,623
Napco Security Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	575	20,608	19,924	303
NetApp, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	3,690	211,902	281,916	93,093
NetScout Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	7,015	223,758	217,114	4,056
OSI Systems, Inc. . . .	USFF +0.250%	Weekly	MS	01/10/28	17	2,024	2,003	(22,975)
PC Connection, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	16	717	722	42
Sanmina Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,441	77,841	86,849	13,033
Seagate Technology Holdings PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,973	239,739	245,810	20,880
SmartRent, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	215	803	823	62
Super Micro Computer, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,303	516,762	1,321,773	829,722
Teledyne Technologies, Inc. .	USFF +0.250%	Weekly	MS	07/08/27	346	134,419	142,244	14,254
Trimble, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,136	102,534	113,080	15,450
Western Digital Corp..	USFF +0.250%	Weekly	MS	01/10/28	295	11,182	11,189	3,512
Xerox Holdings Corp..	USFF +0.250%	Weekly	MS	01/10/28	411	6,055	6,120	577
Zebra Technologies Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	07/23/25	1,114	331,228	329,555	14,163
					<u>130,424</u>	<u>6,611,330</u>	<u>8,735,550</u>	<u>2,505,972</u>

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Telecommunication Services</b>								
AT&T, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	29,588	\$ 521,525	\$ 471,929	\$ 750
EchoStar Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	07/23/25	8,946	229,697	155,124	(63,620)
IDT Corp., Class B . .	USFF +0.250%	Weekly	MS	01/10/28	77	2,161	1,990	(64)
Iridium Communications, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	1,645	99,047	102,187	8,065
Rogers Communications, Inc., Class B (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1	46	46	5
T-Mobile US, Inc. . . .	USFF +0.250%	Weekly	MS	01/10/28	4,336	591,787	602,270	36,631
Verizon Communications, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	15,453	572,952	574,697	36,671
					<u>60,046</u>	<u>2,017,215</u>	<u>1,908,243</u>	<u>18,438</u>
<b>Transportation</b>								
American Airlines Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	61,638	878,869	1,105,786	275,483
ArcBest Corp. . . . .	USFF +0.250%	Weekly	MS	07/23/25	3,756	227,779	371,093	171,252
CH Robinson Worldwide, Inc. . . .	USFF +0.250%	Weekly	MS	07/08/27	5,887	584,877	555,438	3,653
CSX Corp. . . . .	USFF +0.250%	Weekly	MS	07/23/25	10,749	306,840	366,541	79,989
Delta Air Lines, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	1,122	52,487	53,340	3,365
Expeditors International of Washington, Inc. . . .	USFF +0.250%	Weekly	MS	07/23/25	7,058	638,962	854,936	267,459
FedEx Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,235	284,055	306,157	37,103
Hub Group, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,126	88,934	90,440	5,715
Landstar System, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	652	109,496	125,536	22,647
Norfolk Southern Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,363	294,457	309,074	32,221
Old Dominion Freight Line, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	202	51,273	74,690	26,239
RXO, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,259	60,157	73,882	16,729
Ryder System, Inc. . . .	USFF +0.250%	Weekly	MS	07/08/27	1,134	95,010	96,152	7,603
Spirit Airlines, Inc. . . .	USFF +0.250%	Weekly	MS	01/10/28	2,542	40,138	43,621	5,620
TFI International, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	802	88,496	91,396	6,909
Uber Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,312	223,222	272,489	59,941
Union Pacific Corp. . . .	USFF +0.250%	Weekly	MS	01/05/26	1,175	236,597	240,429	22,003
United Parcel Service, Inc., Class B. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,021	173,185	183,014	18,987
XPO, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	752	21,236	44,368	24,150
					<u>111,785</u>	<u>4,456,070</u>	<u>5,258,382</u>	<u>1,087,068</u>

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Utilities</b>								
Algonquin Power & Utilities Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,461	\$ 12,072	\$ 12,068	\$ 684
ALLETE, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,231	136,113	129,331	124
American States Water Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	335	29,036	29,145	1,500
American Water Works Co., Inc. . . .	USFF +0.250%	Weekly	MS	07/08/27	729	105,183	104,065	4,609
Black Hills Corp. . . .	USFF +0.250%	Weekly	MS	01/10/28	389	23,777	23,441	803
Brookfield Renewable Corp., Class A (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,522	84,451	79,493	(727)
Chesapeake Utilities Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2	237	238	15
Consolidated Edison, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	7,507	710,424	678,633	(2,171)
Constellation Energy Corp. . . . .	USFF +0.250%	Weekly	MS	07/23/25	5,425	290,343	496,659	226,700
Dominion Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,572	80,966	81,414	7,120
DTE Energy Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	12	1,300	1,320	85
Duke Energy Corp. . .	USFF +0.250%	Weekly	MS	01/10/28	2,940	277,638	263,836	415
Entergy Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,049	316,925	296,881	(2,579)
National Fuel Gas Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,054	60,795	54,133	(2,748)
Otter Tail Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	587	36,621	46,350	12,280
Pinnacle West Capital Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	121	9,864	9,857	467
PNM Resources, Inc..	USFF +0.250%	Weekly	MS	01/10/28	1,745	81,090	78,700	1,488
Public Service Enterprise Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	3,412	199,051	213,625	27,675
Southern Co. (The) . .	USFF +0.250%	Weekly	MS	01/10/28	110	7,649	7,728	447
Vistra Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,325	106,533	113,531	12,915
Xcel Energy, Inc. . . .	USFF +0.250%	Weekly	MS	01/10/28	53	3,255	3,295	198
					<u>39,581</u>	<u>2,573,323</u>	<u>2,723,743</u>	<u>289,300</u>
<b>Total Reference Entity — Long</b>						<u>133,727,524</u>	<u>157,432,438</u>	<u>31,750,353</u>

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Short</b>								
<b>Automobiles &amp; Components</b>								
Dorman Products, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,368)	\$(203,276)	\$(186,669)	\$ 15,684
Gentherm, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(8,854)	(593,568)	(500,340)	89,379
Goodyear Tire & Rubber Co. (The) . .	USFF -0.250%	Weekly	MS	01/10/28	(10,532)	(151,539)	(144,078)	6,620
LCI Industries . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,264)	(485,867)	(538,799)	(59,090)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Automobiles &amp; Components — (continued)</b>								
Lear Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(11,937)	\$(1,538,970)	\$(1,713,556)	\$ (192,021)
Luminar Technologies, Inc. .	USFF -8.470%	Weekly	MS	07/08/27	(17,124)	(131,468)	(117,813)	13,323
Magna International, Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,214)	(487,518)	(520,038)	(39,774)
Standard Motor Products, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(6,576)	(266,498)	(246,732)	11,348
Tesla, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,792)	(861,949)	(1,254,402)	(414,503)
Thor Industries, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(6,243)	(506,629)	(646,150)	(145,800)
Winnebago Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,006)	(304,422)	(333,850)	(32,492)
					<u>(86,910)</u>	<u>(5,531,704)</u>	<u>(6,202,427)</u>	<u>(747,326)</u>
<b>Capital Goods</b>								
3D Systems Corp. . . .	USFF -0.250%	Weekly	MS	01/07/27	(63,850)	(601,188)	(634,030)	(37,882)
Aerojet Rocketdyne Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(15,485)	(858,858)	(849,662)	1,346
AerSale Corp. . . . .	USFF -0.970%	Weekly	MS	01/10/28	(1,054)	(15,681)	(15,494)	81
Albany International Corp., Class A . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,458)	(600,749)	(602,402)	(7,685)
Ameresco, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(11,652)	(572,982)	(566,637)	1,244
Armstrong World Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(830)	(60,542)	(60,972)	(847)
Axon Enterprise, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(3,458)	(678,299)	(674,725)	(1,125)
AZEK Co., Inc. (The) .	USFF -0.250%	Weekly	MS	07/06/26	(8,789)	(391,376)	(266,219)	134,487
AZZ, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,904)	(123,214)	(126,208)	(5,247)
Ballard Power Systems, Inc. (Canada) . . . . .	USFF -1.411%	Weekly	MS	01/05/26	(158,304)	(1,724,693)	(690,205)	1,022,537
Bloom Energy Corp., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,267)	(138,079)	(151,515)	(14,391)
BWX Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(3,235)	(218,709)	(231,529)	(20,619)
Cadre Holdings, Inc. .	USFF -1.120%	Weekly	MS	07/08/27	(6,102)	(157,672)	(133,024)	22,070
Carlisle Cos., Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,071)	(979,140)	(1,044,334)	(71,978)
ChargePoint Holdings, Inc. . . . .	USFF -13.620%	Weekly	MS	01/10/28	(77,584)	(711,486)	(681,963)	24,594
Chart Industries, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(2,936)	(409,523)	(469,143)	(62,456)
Columbus McKinnon Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,058)	(147,915)	(124,308)	21,780
<b>Construction</b>								
Partners, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/23/25	(19,685)	(601,745)	(617,912)	(21,381)
Cummins, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,487)	(1,529,779)	(1,590,353)	(70,990)
Douglas Dynamics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,973)	(57,276)	(58,953)	(2,490)
Dycom Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,923)	(189,225)	(218,549)	(30,633)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Energy Recovery, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(5,179)	\$ (121,369)	\$ (144,753)	\$ (25,907)
EnerSys. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,252)	(103,779)	(135,867)	(41,898)
ESCO Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(737)	(74,011)	(76,375)	(2,875)
Flowserve Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(32,265)	(1,126,601)	(1,198,645)	(109,153)
Fluor Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,208)	(230,774)	(242,957)	(15,190)
FuelCell Energy, Inc. . . . .	USFF -0.947%	Weekly	MS	01/10/28	(75,047)	(208,768)	(162,102)	45,813
GATX Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,155)	(131,660)	(148,695)	(19,506)
Generac Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(17,677)	(2,055,392)	(2,636,171)	(595,023)
Gibraltar Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(2,153)	(160,622)	(135,467)	26,070
GrafTech International Ltd. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(110,749)	(577,671)	(558,175)	13,753
Granite Construction, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,637)	(370,285)	(383,360)	(16,796)
Hayward Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(83,764)	(1,010,962)	(1,076,367)	(72,410)
Helios Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,052)	(317,975)	(333,887)	(18,347)
Herc Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(17,099)	(1,905,456)	(2,339,998)	(483,157)
Hillenbrand, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(21,614)	(1,023,038)	(1,108,366)	(106,086)
Hyster-Yale Materials Handling, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(13)	(726)	(726)	(2)
JELD-WEN Holding, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(67,871)	(1,313,887)	(1,190,457)	111,613
John Bean Technologies Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(10,369)	(1,065,360)	(1,257,760)	(203,219)
Kratos Defense & Security Solutions, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(60,126)	(1,097,724)	(862,207)	226,960
Lennox International, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,873)	(576,641)	(610,729)	(40,690)
Lincoln Electric Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(887)	(153,259)	(176,185)	(28,062)
Masonite International Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,030)	(456,187)	(515,273)	(62,443)
MasTec, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,820)	(853,341)	(1,040,495)	(202,589)
MDU Resources Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(18,575)	(377,009)	(388,960)	(17,959)
Mercury Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(32,325)	(1,991,185)	(1,118,122)	859,264
Moog, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,701)	(467,211)	(509,729)	(46,016)
MRC Global, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(43,974)	(451,261)	(442,818)	5,317

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Mueller Water Products, Inc.,								
Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(75,433)	\$ (897,443)	\$ (1,224,278)	\$ (351,189)
Nordson Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,355)	(950,507)	(1,080,824)	(139,687)
NOW, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(19,450)	(219,632)	(201,502)	16,610
Oshkosh Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(11,231)	(854,410)	(972,492)	(128,591)
Parker-Hannifin Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(458)	(177,229)	(178,638)	(2,593)
Parsons Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,243)	(288,726)	(300,538)	(14,574)
PGT Innovations, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,941)	(188,623)	(231,480)	(44,324)
Plug Power, Inc. . . . .	USFF -2.120%	Weekly	MS	01/10/28	(70,935)	(913,977)	(737,015)	170,630
Primoris Services Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(33,705)	(870,364)	(1,026,991)	(177,379)
Raytheon Technologies Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,412)	(344,402)	(334,240)	8,194
Regal Rexnord Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(13,245)	(1,917,082)	(2,038,405)	(138,940)
Resideo Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(12,909)	(274,550)	(227,973)	45,107
Rocket Lab USA, Inc. . . . .	USFF -0.570%	Weekly	MS	01/10/28	(22,934)	(92,667)	(137,604)	(51,968)
Rockwell Automation, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(296)	(97,107)	(97,517)	(1,136)
Rush Enterprises, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(9,385)	(502,513)	(570,045)	(74,321)
Simpson Manufacturing Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,367)	(170,652)	(189,329)	(19,857)
SiteOne Landscape Supply, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(6,476)	(990,868)	(1,083,823)	(99,820)
Stanley Black & Decker, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(91)	(16,017)	(8,528)	7,176
Stem, Inc. . . . .	USFF -2.120%	Weekly	MS	01/10/28	(36,115)	(194,878)	(206,578)	(14,293)
Sunrun, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(39,374)	(814,692)	(703,220)	105,829
Tennant Co. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,059)	(133,153)	(167,005)	(38,600)
Timken Co. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,441)	(128,642)	(131,895)	(4,142)
Titan Machinery, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(14,072)	(429,674)	(415,124)	11,574
Trex Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(51,312)	(2,658,706)	(3,364,015)	(765,131)
United Rentals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,149)	(904,253)	(957,100)	(59,112)
Vicor Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(8,008)	(449,634)	(432,432)	10,758
WESCO International, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(15,812)	(2,361,585)	(2,831,297)	(490,526)
Woodward, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,794)	(709,387)	(807,875)	(113,086)
Xometry, Inc., Class A. . . . .	USFF -0.570%	Weekly	MS	07/08/27	(17,284)	(512,274)	(366,075)	138,133
Zurn Elkay Water Solutions Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(21,049)	(494,991)	(566,008)	(82,008)
					(1,570,592)	(48,548,923)	(50,192,629)	(2,235,389)



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Commercial &amp; Professional Services</b>								
ABM Industries, Inc. .	USFF -0.250%	Weekly	MS	01/07/27	(26,307)	\$ (1,194,957)	\$ (1,121,994)	\$ 49,652
Alight, Inc., Class A . .	USFF -0.250%	Weekly	MS	01/07/27	(52,916)	(477,035)	(488,944)	(15,778)
Booz Allen Hamilton Holding Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,775)	(190,016)	(198,090)	(9,388)
Casella Waste Systems, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,371)	(198,428)	(214,457)	(19,413)
Conduent, Inc. . . . .	USFF -0.253%	Weekly	MS	01/10/28	(15,883)	(50,938)	(54,002)	(3,415)
CSG Systems International, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(9,035)	(534,024)	(476,506)	45,832
Deluxe Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,404)	(53,290)	(59,502)	(6,917)
Driven Brands Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(32,152)	(943,881)	(870,033)	67,093
Equifax, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,968)	(1,089,511)	(1,168,970)	(96,959)
Exponent, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,865)	(360,928)	(360,682)	(3,533)
FTI Consulting, Inc. . .	USFF -0.250%	Weekly	MS	01/07/27	(9,734)	(1,784,402)	(1,851,407)	(79,925)
HNI Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(505)	(19,545)	(14,231)	5,255
Huron Consulting Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,035)	(409,910)	(427,522)	(20,451)
ICF International, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(4,459)	(472,400)	(554,655)	(88,709)
Jacobs Solutions, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,164)	(156,414)	(138,388)	16,072
KBR, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,789)	(602,427)	(701,932)	(112,995)
Kforce, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,494)	(264,089)	(281,594)	(20,738)
Leidos Holdings, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(16,613)	(1,374,966)	(1,469,918)	(108,365)
Li-Cycle Holdings Corp. (Canada) . . .	USFF -5.520%	Weekly	MS	01/10/28	(15,479)	(77,388)	(85,908)	(9,054)
MillerKnoll, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,240)	(51,720)	(18,327)	31,479
Montrose Environmental Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,598)	(189,064)	(193,668)	(7,377)
MSA Safety, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,474)	(379,334)	(430,377)	(53,748)
NV5 Global, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(159)	(17,448)	(17,612)	(283)
Paycor HCM, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(98)	(2,275)	(2,320)	(58)
Planet Labs PBC . . .	USFF -0.264%	Weekly	MS	01/10/28	(583)	(1,799)	(1,877)	(88)
RB Global, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(68,219)	(3,728,281)	(4,093,140)	(399,456)
TaskUS, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,320)	(32,999)	(14,942)	17,830
TELUS International CDA, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,260)	(20,307)	(19,127)	1,043
UniFirst Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,010)	(571,119)	(466,580)	96,373
Upwork, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(22,205)	(841,055)	(207,395)	628,370
Waste Management, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(515)	(88,512)	(89,311)	(1,867)
					<u>(326,629)</u>	<u>(16,178,462)</u>	<u>(16,093,411)</u>	<u>(99,518)</u>

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Discretionary</b>								
<b>Distribution &amp; Retail</b>								
Advance Auto Parts, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(28,273)	\$ (2,548,721)	\$ (1,987,592)	\$ 516,197
Arko Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,668)	(20,321)	(21,211)	(1,039)
Asbury Automotive Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,747)	(568,866)	(660,434)	(95,508)
AutoNation, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(299)	(48,909)	(49,218)	(646)
Boot Barn Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(9,513)	(803,593)	(805,656)	(9,063)
Caleres, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(31,252)	(792,347)	(747,860)	33,363
Floor & Decor Holdings, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,985)	(531,122)	(414,281)	113,916
Foot Locker, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(24,669)	(987,591)	(668,777)	302,776
Franchise Group, Inc. . . . .	USFF -3.520%	Weekly	MS	01/07/27	(3,803)	(156,451)	(108,918)	37,232
Leslie's, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(66,594)	(879,304)	(625,318)	247,895
Lithia Motors, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,301)	(364,944)	(395,647)	(34,059)
Macy's, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(60,052)	(926,283)	(963,835)	(76,586)
MarineMax, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(16,667)	(482,879)	(569,345)	(89,810)
National Vision Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(25,997)	(854,758)	(631,467)	211,398
Penske Automotive Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,786)	(561,873)	(630,861)	(74,239)
Petco Health & Wellness Co., Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(40,988)	(836,973)	(364,793)	481,058
RH . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,909)	(1,017,053)	(1,288,367)	(291,011)
Shoe Carnival, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,014)	(23,086)	(23,809)	(880)
Signet Jewelers Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(329)	(21,323)	(21,471)	(1,415)
Tractor Supply Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,927)	(1,452,229)	(1,310,460)	141,713
Victoria's Secret & Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(25,202)	(1,062,357)	(439,271)	617,268
					(358,975)	(14,940,983)	(12,728,591)	2,028,560
<b>Consumer Durables &amp; Apparel</b>								
Acushnet Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(19,137)	(937,644)	(1,046,411)	(127,226)
BRP, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,254)	(166,379)	(190,688)	(26,958)
Columbia Sportswear Co. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,544)	(318,637)	(273,739)	43,449
Figs, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(55,233)	(513,863)	(456,777)	50,888
G-III Apparel Group Ltd. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(8,938)	(152,688)	(172,235)	(23,198)
Gildan Activewear, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(26,598)	(786,755)	(857,520)	(77,593)
GoPro, Inc., Class A . . . . .	USFF -0.258%	Weekly	MS	01/10/28	(1,038)	(4,341)	(4,297)	16
Hanesbrands, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(61,230)	(807,147)	(277,984)	521,569
Helen of Troy Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,950)	(680,314)	(318,659)	356,942

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Durables &amp; Apparel — (continued)</b>								
Kontoor Brands, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(16,200)	\$ (670,359)	\$ (682,020)	\$ (18,756)
Levi Strauss & Co., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(156,343)	(2,309,219)	(2,256,029)	29,373
LGI Homes, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,104)	(226,207)	(283,809)	(61,096)
Mattel, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(28,993)	(636,313)	(566,523)	65,526
Mohawk Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(11,247)	(1,098,044)	(1,160,241)	(69,804)
Newell Brands, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(42,027)	(574,592)	(365,635)	188,698
Oxford Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,367)	(373,765)	(331,380)	40,166
Sonos, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(25,966)	(400,870)	(424,025)	(25,931)
TopBuild Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(203)	(53,222)	(54,002)	(1,147)
Topgolf Callaway Brands Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(147,291)	(3,193,557)	(2,923,726)	247,699
Under Armour, Inc., Class C . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(38,334)	(317,076)	(257,221)	57,725
VF Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(33,492)	(1,031,854)	(639,362)	357,113
Whirlpool Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(15,984)	(2,188,630)	(2,378,259)	(238,698)
Wolverine World Wide, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(41,097)	(992,129)	(603,715)	360,017
YETI Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(384)	(37,063)	(14,915)	38,325
					<u>(743,954)</u>	<u>(18,470,668)</u>	<u>(16,539,172)</u>	<u>1,687,099</u>
<b>Consumer Services</b>								
Accel Entertainment, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,056)	(10,881)	(11,151)	(343)
Airbnb, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(36,616)	(4,510,083)	(4,692,707)	(213,881)
Aramark. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(40,391)	(1,544,617)	(1,738,833)	(207,951)
Bally's Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(23,984)	(866,592)	(373,191)	487,411
Chegg, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(56,365)	(927,629)	(500,521)	420,860
Choice Hotels International, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,549)	(584,386)	(534,598)	48,525
Churchill Downs, Inc.. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(10,969)	(1,280,085)	(1,526,556)	(261,282)
Coursera, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(12,790)	(175,318)	(166,526)	6,168
Cracker Barrel Old Country Store, Inc.. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,147)	(468,713)	(386,417)	69,166
Dave & Buster's Entertainment, Inc.. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,569)	(264,088)	(292,715)	(39,484)
European Wax Center, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(990)	(18,280)	(18,444)	(288)
Expedia Group, Inc.. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(20,999)	(2,072,197)	(2,297,081)	(265,231)
Golden Entertainment, Inc.. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,519)	(194,661)	(188,894)	4,420
International Game Technology PLC (United Kingdom) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(13,521)	(421,156)	(431,185)	(12,945)
Krispy Kreme, Inc. . . . .	USFF -0.770%	Weekly	MS	07/08/27	(29,529)	(429,423)	(434,962)	(10,536)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Services — (continued)</b>								
Mister Car Wash, Inc. . . . .	USFF -0.620%	Weekly	MS	01/07/27	(43,308)	\$ (501,119)	\$ (417,922)	\$ 79,727
Papa John's International, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(3,830)	(308,430)	(282,769)	23,152
Portillo's, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(25,906)	(540,277)	(583,662)	(47,128)
RCI Hospitality Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(486)	(36,873)	(36,931)	(319)
Red Rock Resorts, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(43,667)	(1,889,756)	(2,042,742)	(200,820)
Restaurant Brands International, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,761)	(122,756)	(136,513)	(21,313)
Service Corp International . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,172)	(712,555)	(657,009)	49,267
Target Hospitality Corp. . . . .	USFF -1.920%	Weekly	MS	07/08/27	(13,018)	(184,159)	(174,702)	8,322
Texas Roadhouse, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,554)	(177,034)	(174,483)	817
Vail Resorts, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,439)	(358,980)	(362,283)	(8,753)
					<u>(412,135)</u>	<u>(18,600,048)</u>	<u>(18,462,797)</u>	<u>(92,439)</u>
<b>Consumer Staples Distribution &amp; Retail</b>								
Albertsons Cos., Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(15,904)	(332,285)	(347,025)	(20,486)
Casey's General Stores, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,602)	(824,043)	(878,456)	(60,121)
Chefs' Warehouse, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(21,258)	(705,992)	(760,186)	(59,181)
Dollar General Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(14,073)	(2,356,676)	(2,389,314)	(48,970)
Ingles Markets, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,877)	(155,315)	(155,134)	(931)
SpartanNash Co. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(26,314)	(806,019)	(592,328)	193,369
Target Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,344)	(1,344,046)	(1,232,474)	111,526
United Natural Foods, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(25,735)	(1,029,926)	(503,119)	519,671
					<u>(118,107)</u>	<u>(7,554,302)</u>	<u>(6,858,036)</u>	<u>634,877</u>
<b>Energy</b>								
Antero Midstream Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(17,841)	(192,822)	(206,956)	(21,438)
Baytex Energy Corp. (Canada) . . . . .	USFF -1.820%	Weekly	MS	07/08/27	(163,970)	(516,505)	(534,542)	(21,808)
Bristow Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(320)	(8,847)	(9,194)	(405)
Cactus, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(30,935)	(1,147,261)	(1,309,169)	(171,284)
Cameco Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(12,563)	(361,809)	(393,599)	(37,464)
Cenovus Energy, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(149,903)	(2,423,001)	(2,545,353)	(161,890)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Energy — (continued)</b>								
Chord Energy Corp. . .	USFF -0.250%	Weekly	MS	07/08/27	(9,963)	\$(1,558,925)	\$(1,532,309)	\$ (72,148)
CNX Resources Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(18,706)	(289,937)	(331,470)	(44,186)
Comstock Resources, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(82,813)	(827,865)	(960,631)	(147,002)
Core Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(27,068)	(793,700)	(629,331)	158,144
Delek US Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(21,126)	(505,981)	(505,968)	(11,009)
Denison Mines Corp. (Canada) . . . . .	USFF -0.870%	Weekly	MS	01/10/28	(139,669)	(142,650)	(174,586)	(32,922)
Diamond Offshore Drilling, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(45,696)	(499,621)	(650,711)	(163,228)
Diamondback Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(21,720)	(3,041,984)	(2,853,139)	127,803
Dril-Quip, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,931)	(69,316)	(68,204)	634
DT Midstream, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(56,276)	(2,716,458)	(2,789,601)	(137,229)
Earthstone Energy, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(85,939)	(1,237,831)	(1,228,068)	207
Energy Fuels, Inc. (Canada) . . . . .	USFF -1.220%	Weekly	MS	01/10/28	(22,928)	(122,244)	(143,071)	(21,671)
HighPeak Energy, Inc. . . . .	USFF -11.470%	Weekly	MS	01/10/28	(4,191)	(58,266)	(45,598)	12,267
Kinetik Holdings, Inc.	USFF -0.770%	Weekly	MS	01/07/27	(24,802)	(906,183)	(871,542)	(32,701)
Magnolia Oil & Gas Corp., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,333)	(190,317)	(174,160)	13,968
Marathon Oil Corp. . .	USFF -0.250%	Weekly	MS	01/10/28	(162,875)	(3,991,026)	(3,749,382)	197,676
New Fortress Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(84,214)	(3,134,577)	(2,255,251)	771,872
Noble Corp. PLC (United Kingdom) . .	USFF -0.250%	Weekly	MS	01/10/28	(5,631)	(220,874)	(232,617)	(16,113)
Northern Oil and Gas, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(17,242)	(533,358)	(591,745)	(82,096)
NOV, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(174,913)	(2,718,254)	(2,805,605)	(114,284)
PDC Energy, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(25,163)	(1,665,862)	(1,790,096)	(146,679)
Permian Resources Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(58,307)	(609,795)	(639,045)	(40,037)
ProFrac Holding Corp., Class A . . . . .	USFF -0.970%	Weekly	MS	07/08/27	(16,629)	(326,021)	(185,580)	138,144
ProPetro Holding Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(64,750)	(510,766)	(533,540)	(27,069)
Select Water Solutions, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(37,679)	(274,444)	(305,200)	(34,594)
SFL Corp. Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(25,909)	(252,480)	(241,731)	(540)
SilverBow Resources, Inc. . . . .	USFF -0.820%	Weekly	MS	07/08/27	(13,622)	(567,263)	(396,673)	166,661

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Energy — (continued)</b>								
Suncor Energy, Inc.								
(Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(15,546)	\$ (450,465)	\$ (455,809)	\$ (20,794)
Talos Energy, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(105,379)	(1,402,403)	(1,461,607)	(68,922)
Targa Resources Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(7,999)	(584,897)	(608,724)	(36,986)
TC Energy Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,972)	(336,211)	(241,329)	77,984
Tellurian, Inc. . . . .	USFF -1.215%	Weekly	MS	07/06/26	(170,003)	(615,544)	(239,704)	371,576
Vermilion Energy, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(44,657)	(533,730)	(555,980)	(29,277)
Williams Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(54,647)	(1,681,640)	(1,783,132)	(165,506)
World Kinect Corp. . .	USFF -0.250%	Weekly	MS	01/07/27	(34,595)	(888,300)	(715,425)	149,559
					<u>(2,073,425)</u>	<u>(38,909,433)</u>	<u>(37,745,377)</u>	<u>327,213</u>
<b>Financial Services</b>								
WisdomTree, Inc. . . .	USFF -0.250%	Weekly	MS	01/07/27	(22,210)	(134,064)	(152,361)	(22,747)
<b>Food, Beverage &amp; Tobacco</b>								
B&G Foods, Inc. . . .	USFF -1.470%	Weekly	MS	01/05/26	(11,011)	(363,493)	(153,273)	175,293
Darling Ingredients, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(41,920)	(3,059,249)	(2,674,077)	363,970
Flowers Foods, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(71,997)	(1,806,602)	(1,791,285)	(4,908)
Hain Celestial Group, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(81,108)	(1,537,940)	(1,014,661)	512,621
J & J Snack Foods Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(4,412)	(646,129)	(698,684)	(71,546)
MGP Ingredients, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(143)	(14,978)	(15,198)	(322)
Mission Produce, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(5,642)	(83,301)	(68,381)	14,345
National Beverage Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,052)	(106,928)	(99,214)	7,033
Philip Morris International, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(11,147)	(1,070,990)	(1,088,170)	(28,617)
Pilgrim's Pride Corp. .	USFF -0.250%	Weekly	MS	01/10/28	(13,824)	(308,451)	(297,078)	9,238
Post Holdings, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(7,113)	(622,929)	(616,341)	2,057
Simply Good Foods Co. (The) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(10,274)	(406,795)	(375,926)	29,998
SunOpta, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,610)	(10,484)	(10,771)	(357)
Tyson Foods, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(78,517)	(3,921,608)	(4,007,508)	(141,206)
Universal Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(8,123)	(460,568)	(405,663)	24,837
Utz Brands, Inc. . . .	USFF -0.250%	Weekly	MS	01/05/26	(40,300)	(817,535)	(659,308)	138,888
					<u>(389,193)</u>	<u>(15,237,980)</u>	<u>(13,975,538)</u>	<u>1,031,324</u>
<b>Health Care Equipment &amp; Services</b>								
Acadia Healthcare Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,920)	(790,765)	(869,669)	(84,382)
AdaptHealth Corp. . .	USFF -0.250%	Weekly	MS	01/05/26	(22,437)	(570,973)	(273,058)	295,571



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Health Care Equipment &amp; Services</b>								
<b>— (continued)</b>								
Agiliti, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(14,861)	\$ (268,140)	\$ (245,206)	\$ 21,077
agilon health, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,209)	(160,548)	(159,684)	(247)
Alcon, Inc. (Switzerland) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,443)	(355,905)	(364,815)	(13,061)
Align Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,313)	(1,116,014)	(1,171,609)	(63,328)
Alphatec Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(7,187)	(108,303)	(129,222)	(27,767)
Amedisys, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,442)	(680,945)	(680,496)	(4,452)
Bausch + Lomb Corp. (Canada) . . . . .	USFF -5.020%	Weekly	MS	01/10/28	(1,794)	(35,143)	(36,006)	(1,103)
Cooper Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,883)	(1,771,772)	(1,872,289)	(112,792)
DENTSPLY SIRONA, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(11,347)	(463,812)	(454,107)	5,206
DocGo, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,129)	(83,051)	(85,539)	(3,060)
Doximity, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,453)	(375,543)	(355,611)	17,331
Envista Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(21,785)	(796,219)	(737,204)	53,448
Glaukos Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(8,182)	(377,960)	(582,640)	(211,418)
Globus Medical, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,213)	(240,284)	(191,302)	47,319
Henry Schein, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(21,666)	(1,691,147)	(1,757,113)	(77,685)
ICU Medical, Inc. . . .	USFF -0.250%	Weekly	MS	01/07/27	(6,373)	(1,121,128)	(1,135,605)	(24,421)
Inari Medical, Inc. . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,811)	(339,125)	(221,572)	115,206
Integer Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(9,833)	(800,102)	(871,302)	(76,953)
Laboratory Corp. of America Holdings. . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,600)	(1,981,918)	(2,075,438)	(110,256)
LivaNova PLC (United Kingdom) . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,245)	(158,739)	(166,890)	(9,249)
Masimo Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(8,016)	(1,273,924)	(1,319,033)	(53,936)
Multiplan Corp. . . . .	USFF -0.853%	Weekly	MS	01/10/28	(18,382)	(27,192)	(38,786)	(11,780)
Neogen Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(35,078)	(616,970)	(762,946)	(156,236)
Nevro Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(14,861)	(505,096)	(377,767)	123,831
Novocure Ltd. (Jersey) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,796)	(647,115)	(365,034)	277,599
NuVasive, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(22,791)	(947,097)	(947,878)	(7,698)
Omniceil, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(19,053)	(2,020,690)	(1,403,634)	603,506
OrthoPedictrics Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,871)	(83,797)	(82,043)	1,177
Outset Medical, Inc. . .	USFF -0.250%	Weekly	MS	07/06/26	(11,387)	(416,190)	(249,034)	162,948
Owens & Minor, Inc. . .	USFF -0.250%	Weekly	MS	01/07/27	(23,248)	(769,106)	(442,642)	329,884
Pediatrix Medical Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(16,076)	(361,337)	(228,440)	134,680
PROCEPT BioRobotics Corp. . . .	USFF -0.250%	Weekly	MS	01/10/28	(14,007)	(455,111)	(495,147)	(43,188)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Health Care Equipment &amp; Services</b>								
<b>— (continued)</b>								
Quest Diagnostics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(27,390)	\$ (3,815,277)	\$ (3,849,938)	\$ (69,143)
QuidelOrtho Corp. . . .	USFF -0.250%	Weekly	MS	07/06/26	(30,013)	(2,602,951)	(2,486,877)	97,881
RadNet, Inc. . . . .	USFF -0.250%	Weekly	MS	07/23/25	(21,977)	(462,888)	(716,890)	(263,778)
ResMed, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,174)	(280,267)	(256,519)	19,807
Schrodinger, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(14,391)	(858,805)	(718,399)	141,415
Select Medical Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(33,353)	(897,189)	(1,062,627)	(187,596)
STAAR Surgical Co. . .	USFF -0.250%	Weekly	MS	01/10/28	(11,650)	(703,006)	(612,440)	85,696
STERIS PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,519)	(300,610)	(341,745)	(50,283)
Surgery Partners, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(8,704)	(466,959)	(391,593)	72,296
Tandem Diabetes Care, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(40,280)	(1,744,802)	(988,471)	744,240
Treace Medical Concepts, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,004)	(128,449)	(128,002)	(441)
US Physical Therapy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(5,033)	(514,036)	(610,956)	(107,546)
Veeva Systems, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,082)	(998,979)	(1,004,864)	(22,248)
					<u>(603,262)</u>	<u>(36,185,379)</u>	<u>(34,318,082)</u>	<u>1,556,071</u>
<b>Household &amp; Personal Products</b>								
Beauty Health Co. (The) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(32,356)	(364,037)	(270,820)	90,696
BellRing Brands, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(37,316)	(1,206,023)	(1,365,766)	(171,997)
Central Garden & Pet Co., Class A . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(12,578)	(525,040)	(458,594)	62,663
Church & Dwight Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(373)	(37,237)	(37,386)	(595)
Coty, Inc., Class A. . .	USFF -0.250%	Weekly	MS	01/10/28	(11,142)	(135,853)	(136,935)	(2,451)
Edgewell Personal Care Co. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(15,526)	(653,645)	(641,379)	470
Inter Parfums, Inc. . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,549)	(172,685)	(209,471)	(45,692)
Olaplex Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(681)	(2,530)	(2,533)	(18)
Reynolds Consumer Products, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(12,721)	(391,582)	(359,368)	17,492
WD-40 Co. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(3,918)	(747,127)	(739,131)	(2,911)
					<u>(128,160)</u>	<u>(4,235,759)</u>	<u>(4,221,383)</u>	<u>(52,343)</u>
<b>Materials</b>								
Agnico Eagle Mines Ltd. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/07/27	(3,798)	(237,867)	(189,824)	41,945
Air Products and Chemicals, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,601)	(740,759)	(779,078)	(48,002)
Albemarle Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,027)	(1,727,122)	(1,790,743)	(106,937)
Alcoa Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,911)	(354,344)	(302,350)	62,637

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
Algoma Steel Group, Inc. (Canada) . . . .	USFF -2.320%	Weekly	MS	01/10/28	(50,601)	\$ (400,849)	\$ (359,267)	\$ 37,850
Ashland, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(28,236)	(2,704,208)	(2,453,991)	218,961
ATI, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,093)	(87,521)	(92,573)	(5,656)
Avery Dennison Corp. . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,767)	(646,130)	(647,171)	(8,885)
Axalta Coating Systems Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(6,520)	(217,114)	(213,921)	1,351
Balchem Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,226)	(581,140)	(569,707)	4,625
Barrick Gold Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,376)	(188,661)	(158,736)	45,834
Cabot Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(9,322)	(696,148)	(623,549)	57,660
Celanese Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(31,071)	(3,336,114)	(3,598,022)	(303,980)
Chase Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(22)	(2,665)	(2,667)	(18)
Cleveland-Cliffs, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(20,289)	(309,609)	(340,044)	(35,663)
Coeur Mining, Inc. . . .	USFF -0.262%	Weekly	MS	07/06/26	(624,120)	(3,003,023)	(1,772,501)	1,209,711
Corteva, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(54,475)	(3,327,668)	(3,121,417)	168,889
Crown Holdings, Inc. .	USFF -0.250%	Weekly	MS	07/08/27	(6,177)	(527,691)	(536,596)	(15,225)
Equinox Gold Corp. (Canada) . . . . .	USFF -0.257%	Weekly	MS	07/23/25	(213,662)	(1,704,413)	(978,572)	714,030
First Majestic Silver Corp. (Canada) . . .	USFF -0.250%	Weekly	MS	01/10/28	(94,305)	(644,982)	(532,823)	107,162
FMC Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,273)	(887,547)	(863,205)	13,207
Haynes International, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(122)	(6,029)	(6,200)	(210)
Hecla Mining Co. . . .	USFF -0.250%	Weekly	MS	07/08/27	(163,335)	(862,895)	(841,175)	14,105
Ingevity Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,948)	(711,878)	(578,576)	128,371
Kaiser Aluminum Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,906)	(197,829)	(208,186)	(12,721)
Kronos Worldwide, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,017)	(25,684)	(26,338)	(1,165)
Louisiana-Pacific Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(7,735)	(470,406)	(579,970)	(115,227)
MAG Silver Corp. (Canada) . . . . .	USFF -0.570%	Weekly	MS	01/10/28	(147)	(1,601)	(1,638)	(45)
Mativ Holdings, Inc. . .	USFF -0.250%	Weekly	MS	07/06/26	(20,812)	(528,899)	(314,677)	182,863
Methanex Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(21,973)	(899,156)	(909,023)	(24,658)
MP Materials Corp. . .	USFF -0.250%	Weekly	MS	01/10/28	(41,191)	(895,803)	(942,450)	(54,257)
Novagold Resources, Inc. (Canada) . . . .	USFF -0.273%	Weekly	MS	01/10/28	(7,860)	(36,998)	(31,361)	5,383
Pan American Silver Corp. (Canada) . . .	USFF -0.250%	Weekly	MS	07/08/27	(107,029)	(1,652,835)	(1,560,483)	75,403
RPM International, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(493)	(44,078)	(44,237)	(462)
Sandstorm Gold Ltd. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(158,885)	(854,171)	(813,491)	33,892

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
Schnitzer Steel Industries, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(13,343)	\$ (577,042)	\$ (400,157)	\$ 162,878
Seabridge Gold, Inc. (Canada) . . . . .	USFF -0.570%	Weekly	MS	01/10/28	(5,945)	(77,366)	(71,637)	5,195
Sensient Technologies Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(10,814)	(790,100)	(769,200)	7,636
Sherwin-Williams Co. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,559)	(2,539,426)	(2,803,626)	(285,569)
Sigma Lithium Corp. (Canada) . . . . .	USFF -8.470%	Weekly	MS	01/10/28	(3,239)	(122,534)	(130,532)	(8,845)
Sonoco Products Co..	USFF -0.250%	Weekly	MS	01/07/27	(5,746)	(361,655)	(339,129)	6,120
SSR Mining, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(71,887)	(1,064,470)	(1,019,358)	31,596
Stepan Co.. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(5,585)	(624,851)	(533,703)	77,364
Summit Materials, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,893)	(340,635)	(412,300)	(74,099)
TimkenSteel Corp.. . .	USFF -0.250%	Weekly	MS	01/10/28	(1,739)	(34,099)	(37,510)	(3,645)
TriMas Corp.. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(112)	(3,016)	(3,079)	(81)
Trinseo PLC (Ireland).	USFF -0.250%	Weekly	MS	07/06/26	(4,493)	(155,213)	(56,926)	94,837
Tronox Holdings PLC (United Kingdom) . .	USFF -0.250%	Weekly	MS	01/10/28	(43,622)	(524,588)	(554,436)	(35,053)
United States Steel Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(163,472)	(3,566,195)	(4,088,435)	(549,231)
West Fraser Timber Co., Ltd. (Canada) . .	USFF -0.250%	Weekly	MS	01/10/28	(521)	(41,933)	(44,796)	(3,217)
Westrock Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(77,448)	(2,316,693)	(2,251,413)	32,893
Worthington Industries, Inc.. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(2,654)	(154,933)	(184,373)	(37,946)
					<u>(2,167,397)</u>	<u>(42,808,586)</u>	<u>(40,485,172)</u>	<u>1,811,601</u>
<b>Media &amp; Entertainment</b>								
Altice USA, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(236,766)	(1,058,894)	(715,033)	336,454
AMC Networks, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(4,343)	(154,941)	(51,899)	105,415
Angi, Inc. . . . .	USFF -0.770%	Weekly	MS	07/23/25	(104,230)	(1,375,611)	(343,959)	1,026,778
Cargurus, Inc.. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(23,076)	(970,523)	(522,210)	461,043
Cars.com, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,464)	(46,833)	(48,836)	(2,325)
DISH Network Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(156,265)	(3,023,850)	(1,029,786)	1,973,108
Endeavor Group Holdings, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,858)	(186,001)	(187,963)	(3,249)
Gray Television, Inc. .	USFF -0.250%	Weekly	MS	01/07/27	(1,380)	(33,188)	(10,874)	21,631
IAC, Inc.. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(3,150)	(364,850)	(197,820)	202,398
Lions Gate Entertainment Corp., Class B (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(43,366)	(603,497)	(362,106)	241,715

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Media &amp; Entertainment — (continued)</b>								
Live Nation								
Entertainment, Inc..	USFF -0.250%	Weekly	MS	01/10/28	(12,018)	\$ (859,953)	\$ (1,094,960)	\$ (249,798)
Magnite, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(43,682)	(430,857)	(596,259)	(173,579)
Match Group, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(30,892)	(1,304,470)	(1,292,830)	(5,802)
New York Times Co.								
(The), Class A . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,895)	(113,232)	(114,005)	(1,500)
Paramount Global,								
Class B. . . . .	USFF -0.670%	Weekly	MS	01/10/28	(41,051)	(623,566)	(653,121)	(35,927)
Pinterest, Inc.,								
Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(36,001)	(923,121)	(984,267)	(83,979)
Roku, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(21,220)	(1,725,009)	(1,357,231)	330,309
Scholastic Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(8,949)	(340,598)	(348,027)	(12,411)
Snap, Inc., Class A . .	USFF -0.250%	Weekly	MS	07/06/26	(51,534)	(1,409,494)	(610,163)	766,274
Sphere								
Entertainment Co. .	USFF -0.250%	Weekly	MS	01/05/26	(17,376)	(508,475)	(475,929)	29,025
WideOpenWest, Inc. .	USFF -0.250%	Weekly	MS	07/08/27	(17,501)	(297,579)	(147,708)	147,811
World Wrestling								
Entertainment, Inc.,								
Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,936)	(658,283)	(752,348)	(99,762)
Ziff Davis, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(83)	(5,851)	(5,815)	(2)
					<u>(873,036)</u>	<u>(17,018,676)</u>	<u>(11,903,149)</u>	<u>4,973,627</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
Akerio Therapeutics,								
Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,453)	(162,782)	(161,221)	389
Amylyx								
Pharmaceuticals,								
Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(18,992)	(637,510)	(409,657)	223,436
Arrowhead								
Pharmaceuticals,								
Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,019)	(134,863)	(143,318)	(11,202)
Avid Bioservices, Inc..	USFF -0.250%	Weekly	MS	07/06/26	(15,865)	(385,606)	(221,634)	161,302
Avidity Biosciences,								
Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,388)	(50,962)	(48,663)	1,948
Azenta, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(40,256)	(1,767,930)	(1,879,150)	(123,471)
Bausch Health Cos.,								
Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(109,321)	(789,174)	(874,568)	(90,861)
Biomea Fusion, Inc..	USFF -4.570%	Weekly	MS	01/10/28	(1,037)	(22,990)	(22,762)	71
Bio-Techne Corp. . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,051)	(668,509)	(657,203)	6,699
Catalent, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(48,057)	(3,561,626)	(2,083,752)	1,453,191
Crinetics Pharmaceuticals,								
Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(46)	(841)	(829)	9
Cronos Group, Inc.								
(Canada) . . . . .	USFF -1.270%	Weekly	MS	01/10/28	(650)	(1,231)	(1,280)	(55)
CryoPort, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,373)	(120,478)	(109,934)	9,712
Cytek Biosciences,								
Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(52,755)	(566,533)	(450,528)	112,081

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (continued)</b>								
Deciphera Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(278)	\$ (3,898)	\$ (3,914)	\$ (40)
Dynavax Technologies Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,532)	(32,745)	(32,713)	(193)
Elanco Animal Health, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(317,636)	(3,038,974)	(3,195,418)	(177,505)
Eli Lilly & Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,471)	(1,134,292)	(1,158,850)	(60,452)
EQRx, Inc. . . . .	USFF -1.270%	Weekly	MS	01/10/28	(12,531)	(21,872)	(23,308)	(1,584)
Exelixis, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(34,162)	(665,734)	(652,836)	8,619
Geron Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(41,202)	(103,278)	(132,258)	(31,013)
Immatics NV (Netherlands) . . . .	USFF -1.020%	Weekly	MS	01/10/28	(3,339)	(35,113)	(38,532)	(3,660)
Insmed, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(13,599)	(255,741)	(286,939)	(32,967)
Intra-Cellular Therapies, Inc. . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,221)	(169,927)	(203,954)	(36,824)
Ionis Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,131)	(294,847)	(333,615)	(43,388)
Keros Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,060)	(42,939)	(42,591)	53
Kymera Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,249)	(119,079)	(97,685)	20,571
Madrigal Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,135)	(255,342)	(262,185)	(8,610)
Mesa Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	07/23/25	(2,524)	(560,115)	(324,334)	229,689
Natera, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,379)	(362,690)	(359,062)	1,117
Pacira BioSciences, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(427)	(34,637)	(17,110)	17,290
Perrigo Co. PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(36,311)	(1,410,745)	(1,232,758)	142,031
Pliant Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(21,037)	(441,502)	(381,190)	57,254
Prestige Consumer Healthcare, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,966)	(185,518)	(176,269)	8,480
RAPT Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(110)	(2,099)	(2,057)	30
Reata Pharmaceuticals, Inc., Class A . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,213)	(563,500)	(633,477)	(73,880)
Rhythm Pharmaceuticals, Inc. . . . .	USFF -0.570%	Weekly	MS	01/10/28	(157)	(2,609)	(2,589)	5
Seagen, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,030)	(1,171,588)	(1,160,534)	2,936
Sotera Health Co. . . .	USFF -0.250%	Weekly	MS	07/06/26	(39,339)	(752,589)	(741,147)	6,228



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (continued)</b>								
SpringWorks Therapeutics, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(50)	\$ (1,304)	\$ (1,311)	\$ (14)
Thermo Fisher Scientific, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,925)	(1,066,220)	(1,004,369)	67,297
Ventyx Biosciences, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(13,380)	(453,384)	(438,864)	11,380
Viking Therapeutics, Inc. . . . .	USFF -2.570%	Weekly	MS	01/10/28	(4,328)	(68,881)	(70,157)	(1,751)
Viridian Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(17,687)	(452,388)	(420,774)	28,482
Xencor, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(12,461)	(382,413)	(311,151)	68,614
Xenon Pharmaceuticals, Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(17,243)	(671,042)	(663,855)	2,538
					(948,376)	(23,628,040)	(21,470,305)	1,943,982
<b>Real Estate Management &amp; Development</b>								
CoStar Group, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(5,131)	(379,246)	(456,659)	(80,039)
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Alpha & Omega Semiconductor Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,364)	(192,567)	(241,539)	(50,850)
Ambarella, Inc. (Cayman Islands) . .	USFF -0.250%	Weekly	MS	01/10/28	(12,769)	(959,053)	(1,068,382)	(124,295)
Amkor Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,008)	(29,940)	(29,988)	(253)
Credo Technology Group Holding, Ltd. (Cayman Islands) . .	USFF -0.250%	Weekly	MS	01/10/28	(24,630)	(222,190)	(427,084)	(224,123)
FormFactor, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(16,651)	(555,771)	(569,797)	(17,910)
Ichor Holdings Ltd. (Cayman Islands) . .	USFF -0.250%	Weekly	MS	01/07/27	(8,596)	(272,111)	(322,350)	(52,193)
Impinj, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,866)	(452,594)	(436,237)	13,222
Intel Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(29,224)	(1,009,877)	(977,251)	2,632
MACOM Technology Solutions Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,097)	(220,733)	(202,946)	16,259
MKS Instruments, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(17,589)	(1,497,238)	(1,901,371)	(437,547)
Onto Innovation, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(7,017)	(607,127)	(817,270)	(214,348)
Power Integrations, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,401)	(619,436)	(700,653)	(87,523)
Semtech Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(21,059)	(439,263)	(536,162)	(99,941)
Silicon Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(12,783)	(1,786,079)	(2,016,390)	(243,874)
SiTime Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,680)	(570,138)	(670,070)	(106,223)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Semiconductors &amp; Semiconductor Equipment — (continued)</b>								
SMART Global Holdings, Inc. (Cayman Islands) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(28,151)	\$ (776,692)	\$ (816,660)	\$ (47,574)
Teradyne, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(16,817)	(1,743,703)	(1,872,237)	(140,725)
Texas Instruments, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,348)	(1,432,229)	(1,502,807)	(85,243)
Ultra Clean Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,936)	(215,386)	(266,759)	(53,110)
Wolfspeed, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,105)	(524,780)	(506,147)	14,742
					<u>(249,091)</u>	<u>(14,126,907)</u>	<u>(15,882,100)</u>	<u>(1,938,877)</u>
<b>Software &amp; Services</b>								
ACI Worldwide, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(49,011)	(1,318,335)	(1,135,585)	173,745
Agilysys, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,498)	(179,588)	(171,463)	6,883
Alarm.com Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(15,514)	(1,006,639)	(801,764)	201,063
Alteryx, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(29,922)	(1,159,178)	(1,358,459)	(207,519)
Amplitude, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,230)	(103,097)	(112,530)	(10,145)
Appian Corp., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,803)	(236,622)	(276,223)	(45,690)
AppLovin Corp., Class A . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(29,562)	(983,778)	(760,630)	218,797
Aspen Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,423)	(342,229)	(238,509)	101,350
Bentley Systems, Inc., Class B . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(13,350)	(563,292)	(723,970)	(169,527)
BigCommerce Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(29,489)	(364,653)	(293,416)	67,621
Black Knight, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,244)	(651,894)	(611,874)	36,964
Cerence, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,130)	(196,939)	(208,410)	(12,833)
Clear Secure, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,714)	(266,511)	(248,243)	14,282
Cloudflare, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,234)	(502,884)	(603,627)	(104,226)
Couchbase, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,240)	(19,083)	(19,617)	(663)
Digital Turbine, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(68,653)	(783,711)	(637,100)	141,182
Dropbox, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(31,313)	(713,330)	(835,118)	(132,217)
Envestnet, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(23,877)	(1,705,212)	(1,417,100)	277,165
Grid Dynamics Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,798)	(52,229)	(53,631)	(1,762)
Hackett Group, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(36)	(806)	(805)	(2)
HashiCorp., Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(21,626)	(589,232)	(566,169)	18,982
Informatica, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(12,233)	(203,407)	(226,310)	(24,310)
Jamf Holding Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(17,839)	(614,792)	(348,217)	265,094

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Software &amp; Services — (continued)</b>								
Lightspeed Commerce, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(56,566)	\$ (1,953,593)	\$ (957,097)	\$ 979,969
LiveRamp Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(12,400)	(551,349)	(354,144)	192,874
Olo, Inc., Class A . . .	USFF -0.250%	Weekly	MS	01/07/27	(33,478)	(307,025)	(216,268)	88,819
Open Text Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(14,498)	(584,788)	(602,392)	(27,515)
PTC, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(12,274)	(1,645,529)	(1,746,590)	(126,245)
Rapid7, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,856)	(130,726)	(84,040)	45,783
RingCentral, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(743)	(242,344)	(24,318)	520,754
SentinelOne, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(41,108)	(635,891)	(620,731)	10,757
Snowflake, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,494)	(430,230)	(438,894)	(11,643)
SPS Commerce, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(1,862)	(339,902)	(357,616)	(20,066)
Tenable Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(19,188)	(733,546)	(835,637)	(107,173)
Thoughtworks Holding, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(118)	(1,779)	(891)	879
Twilio, Inc., Class A .	USFF -0.250%	Weekly	MS	01/10/28	(5,340)	(290,806)	(339,731)	(57,699)
Tyler Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,106)	(411,232)	(460,616)	(52,231)
UiPath, Inc., Class A .	USFF -0.250%	Weekly	MS	01/10/28	(12,822)	(207,960)	(212,461)	(5,939)
Vertex, Inc., Class A .	USFF -0.250%	Weekly	MS	01/10/28	(1,259)	(24,597)	(24,550)	(121)
VMware, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,764)	(364,761)	(397,159)	(35,677)
Zeta Global Holdings Corp., Class A . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,316)	(81,658)	(79,559)	1,536
Zoom Video Communications, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,284)	(507,265)	(494,438)	10,701
					<u>(643,215)</u>	<u>(22,002,422)</u>	<u>(19,895,902)</u>	<u>2,221,997</u>
<b>Technology Hardware &amp; Equipment</b>								
ADTRAN Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(53,149)	(927,907)	(559,659)	351,550
Advanced Energy Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,691)	(491,262)	(522,812)	(34,952)
Arista Networks, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(1,435)	(251,323)	(232,556)	19,862
Avid Technology, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(5,227)	(126,391)	(133,288)	(7,771)
Avnet, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(44,311)	(1,912,192)	(2,235,490)	(357,784)
Benchmark Electronics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(14,646)	(363,591)	(378,306)	(24,754)
Ciena Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(34,278)	(1,653,866)	(1,456,472)	185,933
Clearfield, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,758)	(451,269)	(414,691)	33,452
Cognex Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,967)	(269,415)	(278,251)	(12,327)
Coherent Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(26,837)	(927,754)	(1,368,150)	(473,037)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Technology Hardware &amp; Equipment</b>								
<b>— (continued)</b>								
CommScope Holding Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(69,980)	\$ (1,001,515)	\$ (393,987)	\$ 600,588
Dell Technologies, Inc., Class C . . . .	USFF -0.250%	Weekly	MS	01/10/28	(33,262)	(1,517,296)	(1,799,807)	(299,168)
Fabrinet (Cayman Islands) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,770)	(354,103)	(359,768)	(8,117)
Harmonic, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(19,049)	(287,993)	(308,022)	(25,231)
Infinera Corp. . . . .	USFF -0.767%	Weekly	MS	01/10/28	(41,726)	(211,509)	(201,537)	8,509
Itron, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,760)	(366,808)	(487,396)	(127,086)
Juniper Networks, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(19,798)	(638,987)	(620,271)	7,715
Lumentum Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(21,926)	(1,277,968)	(1,243,862)	(154,851)
Novanta, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,177)	(500,114)	(584,886)	(89,734)
Plexus Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(4,557)	(405,878)	(447,680)	(45,625)
Pure Storage, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(35,200)	(1,075,609)	(1,296,064)	(272,876)
Rogers Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(4,642)	(1,263,623)	(751,679)	513,391
TD SYNnex Corp. . .	USFF -0.250%	Weekly	MS	01/10/28	(1,135)	(105,148)	(106,690)	(2,190)
TE Connectivity Ltd. (Switzerland) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,892)	(260,201)	(265,183)	(6,781)
TTM Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(12,054)	(197,173)	(167,551)	28,260
Ubiquiti, Inc. . . . .	USFF -0.620%	Weekly	MS	01/07/27	(4,827)	(1,237,878)	(848,345)	373,018
Viasat, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(19,407)	(929,564)	(800,733)	123,820
Viavi Solutions, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(4,792)	(52,321)	(54,293)	(2,332)
Vontier Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(17,854)	(388,262)	(575,077)	(200,765)
					(523,107)	(19,446,920)	(18,892,506)	100,717
<b>Telecommunication Services</b>								
Cogent Communications Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(16,432)	(1,063,691)	(1,105,709)	(64,255)
Frontier Communications Parent, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(67,444)	(1,778,241)	(1,257,156)	508,764
Globalstar, Inc. . . . .	USFF -0.852%	Weekly	MS	01/05/26	(199,979)	(332,546)	(215,977)	115,797
Gogo, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(13,513)	(225,761)	(229,856)	(5,657)
Shenandoah Telecommunications Co. . . . .	USFF -0.250%	Weekly	MS	07/23/25	(9,949)	(304,686)	(193,309)	48,800
United States Cellular Corp. . . . .	USFF -0.870%	Weekly	MS	01/10/28	(5,379)	(84,318)	(94,832)	(11,095)
					(312,696)	(3,789,243)	(3,096,839)	592,354

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Transportation</b>								
Air Transport								
Services Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(36,662)	\$ (817,155)	\$ (691,812)	\$ 119,682
GXO Logistics, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(4,320)	(251,986)	(271,382)	(22,291)
Heartland Express, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(17,275)	(276,230)	(283,483)	(9,903)
Knight-Swift Transportation								
Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,154)	(260,371)	(230,796)	32,840
Lyft, Inc., Class A . . .	USFF -0.250%	Weekly	MS	01/07/27	(74,748)	(876,834)	(716,833)	153,926
Matson, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,526)	(232,873)	(274,076)	(44,871)
Saia, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(596)	(174,697)	(204,076)	(30,588)
SkyWest, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(5,553)	(168,076)	(226,118)	(62,510)
Southwest Airlines Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(97,412)	(3,040,952)	(3,527,289)	(544,201)
Sun Country Airlines Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(10,882)	(242,536)	(244,627)	(4,337)
United Airlines Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,325)	(120,178)	(127,573)	(8,804)
Werner Enterprises, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	<u>(37,082)</u>	<u>(1,723,734)</u>	<u>(1,638,283)</u>	<u>58,943</u>
					<u>(294,535)</u>	<u>(8,185,622)</u>	<u>(8,436,348)</u>	<u>(362,114)</u>
<b>Utilities</b>								
AES Corp. (The) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,783)	(222,149)	(223,532)	(2,654)
Alliant Energy Corp. . .	USFF -0.250%	Weekly	MS	01/07/27	(8,876)	(504,210)	(465,812)	23,562
American Electric Power Co., Inc. . . . .								
Atmos Energy Corp. . . .	USFF -0.250%	Weekly	MS	01/10/28	(17,446)	(1,533,326)	(1,468,953)	44,162
Avista Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(940)	(108,844)	(109,360)	(1,267)
California Water Service Group . . . .	USFF -0.250%	Weekly	MS	07/06/26	(22,075)	(924,727)	(866,885)	24,384
CenterPoint Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,523)	(411,721)	(388,412)	20,272
Clearway Energy, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(37,207)	(1,069,546)	(1,084,584)	(25,843)
CMS Energy Corp. . . .	USFF -0.250%	Weekly	MS	07/23/25	(5,710)	(152,438)	(154,170)	(21,572)
Edison International . .	USFF -0.250%	Weekly	MS	07/08/27	(3,323)	(234,631)	(195,226)	48,712
Essential Utilities, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,524)	(241,179)	(244,742)	(11,787)
Eversource Energy . . .	USFF -0.250%	Weekly	MS	01/07/27	(7,649)	(364,232)	(305,272)	49,485
Exelon Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,972)	(385,754)	(352,614)	24,416
FirstEnergy Corp. . . .	USFF -0.250%	Weekly	MS	01/10/28	(23,842)	(954,421)	(971,323)	(23,683)
Fortis, Inc. (Canada) . .	USFF -0.250%	Weekly	MS	07/08/27	(44,887)	(1,777,240)	(1,745,207)	7,532
IDACORP, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(7,023)	(329,873)	(302,621)	13,586
Middlesex Water Co. . .	USFF -0.250%	Weekly	MS	01/10/28	(4,444)	(474,117)	(455,954)	14,879
Montauk Renewables, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(2,341)	(186,507)	(188,825)	(3,608)
NextEra Energy, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(145)	(1,093)	(1,079)	9
NiSource, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,846)	(525,119)	(507,973)	7,554
					(32,595)	(879,000)	(891,473)	(34,737)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Concluded) June 30, 2023 (Unaudited)

### Total Return Swaps (concluded)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Utilities — (continued)</b>								
Northwest Natural Holding Co. . . . .	USFF -0.250%	Weekly	MS	07/23/25	(14,604)	\$ (738,063)	\$ (628,702)	\$ 75,574
NorthWestern Corp. .	USFF -0.250%	Weekly	MS	01/05/26	(9,969)	(594,876)	(565,840)	(11,509)
NRG Energy, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(61,142)	(2,068,353)	(2,286,099)	(238,107)
OGE Energy Corp. . .	USFF -0.250%	Weekly	MS	01/07/27	(13,205)	(529,555)	(474,192)	37,654
ONE Gas, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(6,022)	(515,676)	(462,550)	34,260
Ormat Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,485)	(635,123)	(602,243)	27,457
ReNew Energy Global PLC, Class A (United Kingdom) . . . . .	USFF -1.070%	Weekly	MS	01/10/28	(1,445)	(7,817)	(7,919)	(153)
Sempra Energy. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,824)	(1,164,807)	(1,139,096)	8,954
Southwest Gas Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/23/25	(4,120)	(318,319)	(262,238)	44,246
Sunnova Energy International, Inc. . .	USFF -0.920%	Weekly	MS	01/10/28	(568)	(10,256)	(10,400)	(213)
WEC Energy Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(24,898)	(2,261,917)	(2,197,000)	35,494
					(403,433)	(20,124,889)	(19,560,296)	167,059
<b>Total Reference Entity — Short</b>						(396,038,256)	(377,569,080)	13,445,689
<b>Net Value of Reference Entity</b>						<u>\$ (262,310,732)</u>	<u>\$ (220,136,642)</u>	<u>\$ 45,196,042</u>

\* Includes \$3,021,952 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 an end of period unrealized appreciation of \$ 45,196,042, which are considered Level 2 as of and for the period ended June 30, 2023.

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, 2023

(Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — 49.3%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Automobiles &amp; Components — 1.0%</b>			<b>Capital Goods — (Continued)</b>		
Adient PLC (Ireland)*	104	\$ 3,985	General Electric Co. <sup>(a)</sup>	3,444	\$ 378,323
BorgWarner, Inc. <sup>(a)</sup>	752	36,780	Gibraltar Industries, Inc.*	58	3,649
Ford Motor Co. <sup>(a)</sup>	35,099	531,048	Griffon Corp.	4,726	190,458
General Motors Co. <sup>(a)</sup>	15,851	611,215	Hillman Solutions Corp.*	6,602	59,484
Modine Manufacturing Co.*	770	25,426	Honeywell International, Inc.	20	4,150
Rivian Automotive, Inc., Class A <sup>(a)*</sup>	16,712	278,422	Howmet Aerospace, Inc. <sup>(a)</sup>	5,324	263,857
Visteon Corp. <sup>(a)*</sup>	1,871	268,694	Hubbell, Inc.	75	24,867
		1,755,570	Huntington Ingalls Industries, Inc.	167	38,009
			Illinois Tool Works, Inc. <sup>(a)</sup>	886	221,642
<b>Capital Goods — 5.5%</b>			Ingersoll Rand, Inc. <sup>(a)</sup>	1,506	98,432
3M Co. <sup>(a)</sup>	1,993	199,479	Johnson Controls International PLC		
A. O. Smith Corp.	932	67,831	(Ireland)	417	28,414
Acuity Brands, Inc.	99	16,145	Kennametal, Inc.	229	6,501
Alamo Group, Inc.	7	1,287	Lindsay Corp.	3	358
AMETEK, Inc.	182	29,462	Lockheed Martin Corp. <sup>(a)</sup>	1,112	511,943
API Group Corp.*	337	9,187	Masco Corp. <sup>(a)</sup>	3,702	212,421
Array Technologies, Inc.*	3,876	87,598	MSC Industrial Direct Co., Inc.,		
Atkore, Inc.*	104	16,218	Class A	1,603	152,734
Barnes Group, Inc.	55	2,320	Mueller Industries, Inc. <sup>(a)</sup>	5,737	500,725
Blue Bird Corp.*	52	1,169	MYR Group, Inc.*	489	67,648
Boeing Co. (The)*	417	88,054	NEXTracker, Inc., Class A*	131	5,215
Boise Cascade Co.	765	69,118	nVent Electric PLC (Ireland)	1,877	96,985
Brookfield Business Corp., Class A			Otis Worldwide Corp. <sup>(a)</sup>	3,095	275,486
(Canada)	4	76	PACCAR, Inc.	79	6,608
Builders FirstSource, Inc.*	1,394	189,584	Pentair PLC (Ireland)	1,249	80,685
Caterpillar, Inc.	784	192,903	Powell Industries, Inc.	103	6,241
Comfort Systems USA, Inc. <sup>(a)</sup>	1,382	226,924	RBC Bearings, Inc.*	656	142,660
Crane Co.	900	80,208	REV Group, Inc.	99	1,313
Crane NXT Co.	596	33,638	Shoals Technologies Group, Inc.,		
CSW Industrials, Inc.	37	6,149	Class A <sup>(a)*</sup>	13,594	347,463
Curtiss-Wright Corp.	388	71,260	Simpson Manufacturing Co., Inc.	304	42,104
Deere & Co.	442	179,094	Snap-on, Inc.	619	178,390
Donaldson Co., Inc.	235	14,690	SPX Technologies, Inc.*	794	67,466
Dover Corp.	172	25,396	Standex International Corp.	100	14,147
DXP Enterprises, Inc.*	40	1,456	Sterling Infrastructure, Inc.*	1,490	83,142
Eaton Corp. PLC (Ireland)	396	79,636	Terex Corp. <sup>(a)</sup>	3,820	228,551
EMCOR Group, Inc.	44	8,130	Textainer Group Holdings Ltd.		
Emerson Electric Co.	692	62,550	(Bermuda)	35	1,378
Encore Wire Corp. <sup>(a)</sup>	1,919	356,800	Textron, Inc. <sup>(a)</sup>	5,826	394,012
Enerpac Tool Group Corp.	328	8,856	Trane Technologies PLC (Ireland)	684	130,822
EnPro Industries, Inc.	707	94,406	TransDigm Group, Inc. <sup>(a)</sup>	346	309,383
Fastenal Co.	1,119	66,010	UFP Industries, Inc. <sup>(a)</sup>	2,785	270,284
Fortive Corp.	990	74,022	United Rentals, Inc. <sup>(a)</sup>	126	56,117
Fortune Brands Innovations, Inc. <sup>(a)</sup>	4,442	319,602	Univar Solutions, Inc. <sup>(a)*</sup>	8,325	298,368
Gates Industrial Corp. PLC (United			Valmont Industries, Inc.	604	175,794
Kingdom)*	2,068	27,877	Veritiv Corp. <sup>(a)</sup>	2,305	289,531
General Dynamics Corp.	750	161,363			

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Capital Goods — (Continued)</b>		
Wabash National Corp. ....	6,917	\$ 177,352
Watts Water Technologies, Inc., Class A <sup>(a)</sup> .....	1,237	227,274
Westinghouse Air Brake Technologies Corp. ....	217	23,798
WillScot Mobile Mini Holdings Corp.* .....	708	33,835
WW Grainger, Inc. <sup>(a)</sup> .....	771	608,003
Xylem, Inc. ....	516	58,112
		<u>10,262,632</u>

<b>Commercial &amp; Professional Services — 1.2%</b>		
ACV Auctions, Inc., Class A* .....	197	3,402
Automatic Data Processing, Inc. ....	497	109,236
Brady Corp., Class A .....	246	11,702
Broadridge Financial Solutions, Inc. .	714	118,260
Ceridian HCM Holding, Inc.* .....	1,070	71,658
Clarivate PLC (Jersey)* .....	3,194	30,439
Clean Harbors, Inc.* .....	255	41,930
Concentrix Corp. ....	475	38,356
Copart, Inc. <sup>(a)</sup> * .....	3,903	355,993
Enviri Corp.* .....	1,197	11,814
GEO Group, Inc. (The)* .....	38	272
HireRight Holdings Corp.* .....	11	124
Insperty, Inc. ....	1,260	149,890
Korn Ferry .....	1,146	56,773
Legalzoom.com, Inc.* .....	3,824	46,194
OPENLANE, Inc.* .....	1,812	27,579
Paychex, Inc. <sup>(a)</sup> .....	1,285	143,753
Republic Services, Inc. ....	1,223	187,327
Robert Half International, Inc. ....	841	63,260
Rollins, Inc. <sup>(a)</sup> .....	4,268	182,798
Science Applications International Corp. ....	201	22,608
Steelcase, Inc., Class A .....	960	7,402
Sterling Check Corp.* .....	109	1,336
TriNet Group, Inc.* .....	24	2,279
TTEC Holdings, Inc. ....	108	3,655
Verisk Analytics, Inc. <sup>(a)</sup> .....	1,945	439,628
		<u>2,127,668</u>

<b>Consumer Discretionary Distribution &amp; Retail — 2.0%</b>		
Amazon.com, Inc. <sup>(a)</sup> * .....	1,640	213,790
Arhaus, Inc.* .....	614	6,404
AutoZone, Inc.* .....	13	32,414
Bath & Body Works, Inc. <sup>(a)</sup> .....	8,605	322,687
Best Buy Co., Inc. ....	5	410

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Consumer Discretionary Distribution &amp; Retail — (Continued)</b>		
Buckle, Inc. (The) .....	2,055	\$ 71,103
CarMax, Inc.* .....	465	38,921
Chico's FAS, Inc.* .....	1,084	5,799
Dick's Sporting Goods, Inc. ....	3	397
eBay, Inc. ....	3,725	166,470
Etsy, Inc. <sup>(a)</sup> * .....	1,998	169,051
Five Below, Inc.* .....	474	93,160
Gap, Inc. (The) .....	12,660	113,054
Genuine Parts Co. ....	674	114,061
Group 1 Automotive, Inc. ....	201	51,878
Home Depot, Inc. (The) .....	652	202,537
LKQ Corp. <sup>(a)</sup> .....	3,317	193,282
Lowe's Cos., Inc. <sup>(a)</sup> .....	1,329	299,955
Monro, Inc. ....	1,012	41,118
Nordstrom, Inc. ....	1,245	25,485
ODP Corp. (The)* .....	3,701	173,281
Ollie's Bargain Outlet Holdings, Inc.* .	1,834	106,244
O'Reilly Automotive, Inc.* .....	194	185,328
Pool Corp. ....	130	48,703
Ross Stores, Inc. <sup>(a)</sup> .....	2,853	319,907
Signet Jewelers Ltd. (Bermuda) ....	338	22,058
Ulta Beauty, Inc. <sup>(a)</sup> * .....	294	138,355
Urban Outfitters, Inc.* .....	3,511	116,319
Valvoline, Inc. ....	5,709	214,145
Wayfair, Inc., Class A* .....	1,343	87,308
Williams-Sonoma, Inc. ....	256	32,036
Winmark Corp. ....	3	997
		<u>3,606,657</u>

<b>Consumer Durables &amp; Apparel — 1.6%</b>		
Beazer Homes USA, Inc.* .....	40	1,132
Brunswick Corp. ....	53	4,592
Capri Holdings Ltd. (British Virgin Islands)* .....	1,072	38,474
Cavco Industries, Inc.* .....	431	127,145
Crocs, Inc.* .....	363	40,816
DR Horton, Inc. ....	1,508	183,509
Ethan Allen Interiors, Inc. ....	1	28
Garmin Ltd. (Switzerland) .....	1,691	176,354
GoPro, Inc., Class A* .....	6,720	27,821
Green Brick Partners, Inc.* .....	420	23,856
Hasbro, Inc. <sup>(a)</sup> .....	2,664	172,547
Installed Building Products, Inc. ....	127	17,800
La-Z-Boy, Inc. ....	370	10,597
Leggett & Platt, Inc. ....	441	13,062
Lululemon Athletica, Inc. <sup>(a)</sup> * .....	931	352,383
Malibu Boats, Inc., Class A* .....	319	18,713

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Consumer Durables &amp; Apparel — (Continued)</b>		
NIKE, Inc., Class B <sup>(a)</sup> . . . . .	2,049	\$ 226,148
NVR, Inc. <sup>(a)*</sup> . . . . .	44	279,427
Polaris, Inc. <sup>(a)</sup> . . . . .	1,558	188,409
PulteGroup, Inc. <sup>(a)</sup> . . . . .	2,839	220,534
Ralph Lauren Corp. . . . .	699	86,187
Skyline Champion Corp.* . . . . .	1,568	102,626
Steven Madden Ltd. . . . .	2,979	97,383
Tapestry, Inc. <sup>(a)</sup> . . . . .	10,584	452,995
Vista Outdoor, Inc.* . . . . .	4,572	126,507
		<u>2,989,045</u>
<b>Consumer Services — 1.9%</b>		
Adtalem Global Education, Inc.* . . . . .	31	1,064
Booking Holdings, Inc. <sup>(a)*</sup> . . . . .	91	245,730
Boyd Gaming Corp. . . . .	178	12,348
Bright Horizons Family Solutions, Inc.* . . . . .	246	22,743
Brinker International, Inc.* . . . . .	854	31,256
Caesars Entertainment, Inc. <sup>(a)*</sup> . . . . .	6,862	349,756
Darden Restaurants, Inc. . . . .	282	47,117
Dine Brands Global, Inc. . . . .	25	1,451
Frontdoor, Inc.* . . . . .	1,329	42,395
Hilton Worldwide Holdings, Inc. . . . .	527	76,705
Hyatt Hotels Corp., Class A . . . . .	926	106,101
Marriott International, Inc., Class A <sup>(a)</sup> . . . . .	3,551	652,283
McDonald's Corp. <sup>(a)</sup> . . . . .	985	293,934
MGM Resorts International <sup>(a)</sup> . . . . .	9,432	414,253
Norwegian Cruise Line Holdings Ltd. (Bermuda)* . . . . .	1,386	30,173
Royal Caribbean Cruises Ltd. (Liberia)* . . . . .	4,241	439,961
Six Flags Entertainment Corp.* . . . . .	3,070	79,759
Starbucks Corp. <sup>(a)</sup> . . . . .	1,281	126,896
Stride, Inc.* . . . . .	77	2,867
Sweetgreen, Inc., Class A* . . . . .	506	6,487
Wendy's Co. (The) . . . . .	2,756	59,943
Wingstop, Inc. . . . .	305	61,049
Wynn Resorts Ltd. . . . .	886	93,570
Yum! Brands, Inc. <sup>(a)</sup> . . . . .	2,218	307,304
		<u>3,505,145</u>
<b>Consumer Staples Distribution &amp; Retail — 1.0%</b>		
BJ's Wholesale Club Holdings, Inc.* . . . . .	944	59,482
Costco Wholesale Corp. <sup>(a)</sup> . . . . .	530	285,341
Dollar Tree, Inc.* . . . . .	196	28,126

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Consumer Staples Distribution &amp; Retail — (Continued)</b>		
Fresh Market Holdings, Inc. (The), Escrow Shares <sup>(b)*</sup> . . . . .	45,368	\$ —
Grocery Outlet Holding Corp.* . . . . .	104	3,183
Kroger Co. (The) <sup>(a)</sup> . . . . .	5,726	269,122
PriceSmart, Inc. . . . .	499	36,956
Sprouts Farmers Market, Inc.* . . . . .	1,010	37,097
Sysco Corp. . . . .	894	66,335
US Foods Holding Corp. <sup>(a)*</sup> . . . . .	8,081	355,564
Walgreens Boots Alliance, Inc. . . . .	1,874	53,390
Walmart, Inc. <sup>(a)</sup> . . . . .	4,694	737,803
Weis Markets, Inc. . . . .	33	2,119
		<u>1,934,518</u>
<b>Energy — 3.2%</b>		
Baker Hughes Co. <sup>(a)</sup> . . . . .	6,707	212,008
Borr Drilling Ltd. (Bermuda)* . . . . .	658	4,955
Canadian Natural Resources Ltd. (Canada) . . . . .	703	39,551
ChampionX Corp. . . . .	1,417	43,984
Cheniere Energy, Inc. . . . .	571	86,998
Chesapeake Energy Corp. . . . .	1,046	87,529
Chevron Corp. <sup>(a)</sup> . . . . .	2,762	434,601
Civitas Resources, Inc. . . . .	527	36,558
ConocoPhillips. . . . .	921	95,425
CONSOL Energy, Inc. . . . .	51	3,458
Coterra Energy, Inc. <sup>(a)</sup> . . . . .	10,635	269,066
Crescent Point Energy Corp. (Canada) . . . . .	6,421	43,213
Denbury, Inc.* . . . . .	289	24,929
Devon Energy Corp. . . . .	1,198	57,911
DHT Holdings, Inc. (Marshall Islands) . . . . .	31,411	267,936
Dorian LPG Ltd. (Marshall Islands) . . . . .	2,858	73,308
Enbridge, Inc. (Canada) . . . . .	1,621	60,220
Enerplus Corp. (Canada) . . . . .	11,487	166,217
EOG Resources, Inc. <sup>(a)</sup> . . . . .	5,139	588,107
EQT Corp. <sup>(a)</sup> . . . . .	4,208	173,075
Equitrans Midstream Corp. . . . .	7,242	69,234
Expro Group Holdings NV (Netherlands)* . . . . .	597	10,579
Exxon Mobil Corp. <sup>(a)</sup> . . . . .	5,771	618,940
FLEX LNG Ltd. (Bermuda) . . . . .	410	12,517
Gulfport Energy Corp.* . . . . .	497	52,220
HF Sinclair Corp. . . . .	263	11,732
Kinder Morgan, Inc. <sup>(a)</sup> . . . . .	10,335	177,969
Kosmos Energy Ltd. <sup>(a)*</sup> . . . . .	9,328	55,875
Liberty Energy, Inc. . . . .	2,532	33,853

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Energy — (Continued)</b>			<b>Food, Beverage &amp; Tobacco — (Continued)</b>		
Marathon Petroleum Corp. ....	1,202	\$ 140,153	Celsius Holdings, Inc.* .....	1,358	\$ 202,600
Murphy Oil Corp. <sup>(a)</sup> .....	5,329	204,101	Coca-Cola Co. (The) <sup>(a)</sup> .....	6,814	410,339
Nabors Industries Ltd. (Bermuda)* ..	1,282	119,264	Constellation Brands, Inc.,		
NexTier Oilfield Solutions, Inc.* .....	2,061	18,425	Class A <sup>(a)</sup> .....	248	61,040
Nordic American Tankers Ltd.			Dole PLC (Ireland) .....	327	4,421
(Bermuda) .....	15,209	55,817	Duckhorn Portfolio, Inc. (The)* .....	2,441	31,660
Occidental Petroleum Corp. <sup>(a)</sup> .....	4,945	290,766	General Mills, Inc. <sup>(a)</sup> .....	2,556	196,045
Oceaneering International, Inc.* .....	1,429	26,722	Hershey Co. (The) .....	464	115,861
ONEOK, Inc. <sup>(a)</sup> .....	4,701	290,146	Hormel Foods Corp. ....	1,064	42,794
Par Pacific Holdings, Inc.* .....	2,094	55,721	Ingredion, Inc. ....	436	46,194
Pembina Pipeline Corp. (Canada) ..	1,177	37,005	J M Smucker Co. (The) <sup>(a)</sup> .....	2,179	321,773
Phillips 66 .....	561	53,508	John B Sanfilippo & Son, Inc. ....	12	1,407
Pioneer Natural Resources Co. ....	311	64,433	Kellogg Co. ....	1,684	113,502
RPC, Inc. ....	5,868	41,956	Keurig Dr Pepper, Inc. <sup>(a)</sup> .....	13,397	418,924
Southwestern Energy Co. <sup>(a)*</sup> .....	3,443	20,692	Kraft Heinz Co. (The) .....	7,151	253,861
TechnipFMC PLC (United			Lamb Weston Holdings, Inc. <sup>(a)</sup> .....	1,938	222,773
Kingdom)* .....	8,492	141,137	Lancaster Colony Corp. ....	725	145,790
Tidewater, Inc.* .....	2,229	123,576	McCormick & Co., Inc., non-voting		
US Silica Holdings, Inc.* .....	14,522	176,152	shares .....	164	14,306
Valaris Ltd. (Bermuda)* .....	651	40,967	Molson Coors Beverage Co.,		
Valero Energy Corp. ....	224	26,275	Class B .....	765	50,368
W&T Offshore, Inc.* .....	2,112	8,173	Mondelez International, Inc.,		
Weatherford International PLC			Class A .....	299	21,809
(Ireland)* .....	2,494	165,652	Monster Beverage Corp.* .....	1,164	66,860
		<u>5,912,609</u>	PepsiCo, Inc. ....	883	163,549
			TreeHouse Foods, Inc.* .....	85	4,282
<b>Financial Services — 1.1%</b>					<u>3,521,842</u>
Affiliated Managers Group, Inc. ....	378	56,659	<b>Health Care Equipment &amp; Services — 3.1%</b>		
Berkshire Hathaway, Inc.,			Abbott Laboratories .....	92	10,030
Class B <sup>(a)*</sup> .....	2,470	842,270	AmerisourceBergen Corp. ....	7	1,347
Cboe Global Markets, Inc. ....	23	3,174	Apollo Medical Holdings, Inc.* .....	777	24,553
Franklin Resources, Inc. <sup>(a)</sup> .....	10,596	283,019	AtriCure, Inc.* .....	18	888
Intercontinental Exchange, Inc. <sup>(a)</sup> ..	2,904	328,384	Axonics, Inc.* .....	734	37,045
MarketAxess Holdings, Inc. ....	202	52,807	Baxter International, Inc. ....	1,781	81,142
Nasdaq, Inc. <sup>(a)</sup> .....	2,015	100,448	Boston Scientific Corp.* .....	8	433
Open Lending Corp., Class A* .....	7,886	82,882	Cardinal Health, Inc. <sup>(a)</sup> .....	2,554	241,532
T Rowe Price Group, Inc. <sup>(a)</sup> .....	3,298	369,442	Centene Corp.* .....	1,029	69,406
		<u>2,119,085</u>	Certara, Inc.* .....	721	13,129
<b>Food, Beverage &amp; Tobacco — 1.9%</b>			Cigna Group (The) .....	536	150,402
Altria Group, Inc. <sup>(a)</sup> .....	10,104	457,711	Cross Country Healthcare, Inc.* .....	138	3,875
Archer-Daniels-Midland Co. ....	37	2,796	CVS Health Corp. <sup>(a)</sup> .....	2,536	175,314
Boston Beer Co., Inc. (The),			DaVita, Inc.* .....	609	61,186
Class A* .....	14	4,318	Dexcom, Inc. <sup>(a)*</sup> .....	1,093	140,461
Bunge Ltd. (Bermuda) .....	386	36,419	Edwards Lifesciences Corp. <sup>(a)*</sup> .....	2,186	206,205
Cal-Maine Foods, Inc. ....	1,346	60,570	Elevance Health, Inc. ....	70	31,100
Campbell Soup Co. ....	1,091	49,870	Embecka Corp. ....	16	346

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Health Care Equipment &amp; Services — (Continued)</b>			<b>Materials — 3.1%</b>		
Encompass Health Corp. ....	380	\$ 25,730	AdvanSix, Inc. ....	726	\$ 25,396
Enovis Corp. <sup>(a)*</sup> .....	3,979	255,133	Alamos Gold, Inc., Class A		
Fulgent Genetics, Inc.* .....	4,238	156,933	(Canada) .....	305	3,636
GE HealthCare Technologies, Inc. <sup>(a)</sup> .....	3,398	276,054	Alpha Metallurgical Resources, Inc. .	987	162,223
GoodRx Holdings, Inc., Class A* ....	192	1,060	Avient Corp. ....	422	17,260
Haemonetics Corp.* .....	1,053	89,652	Ball Corp. ....	812	47,267
HCA Healthcare, Inc. <sup>(a)</sup> .....	1,372	416,375	Bioceres Crop Solutions Corp.		
Hologic, Inc.* .....	1,449	117,326	(Cayman Islands)* .....	4	53
Humana, Inc. <sup>(a)</sup> .....	681	304,496	CF Industries Holdings, Inc. ....	1,342	93,162
IDEXX Laboratories, Inc. <sup>(a)*</sup> .....	390	195,870	Commercial Metals Co. ....	1,784	93,945
Inspire Medical Systems, Inc. <sup>(a)*</sup> ....	814	264,257	Dow, Inc. ....	1,734	92,353
Integra LifeSciences Holdings			DuPont de Nemours, Inc. <sup>(a)</sup> .....	4,974	355,343
Corp.* .....	1,489	61,243	Eastman Chemical Co. ....	1,486	124,408
Intuitive Surgical, Inc.* .....	445	152,163	Ecolab, Inc. ....	157	29,310
iRhythm Technologies, Inc. <sup>(a)*</sup> .....	339	35,364	Fortuna Silver Mines, Inc. (Canada)* .	2,553	8,272
Lantheus Holdings, Inc. <sup>(a)*</sup> .....	6,721	564,026	Franco-Nevada Corp. (Canada) ....	1,345	191,797
McKesson Corp. ....	101	43,158	Freeport-McMoRan, Inc. <sup>(a)</sup> .....	3,254	130,160
Medtronic PLC (Ireland) .....	2,475	218,047	Graphic Packaging Holding Co. ....	6,303	151,461
Molina Healthcare, Inc. <sup>(a)*</sup> .....	914	275,333	Hawkins, Inc. ....	41	1,955
National HealthCare Corp. ....	19	1,175	HB Fuller Co. ....	63	4,505
NeoGenomics, Inc.* .....	3,392	54,509	Hudbay Minerals, Inc. (Canada) ....	5,113	24,542
NextGen Healthcare, Inc.* .....	766	12,425	Huntsman Corp. ....	1,596	43,124
Patterson Cos., Inc. ....	1,080	35,921	Innospec, Inc. ....	265	26,617
Penumbra, Inc.* .....	53	18,235	International Flavors & Fragrances,		
Privia Health Group, Inc.* .....	2,146	56,032	Inc. ....	494	39,318
Shockwave Medical, Inc.* .....	35	9,989	International Paper Co. <sup>(a)</sup> .....	6,769	215,322
SI-BONE, Inc.* .....	17	459	Kinross Gold Corp. (Canada) .....	70,580	336,667
Simulations Plus, Inc. ....	5	217	Linde PLC (Ireland) .....	922	351,356
Stryker Corp. ....	631	192,512	Lithium Americas Corp. (Canada)* ..	1,964	39,692
Teleflex, Inc. ....	17	4,115	Livent Corp. <sup>(a)*</sup> .....	10,291	282,282
TransMedics Group, Inc.* .....	444	37,287	LSB Industries, Inc.* .....	2,099	20,675
UFP Technologies, Inc.* .....	398	77,152	Martin Marietta Materials, Inc. <sup>(a)</sup> ....	280	129,273
UnitedHealth Group, Inc. ....	439	211,001	Materion Corp. ....	215	24,553
Varex Imaging Corp.* .....	4	94	Minerals Technologies, Inc. ....	334	19,268
Zimmer Biomet Holdings, Inc. <sup>(a)</sup> ....	1,846	268,778	Mosaic Co. (The) .....	5,762	201,670
		<u>5,680,515</u>	Myers Industries, Inc. ....	48	933
<b>Household &amp; Personal Products — 1.3%</b>			Newmont Corp. ....	1,246	53,154
Clorox Co. (The) .....	191	30,377	Nucor Corp. <sup>(a)</sup> .....	1,868	306,315
Colgate-Palmolive Co. ....	478	36,825	Olin Corp. <sup>(a)</sup> .....	4,733	243,229
elf Beauty, Inc. <sup>(a)*</sup> .....	8,299	947,995	Packaging Corp. of America. ....	769	101,631
Estee Lauder Cos., Inc. (The),			Pactiv Evergreen, Inc. ....	243	1,840
Class A .....	496	97,404	Perimeter Solutions SA		
Kimberly-Clark Corp. <sup>(a)</sup> .....	3,800	524,628	(Luxembourg)* .....	626	3,850
Procter & Gamble Co. (The) <sup>(a)</sup> ....	3,981	604,077	Quaker Chemical Corp. ....	441	85,951
Spectrum Brands Holdings, Inc. ....	1,340	104,587	Scotts Miracle-Gro Co. (The) .....	1,016	63,693
		<u>2,345,893</u>	Sealed Air Corp. ....	1,065	42,600



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Materials — (Continued)</b>			<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (Continued)</b>		
Silgan Holdings, Inc. ....	1,469	\$ 68,881	Ardelyx, Inc.* .....	2,348	\$ 7,960
Southern Copper Corp. ....	411	29,485	Avantor, Inc.* .....	1,013	20,807
Steel Dynamics, Inc. <sup>(a)</sup> .....	3,614	393,673	Biogen, Inc.* .....	627	178,601
SunCoke Energy, Inc. ....	113	889	Bristol-Myers Squibb Co. <sup>(a)</sup> .....	3,545	226,703
Teck Resources Ltd., Class B (Canada) .....	2,643	111,270	Catalyst Pharmaceuticals, Inc.* .....	3,739	50,252
Vulcan Materials Co. <sup>(a)</sup> .....	1,203	271,204	Collegium Pharmaceutical, Inc.* .....	1,017	21,855
Warrior Met Coal, Inc. ....	572	22,279	Corcept Therapeutics, Inc.* .....	245	5,451
Westlake Corp. <sup>(a)</sup> .....	3,371	402,733	Danaher Corp. ....	434	104,160
Wheaton Precious Metals Corp. (Canada) .....	7,384	319,137	Exact Sciences Corp.* .....	2,196	206,204
		<u>5,809,612</u>	Gilead Sciences, Inc. ....	1,570	121,000
<b>Media &amp; Entertainment — 3.4%</b>			Harmony Biosciences Holdings, Inc. <sup>(a)*</sup> .....	6,349	223,421
Activision Blizzard, Inc.* .....	14	1,180	Illumina, Inc. <sup>(a)*</sup> .....	8	1,500
Advantage Solutions, Inc.* .....	23	54	ImmunoGen, Inc.* .....	229	4,321
Alphabet, Inc., Class A <sup>(a)*</sup> .....	10,670	1,277,199	Ironwood Pharmaceuticals, Inc.* .....	6,384	67,926
Bumble, Inc., Class A* .....	3,814	63,999	Jazz Pharmaceuticals PLC (Ireland)* .....	1,910	236,783
Charter Communications, Inc., Class A* .....	487	178,909	Johnson & Johnson <sup>(a)</sup> .....	2,980	493,250
Cinemark Holdings, Inc. <sup>(a)*</sup> .....	14,694	242,451	Ligand Pharmaceuticals, Inc.* .....	598	43,116
Comcast Corp., Class A <sup>(a)</sup> .....	6,117	254,161	Maravai LifeSciences Holdings, Inc., Class A* .....	4,916	61,106
Eventbrite, Inc., Class A* .....	1,184	11,307	Merck & Co., Inc. <sup>(a)</sup> .....	2,432	280,628
Fox Corp., Class A. ....	119	4,046	Mettler-Toledo International, Inc. <sup>(a)*</sup> .	323	423,660
Interpublic Group of Cos., Inc. (The).	3,890	150,076	Moderna, Inc. <sup>(a)*</sup> .....	494	60,021
John Wiley & Sons, Inc., Class A . . .	193	6,568	Organon & Co. ....	1,092	22,725
Madison Square Garden Sports Corp. ....	409	76,912	Pacific Biosciences of California, Inc.* .....	9,632	128,106
Meta Platforms, Inc., Class A <sup>(a)*</sup> .....	8,306	2,383,656	Pfizer, Inc. <sup>(a)</sup> .....	25,201	924,373
Netflix, Inc. <sup>(a)*</sup> .....	2,029	893,754	Repligen Corp.* .....	1,038	146,835
News Corp., Class A .....	5,151	100,445	Revvity, Inc. <sup>(a)</sup> .....	3,959	470,290
Omnicom Group, Inc. <sup>(a)</sup> .....	1,621	154,238	Supernus Pharmaceuticals, Inc.* .....	252	7,575
Shutterstock, Inc. ....	4,326	210,546	TG Therapeutics, Inc. <sup>(a)*</sup> .....	18,016	447,517
Trade Desk, Inc. (The), Class A <sup>(a)*</sup> . .	898	69,344	Twist Bioscience Corp.* .....	645	13,197
TripAdvisor, Inc. <sup>(a)*</sup> .....	9,049	149,218	United Therapeutics Corp.* .....	19	4,194
Vimeo, Inc.* .....	5,696	23,468	Viatis, Inc. <sup>(a)</sup> .....	24,760	247,105
Walt Disney Co. (The)* .....	958	85,530	Waters Corp.* .....	494	131,671
ZipRecruiter, Inc., Class A* .....	2,648	47,029	West Pharmaceutical Services, Inc. <sup>(a)</sup> .....	463	177,084
		<u>6,384,090</u>	Zoetis, Inc. <sup>(a)</sup> .....	816	140,523
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 3.1%</b>					<u>5,725,629</u>
AbCellera Biologics, Inc. (Canada)* .	379	2,448	<b>Semiconductors &amp; Semiconductor Equipment — 3.6%</b>		
Agilent Technologies, Inc. ....	58	6,974	Applied Materials, Inc. ....	745	107,682
Amgen, Inc. ....	56	12,433	Axcelis Technologies, Inc. <sup>(a)*</sup> .....	859	157,480
ANI Pharmaceuticals, Inc.* .....	5	269	Broadcom, Inc. <sup>(a)</sup> .....	407	353,044
Arcturus Therapeutics Holdings, Inc.* .....	125	3,585	Cirrus Logic, Inc.* .....	588	47,634



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Semiconductors &amp; Semiconductor Equipment — (Continued)</b>			<b>Software &amp; Services — (Continued)</b>		
Cohu, Inc.*	713	\$ 29,632	Intuit, Inc. <sup>(a)</sup>	568	\$ 260,252
Diodes, Inc.*	1,559	144,192	JFrog Ltd. (Israel)*	9	249
Enphase Energy, Inc.*	1,344	225,093	Microsoft Corp. <sup>(a)</sup>	5,350	1,821,889
Lam Research Corp. <sup>(a)</sup>	1,634	1,050,433	MongoDB, Inc. <sup>(a)*</sup>	1,001	411,401
Lattice Semiconductor Corp. <sup>(a)*</sup>	2,494	239,599	NCR Corp.*	8,187	206,312
MaxLinear, Inc.*	1,796	56,682	New Relic, Inc. <sup>(a)*</sup>	2,240	146,586
Microchip Technology, Inc. <sup>(a)</sup>	6,148	550,799	Nutanix, Inc., Class A*	2,606	73,098
Monolithic Power Systems, Inc. <sup>(a)</sup>	405	218,793	Oracle Corp. <sup>(a)</sup>	6,400	762,176
NVIDIA Corp.	437	184,860	PagerDuty, Inc.*	2,266	50,940
NXP Semiconductors NV			Palantir Technologies, Inc.,		
(Netherlands)	4,478	916,557	Class A <sup>(a)*</sup>	26,675	408,928
ON Semiconductor Corp. <sup>(a)*</sup>	9,351	884,418	Palo Alto Networks, Inc. <sup>(a)*</sup>	3,291	840,883
Onto Innovation, Inc.*	318	37,037	Procore Technologies, Inc.*	440	28,631
Photronics, Inc.*	1,064	27,441	Q2 Holdings, Inc.*	939	29,015
Qorvo, Inc. <sup>(a)*</sup>	1,934	197,326	Qualys, Inc.*	403	52,055
QUALCOMM, Inc. <sup>(a)</sup>	5,436	647,101	Roper Technologies, Inc.	47	22,598
Rambus, Inc. <sup>(a)*</sup>	1,327	85,154	Salesforce, Inc. <sup>(a)*</sup>	3,493	737,931
Skyworks Solutions, Inc. <sup>(a)</sup>	3,995	442,207	Samsara, Inc., Class A*	7,467	206,911
Synaptics, Inc.*	549	46,874	ServiceNow, Inc. <sup>(a)*</sup>	1,987	1,116,634
Universal Display Corp.	248	35,744	Splunk, Inc. <sup>(a)*</sup>	1,605	170,274
		6,685,782	Sprinklr, Inc., Class A*	790	10,926
			SPS Commerce, Inc.*	118	22,663
<b>Software &amp; Services — 6.3%</b>			Squarespace, Inc., Class A*	4,335	136,726
Adobe, Inc. <sup>(a)*</sup>	1,885	921,746	Unity Software, Inc.*	1,984	86,145
Amdocs Ltd. (Guernsey)	318	31,434	Verint Systems, Inc.*	1,033	36,217
ANSYS, Inc.*	266	87,852	VeriSign, Inc.*	613	138,520
Asana, Inc., Class A*	2,793	61,558	Weave Communications, Inc.*	200	2,222
BlackBerry Ltd. (Canada)*	5,373	29,713	Workday, Inc., Class A*	682	154,057
Box, Inc., Class A*	328	9,637	Yext, Inc.*	5,890	66,616
Cadence Design Systems, Inc.*	197	46,200	Zuora, Inc., Class A*	6,711	73,620
CGI, Inc. (Canada)*	67	7,064			11,753,974
Descartes Systems Group, Inc.			<b>Technology Hardware &amp; Equipment — 2.6%</b>		
(The) (Canada)*	661	52,953	Amphenol Corp., Class A <sup>(a)</sup>	3,275	278,211
DigitalOcean Holdings, Inc.*	1,047	42,027	Apple, Inc.	189	36,660
Dolby Laboratories, Inc., Class A	286	23,932	Arlo Technologies, Inc.*	219	2,389
DoubleVerify Holdings, Inc.*	530	20,628	Arrow Electronics, Inc.*	24	3,438
DXC Technology Co. <sup>(a)*</sup>	6,931	185,196	Badger Meter, Inc.	159	23,462
Elastic NV (Netherlands)*	588	37,702	Bel Fuse, Inc., Class B.	9	517
Fair Isaac Corp.*	64	51,789	Belden, Inc.	12	1,148
Fortinet, Inc. <sup>(a)*</sup>	9,860	745,317	CDW Corp. <sup>(a)</sup>	1,189	218,182
Gartner, Inc. <sup>(a)*</sup>	817	286,203	Cisco Systems, Inc. <sup>(a)</sup>	8,350	432,029
Gen Digital, Inc.	9,366	173,739	Corsair Gaming, Inc.*	380	6,741
Guidewire Software, Inc.*	257	19,553	Digi International, Inc.*	210	8,272
HubSpot, Inc.*	165	87,795	Extreme Networks, Inc.*	3,153	82,136
InterDigital, Inc. <sup>(a)</sup>	4,192	404,738	F5, Inc. <sup>(a)*</sup>	612	89,511
International Business Machines			Hewlett Packard Enterprise Co. <sup>(a)</sup>	20,309	341,191
Corp. <sup>(a)</sup>	2,636	352,723			

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Technology Hardware &amp; Equipment — (Continued)</b>			<b>Transportation — (Continued)</b>		
HP, Inc. ....	2,718	\$ 83,470	Forward Air Corp. ....	21	\$ 2,228
Insight Enterprises, Inc.* ....	1,205	176,340	Hub Group, Inc., Class A* ....	697	55,983
IonQ, Inc. <sup>(a)*</sup> ....	22,509	304,547	Landstar System, Inc. <sup>(a)</sup> ....	555	106,860
IPG Photonics Corp.* ....	389	52,834	Norfolk Southern Corp. ....	824	186,850
Jabil, Inc. ....	165	17,808	Old Dominion Freight Line, Inc. <sup>(a)</sup> ...	139	51,395
Keysight Technologies, Inc.* ....	166	27,797	RXO, Inc.* ....	2,668	60,484
Methode Electronics, Inc. ....	108	3,620	Ryder System, Inc. ....	1,170	99,204
Motorola Solutions, Inc. <sup>(a)</sup> ....	1,225	359,268	Spirit Airlines, Inc. ....	2,195	37,666
Napco Security Technologies, Inc. . .	511	17,706	TFI International, Inc. (Canada) . . .	655	74,644
National Instruments Corp. ....	307	17,622	Uber Technologies, Inc.* ....	4,660	201,172
NetApp, Inc. ....	2,675	204,370	Union Pacific Corp. ....	611	125,023
NetScout Systems, Inc.* ....	2,914	90,188	United Parcel Service, Inc., Class B .	679	121,711
PC Connection, Inc. ....	5	226	XPO, Inc.* ....	923	54,457
Sanmina Corp.* ....	1,056	63,645			<u>1,966,116</u>
Seagate Technology Holdings PLC (Ireland) ....	2,588	160,120	<b>Utilities — 0.6%</b>		
SmartRent, Inc.* ....	195	747	ALLETE, Inc. ....	42	2,435
Super Micro Computer, Inc. <sup>(a)*</sup> ....	5,061	1,261,454	American States Water Co. ....	26	2,262
Teledyne Technologies, Inc.* ....	315	129,500	American Water Works Co., Inc. ....	86	12,277
Trimble, Inc.* ....	1,631	86,345	Brookfield Renewable Corp., Class A (Canada) ....	691	21,780
Viavi Solutions, Inc.* ....	2,265	25,662	Consolidated Edison, Inc. <sup>(a)</sup> ....	2,930	264,872
Xerox Holdings Corp. ....	461	6,864	Constellation Energy Corp. <sup>(a)</sup> ....	2,642	241,875
Zebra Technologies Corp., Class A <sup>(a)*</sup> ....	850	251,455	Dominion Energy, Inc. ....	502	25,999
		<u>4,865,475</u>	DTE Energy Co. ....	4	440
<b>Telecommunication Services — 0.7%</b>			Duke Energy Corp. ....	715	64,164
AT&T, Inc. <sup>(a)</sup> ....	20,093	320,483	Entergy Corp. ....	1,228	119,570
EchoStar Corp., Class A* ....	6,045	104,820	National Fuel Gas Co. ....	1,324	68,001
IDT Corp., Class B* ....	45	1,163	Otter Tail Corp. ....	26	2,053
Iridium Communications, Inc. ....	1,440	89,453	Pinnacle West Capital Corp. ....	87	7,087
Rogers Communications, Inc., Class B (Canada) ....	1	46	PNM Resources, Inc. ....	2,458	110,856
T-Mobile US, Inc. <sup>(a)*</sup> ....	2,833	393,504	Public Service Enterprise Group, Inc. <sup>(a)</sup> ....	1,563	97,859
Verizon Communications, Inc. <sup>(a)</sup> ....	10,531	391,648	Vistra Corp. ....	4,210	110,512
		<u>1,301,117</u>	Xcel Energy, Inc. ....	19	1,181
<b>Transportation — 1.1%</b>					<u>1,153,223</u>
ArcBest Corp. ....	21	2,075	<b>TOTAL COMMON STOCKS</b>		
Canadian National Railway Co. (Canada) ....	59	7,143	(Cost \$75,374,319) ....		<u>91,406,197</u>
CH Robinson Worldwide, Inc. ....	1,028	96,992	<b>AFFILIATED EQUITY REGISTERED</b>		
CSX Corp. ....	5,344	182,230	<b>INVESTMENT COMPANIES<sup>(c)</sup> — 45.5%</b>		
Delta Air Lines, Inc.* ....	181	8,605	Gotham 1000 Value ETF ....	2,040,000	40,473,600
Expeditors International of Washington, Inc. <sup>(a)</sup> ....	3,013	364,965	Gotham Enhanced 500 ETF ....	1,800,000	43,833,600
FedEx Corp. ....	510	126,429			
			<b>TOTAL AFFILIATED EQUITY</b>		
			<b>REGISTERED INVESTMENT</b>		
			<b>COMPANIES</b>		
			(Cost \$77,061,429) ....		<u>84,307,200</u>

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value
<b>EXCHANGE TRADED FUNDS — 0.1%</b>		
SPDR S&P 500 ETF Trust . . . . .	377	\$ 167,117
TOTAL EXCHANGE TRADED FUNDS (Cost \$165,204) . . . . .		167,117
TOTAL INVESTMENTS - 94.9% (Cost \$152,600,952) . . . . .		175,880,514
OTHER ASSETS IN EXCESS OF LIABILITIES - 5.1% . . . . .		9,512,757
NET ASSETS - 100.0% . . . . .		<u>\$ 185,393,271</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.
- (c) All affiliated fund investments are in Institutional Class shares. The financial statements of the affiliated funds are publicly available on the Securities and Exchange Commission's website.
- \* Non-income producing.

ETF Exchange-Traded Fund  
PLC Public Limited Company

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

The following table represents the individual long and short positions and related values of total return swaps, which represents 4.1% of net assets as of June 30, 2023:

### Total Return Swaps

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Long</b>								
<b>Automobiles &amp; Components</b>								
Adient PLC (Ireland) .	USFF +0.250%	Weekly	MS	01/10/28	3,763	\$ 131,737	\$ 144,198	\$ 15,478
American Axle & Manufacturing Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	68	567	562	28
Aptiv PLC (Jersey) . .	USFF +0.250%	Weekly	MS	01/10/28	1,713	162,777	174,880	15,671
BorgWarner, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	712	26,658	34,824	10,470
Ford Motor Co. . . . .	USFF +0.250%	Weekly	MS	11/03/25	48,442	556,777	732,927	245,588
General Motors Co. . .	USFF +0.250%	Weekly	MS	11/03/25	14,220	578,385	548,323	(13,977)
Modine Manufacturing Co. .	USFF +0.250%	Weekly	MS	07/08/27	1,984	42,515	65,512	23,944
Rivian Automotive, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	13,747	198,903	229,025	34,478
Visteon Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,714	257,712	246,148	(6,006)
					<u>86,363</u>	<u>1,956,031</u>	<u>2,176,399</u>	<u>325,674</u>
<b>Capital Goods</b>								
3M Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,778	176,529	177,960	6,825
A. O. Smith Corp. . . .	USFF +0.250%	Weekly	MS	07/08/27	4,185	253,787	304,584	58,205
Acuity Brands, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	608	97,679	99,153	3,641
Alamo Group, Inc. . . .	USFF +0.250%	Weekly	MS	01/10/28	256	45,440	47,081	2,652
AMETEK, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,949	698,405	801,144	120,165
API Group Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,020	136,202	164,105	30,928
Apogee Enterprises, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	107	5,144	5,079	72
Applied Industrial Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	829	110,942	120,064	12,240
Array Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	46,197	984,187	1,044,052	81,338
Atkore, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	700	71,629	109,158	42,954
Barnes Group, Inc. . . .	USFF +0.250%	Weekly	MS	01/10/28	319	13,151	13,459	618
Blue Bird Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	270	5,877	6,070	341
Boeing Co. (The). . . .	USFF +0.250%	Weekly	MS	01/10/28	4,885	991,787	1,031,517	61,219
Boise Cascade Co. . . .	USFF +0.250%	Weekly	MS	08/27/24	1,354	80,789	122,334	57,668
Brookfield Business Corp., Class A (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	20	397	378	10
Builders FirstSource, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	2,789	176,803	379,304	221,568
Caterpillar, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,555	569,762	628,658	76,231
Comfort Systems USA, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,033	293,060	333,819	47,489
Core & Main, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,426	43,848	44,691	1,819
Crane Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,306	238,746	294,631	63,654
Crane NXT Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	908	32,780	51,248	20,481
CSW Industrials, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	170	26,555	28,252	2,297

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Curtiss-Wright Corp. .	USFF +0.250%	Weekly	MS	07/06/26	959	\$161,806	\$176,130	\$ 18,445
Deere & Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	692	256,854	280,391	31,727
Donaldson Co., Inc. .	USFF +0.250%	Weekly	MS	07/08/27	3,558	214,020	222,411	14,432
Dover Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	846	120,750	124,912	7,008
DXP Enterprises, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	139	5,048	5,061	143
Eaton Corp. PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,086	181,442	218,395	42,556
EMCOR Group, Inc. .	USFF +0.250%	Weekly	MS	07/08/27	170	24,528	31,413	10,539
Emerson Electric Co. .	USFF +0.250%	Weekly	MS	01/10/28	1,278	102,352	115,518	15,931
Encore Wire Corp. . .	USFF +0.250%	Weekly	MS	07/06/26	1,576	175,061	293,026	128,053
Energac Tool Group Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,777	119,930	128,979	11,683
EnPro Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	790	82,657	105,489	25,313
Fastenal Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,427	75,074	84,179	13,102
Fortive Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,516	81,788	113,351	33,845
Fortune Brands Innovations, Inc. . .	USFF +0.250%	Weekly	MS	07/08/27	6,702	389,624	482,209	104,447
Gates Industrial Corp. PLC (United Kingdom) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,983	38,177	40,211	2,886
General Dynamics Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,488	317,916	320,143	9,177
General Electric Co. .	USFF +0.250%	Weekly	MS	01/07/27	5,423	404,874	595,717	229,025
Gibraltar Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	46	2,799	2,894	177
Griffon Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	7,645	267,088	308,094	59,635
Hillman Solutions Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	7,927	64,511	71,422	8,338
Honeywell International, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	214	40,049	44,405	6,704
Howmet Aerospace, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,875	169,788	241,605	76,161
Hubbell, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	167	31,944	55,371	27,224
Huntington Ingalls Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	227	44,126	51,665	9,805
Illinois Tool Works, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	949	208,606	237,402	36,940
Ingersoll Rand, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	2,055	109,617	134,315	28,645
Johnson Controls International PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	555	34,229	37,818	5,097
Kennametal, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	189	5,351	5,366	151
Lindsay Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5	585	597	45
Lockheed Martin Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,561	660,966	718,653	87,196
Masco Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,391	218,700	251,956	40,025

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
MSC Industrial Direct Co., Inc., Class A . . .	USFF +0.250%	Weekly	MS	01/10/28	1,971	\$181,695	\$187,797	\$ 10,082
Mueller Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	4,755	269,936	415,016	160,722
MYR Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	436	58,096	60,316	3,508
NEXTracker, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	107	4,212	4,260	160
nVent Electric PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,662	145,644	189,216	49,423
Otis Worldwide Corp..	USFF +0.250%	Weekly	MS	07/08/27	2,752	211,985	244,956	38,807
PACCAR, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,803	121,660	150,821	33,575
Pentair PLC (Ireland) .	USFF +0.250%	Weekly	MS	07/08/27	1,030	41,142	66,538	26,860
Powell Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	78	4,676	4,726	173
RBC Bearings, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	599	133,100	130,265	(348)
REV Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	64	831	849	59
Shoals Technologies Group, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	12,908	289,950	329,928	46,351
Simpson Manufacturing Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	281	23,621	38,919	15,990
Snap-on, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	513	124,570	147,841	26,981
SPX Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	656	51,190	55,740	5,686
Standex International Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	76	10,570	10,752	433
Sterling Infrastructure, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	1,292	49,617	72,094	23,777
Terex Corp.. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,659	216,522	278,748	68,880
Textainer Group Holdings Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	26	1,036	1,024	31
Textron, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	4,977	305,094	336,595	38,719
Trane Technologies PLC (Ireland). . . . .	USFF +0.250%	Weekly	MS	01/10/28	586	99,887	112,078	15,023
TransDigm Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	286	207,528	255,733	53,684
UFP Industries, Inc. . .	USFF +0.250%	Weekly	MS	01/07/27	2,349	184,035	227,970	50,336
United Rentals, Inc. . .	USFF +0.250%	Weekly	MS	01/07/27	105	25,362	46,764	26,865
Univar Solutions, Inc..	USFF +0.250%	Weekly	MS	01/10/28	7,189	256,269	257,654	6,991
Valmont Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	664	203,877	193,257	(5,510)
Veritiv Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	2,659	305,731	333,997	38,974
Wabash National Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	6,425	147,604	164,737	20,979
Watts Water Technologies, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,067	177,903	196,040	22,521



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Westinghouse Air Brake Technologies Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	178	\$ 14,360	\$ 19,521	\$ 5,606
WillScot Mobile Mini Holdings Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	8,756	398,918	418,449	28,517
WW Grainger, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	662	322,563	522,047	215,253
Xylem, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	501	49,780	56,423	7,951
					<u>225,952</u>	<u>14,302,723</u>	<u>16,836,910</u>	<u>3,033,929</u>
<b>Commercial &amp; Professional Services</b>								
ACV Auctions, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	20,170	311,215	348,336	43,925
Automatic Data Processing, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	2,211	458,816	485,956	51,481
Brady Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,093	55,224	51,994	(1,974)
Broadridge Financial Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,323	188,542	219,128	37,961
Ceridian HCM Holding, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	876	44,009	58,666	15,636
Cintas Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	87	37,868	43,246	6,398
Clarivate PLC (Jersey) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	32,564	282,598	310,335	34,495
Clean Harbors, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	819	108,370	134,668	32,713
Concentrix Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,740	185,564	140,505	(40,648)
Copart, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	5,654	322,088	515,701	202,183
Enviri Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,382	12,484	13,640	1,449
GEO Group, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	31	223	222	(30)
HireRight Holdings Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	9	103	102	25
Insperty, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,382	155,651	164,403	13,193
Korn Ferry . . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,101	67,993	54,544	(11,513)
Legalzoom.com, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,982	46,780	48,103	2,363
OPENLANE, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,268	34,538	34,519	754
Paychex, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,240	135,450	138,719	15,724
Republic Services, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,031	134,340	157,918	27,521
Robert Half International, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,934	147,203	145,475	5,567
Rollins, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,600	128,634	154,188	31,971
Science Applications International Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	323	32,844	36,331	4,774
Steelcase, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	773	5,776	5,960	331
Sterling Check Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	90	1,095	1,103	53
Tetra Tech, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	21	2,715	3,439	957
TriNet Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	19	1,812	1,804	53

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Commercial &amp; Professional Services — (continued)</b>								
TTEC Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	92	\$ 3,102	\$ 3,113	\$ 99
Verisk Analytics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,743	343,195	393,970	59,721
					<u>87,558</u>	<u>3,248,232</u>	<u>3,666,088</u>	<u>535,182</u>
<b>Consumer Discretionary Distribution &amp; Retail</b>								
Abercrombie & Fitch Co., Class A . . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	2,920	105,925	110,026	6,430
Amazon.com, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	18,718	1,804,382	2,440,078	678,831
Arhaus, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	9,319	72,934	97,197	26,147
AutoZone, Inc. . . . .	USFF +0.250%	Weekly	MS	11/03/25	90	210,049	224,402	18,530
Bath & Body Works, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	7,807	218,794	292,763	85,950
Best Buy Co., Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	553	32,127	45,318	18,713
Buckle, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	08/27/24	2,410	68,904	83,386	36,178
CarMax, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,046	127,385	171,250	54,722
Chico's FAS, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,026	31,516	32,239	1,430
Dick's Sporting Goods, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	3	395	397	31
eBay, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	5,810	244,309	259,649	28,958
Etsy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,716	243,663	229,801	(8,531)
Five Below, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,090	209,076	214,229	9,731
Gap, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	24,224	217,996	216,320	3,097
Genuine Parts Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,167	188,884	197,491	14,650
Group 1 Automotive, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/07/27	241	38,375	62,202	28,094
Home Depot, Inc. (The) . . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	969	293,946	301,010	13,584
LKQ Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	2,921	143,940	170,207	35,331
Lowe's Cos., Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,986	349,065	448,240	129,059
Monro, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	994	43,655	40,386	(2,142)
Murphy USA, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	275	62,054	85,555	27,371
Nordstrom, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,577	26,610	32,281	6,275
ODP Corp. (The) . . . . .	USFF +0.250%	Weekly	MS	07/06/26	3,381	123,782	158,298	37,526
Ollie's Bargain Outlet Holdings, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	1,719	102,742	99,582	(901)
O'Reilly Automotive, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	167	155,652	159,535	7,296
Pool Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	289	97,375	108,271	14,399
Ross Stores, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,527	197,890	283,353	97,045
Signet Jewelers Ltd. (Bermuda) . . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	300	20,301	19,578	(1,320)
Ulta Beauty, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	242	89,992	113,884	25,874
Urban Outfitters, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,337	89,812	110,555	22,721
Valvoline, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,652	169,467	174,497	8,743
Wayfair, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,827	94,983	118,773	25,935
Williams-Sonoma, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	246	27,790	30,784	3,806
					<u>112,549</u>	<u>5,903,770</u>	<u>7,131,537</u>	<u>1,453,563</u>

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Durables &amp; Apparel</b>								
Beazer Homes USA, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	175	\$ 4,633	\$ 4,951	\$ 440
Brunswick Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	753	58,206	65,240	8,708
Capri Holdings Ltd. (British Virgin Islands) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,718	171,623	169,329	1,468
Cavco Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	409	85,011	120,655	38,227
Cricut, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	4	48	49	23
Crocs, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	398	29,428	44,751	15,985
DR Horton, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,783	135,836	216,973	89,194
Ethan Allen Interiors, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1	28	28	21
Garmin Ltd. (Switzerland) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,781	168,826	185,740	22,899
GoPro, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/07/27	5,786	51,012	23,954	(26,109)
Green Brick Partners, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	794	43,638	45,099	2,433
Hasbro, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,358	208,105	282,268	83,132
Installed Building Products, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	169	17,808	23,687	7,273
La-Z-Boy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	363	10,186	10,396	453
Leggett & Platt, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	492	14,505	14,573	405
Lululemon Athletica, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,192	427,648	451,172	32,756
Malibu Boats, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/08/27	271	13,162	15,897	3,042
NIKE, Inc., Class B . . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,846	181,465	203,743	28,665
NVR, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	24	101,270	152,415	53,373
Polaris, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,547	164,648	187,079	27,983
PulteGroup, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,381	140,996	184,956	47,622
Ralph Lauren Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	654	72,518	80,638	10,212
Skyline Champion Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,316	62,718	86,132	25,598
Steven Madden Ltd. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,764	88,744	90,355	4,612
Tapestry, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	10,146	331,385	434,249	121,379
Vista Outdoor, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	3,833	105,423	106,059	2,955
					<u>47,958</u>	<u>2,688,870</u>	<u>3,200,388</u>	<u>602,749</u>
<b>Consumer Services</b>								
Adtalem Global Education, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	6,263	234,253	215,071	(14,176)
Booking Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	208	427,193	561,669	143,798
Boyd Gaming Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	373	25,083	25,875	1,360
Bright Horizons Family Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	373	21,536	34,484	13,438
Brinker International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,472	88,753	90,475	3,677

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Services — (continued)</b>								
Caesars								
Entertainment, Inc..	USFF +0.250%	Weekly	MS	07/08/27	10,013	\$ 400,865	\$ 510,363	\$122,186
Chipotle Mexican Grill, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	56	114,078	119,784	8,965
Darden Restaurants, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,783	268,812	297,904	34,996
Dine Brands Global, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	95	5,568	5,513	87
Frontdoor, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,421	75,046	77,230	3,840
Hilton Worldwide Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	456	64,320	66,371	3,499
Hyatt Hotels Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,483	163,309	169,922	10,239
Marriott International, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,204	559,184	588,543	42,675
McDonald's Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,155	271,405	344,664	94,730
MGM Resorts International . . . . .	USFF +0.250%	Weekly	MS	01/07/27	9,034	304,666	396,773	98,798
Norwegian Cruise Line Holdings Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,864	32,984	40,579	10,687
Royal Caribbean Cruises Ltd. (Liberia) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,080	330,669	423,259	104,087
Six Flags Entertainment Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,783	66,210	72,302	7,553
Starbucks Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,123	156,389	210,304	63,481
Stride, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	103	4,202	3,835	(255)
Sweetgreen, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	417	5,163	5,346	316
Wendy's Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,996	64,693	65,163	2,201
Wingstop, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	269	50,922	53,843	4,111
Wynn Resorts Ltd. . . . .	USFF +0.250%	Weekly	MS	01/10/28	847	87,714	89,452	3,766
Yum! Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,093	260,195	289,985	37,866
					<u>56,964</u>	<u>4,083,212</u>	<u>4,758,709</u>	<u>801,925</u>
<b>Consumer Staples Distribution &amp; Retail</b>								
BJ's Wholesale Club Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,745	245,324	235,972	(9,310)
Costco Wholesale Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	571	266,233	307,415	54,103
Dollar Tree, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,138	283,824	306,803	29,186
Grocery Outlet Holding Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	320	9,556	9,795	468
Kroger Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	7,898	368,641	371,206	11,000
PriceSmart, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	449	33,053	33,253	941
Sprouts Farmers Market, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,056	35,430	38,787	4,397

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Staples Distribution &amp; Retail — (continued)</b>								
Sysco Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	941	\$ 68,836	\$ 69,822	\$ 2,507
US Foods Holding Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	7,337	247,458	322,828	80,784
Walgreens Boots Alliance, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	4,545	160,477	129,487	(11,462)
Walmart, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	4,631	576,641	727,901	182,625
Weis Markets, Inc. . . .	USFF +0.250%	Weekly	MS	01/10/28	28	1,789	1,798	69
					<u>33,659</u>	<u>2,297,262</u>	<u>2,555,067</u>	<u>345,308</u>
<b>Energy</b>								
APA Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,936	98,108	100,323	4,374
Baker Hughes Co. . . .	USFF +0.250%	Weekly	MS	07/08/27	16,794	437,896	530,858	109,757
Borr Drilling Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,930	13,394	14,533	1,451
Canadian Natural Resources Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,411	130,709	135,643	8,086
ChampionX Corp. . . .	USFF +0.250%	Weekly	MS	01/10/28	9,506	258,397	295,066	42,558
Cheniere Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	835	116,280	127,221	15,059
Chesapeake Energy Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	7,125	557,935	596,220	56,160
Chevron Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	6,247	950,808	982,965	78,911
Civitas Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,508	166,582	173,980	14,006
ConocoPhillips . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,386	427,168	454,433	49,203
CONSOL Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,775	205,805	255,983	59,856
Coterra Energy, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	31,541	751,293	797,987	65,927
Crescent Point Energy Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	15,686	98,746	105,567	10,971
Denbury, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	237	14,379	20,444	6,620
Devon Energy Corp. . .	USFF +0.250%	Weekly	MS	01/10/28	3,525	170,802	170,399	5,221
DHT Holdings, Inc. (Marshall Islands) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	59,223	555,088	505,172	(11,944)
Dorian LPG Ltd. (Marshall Islands) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,096	64,548	79,412	19,719
Enbridge, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,959	258,705	258,527	6,040
Enerplus Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	18,306	276,494	264,888	(4,349)
EOG Resources, Inc. .	USFF +0.250%	Weekly	MS	08/27/24	8,731	980,926	999,176	42,720
EQT Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	8,229	261,829	338,459	84,485
Equitrans Midstream Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	11,857	57,891	113,353	58,523
Expro Group Holdings NV (Netherlands) . . . .	USFF +0.250%	Weekly	MS	01/10/28	497	8,278	8,807	730

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Energy — (continued)</b>								
Exxon Mobil Corp. . . .	USFF +0.250%	Weekly	MS	01/05/26	5,752	\$ 540,556	\$ 616,902	\$ 118,273
FLEX LNG Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,557	110,304	108,595	7,428
Gulfport Energy Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	653	52,937	68,611	16,848
HF Sinclair Corp. . . .	USFF +0.250%	Weekly	MS	01/10/28	1,637	75,863	73,027	(703)
Kinder Morgan, Inc. . .	USFF +0.250%	Weekly	MS	07/08/27	11,001	189,308	189,437	18,602
Kosmos Energy Ltd. . .	USFF +0.250%	Weekly	MS	07/08/27	14,674	91,315	87,897	(2,193)
Liberty Energy, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	2,751	35,699	36,781	1,880
Marathon Petroleum Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	2,033	189,302	237,048	67,609
Murphy Oil Corp. . . .	USFF +0.250%	Weekly	MS	08/27/24	6,703	220,439	256,725	45,138
Nabors Industries Ltd. (Bermuda) . . .	USFF +0.250%	Weekly	MS	07/08/27	1,220	167,827	113,497	(51,406)
NexTier Oilfield Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,145	17,697	19,176	1,969
Nordic American Tankers Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	16,561	59,159	60,779	5,094
Occidental Petroleum Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	5,175	295,742	304,290	18,880
Oceaneering International, Inc. . . .	USFF +0.250%	Weekly	MS	01/10/28	1,216	19,957	22,739	3,238
ONEOK, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,748	284,652	293,047	14,594
Par Pacific Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,318	53,905	61,682	8,957
Pembina Pipeline Corp. (Canada) . . .	USFF +0.250%	Weekly	MS	01/07/27	2,093	68,584	65,804	682
Phillips 66 . . . . .	USFF +0.250%	Weekly	MS	07/06/26	955	84,197	91,088	10,685
Pioneer Natural Resources Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	304	63,934	62,983	1,405
RPC, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,747	38,888	33,941	(3,902)
Southwestern Energy Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,818	13,274	16,936	7,419
SPDR S&P 500 ETF Trust. . . . .	USFF +0.250%	Weekly	MS	01/10/28	490	213,682	217,207	8,272
TechnipFMC PLC (United Kingdom) . .	USFF +0.250%	Weekly	MS	07/08/27	6,919	53,529	114,994	62,652
Tidewater, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,880	87,625	104,227	18,553
US Silica Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	12,063	154,279	146,324	(4,571)
Valaris Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	545	26,172	34,297	8,716
Valero Energy Corp. . .	USFF +0.250%	Weekly	MS	07/06/26	183	19,148	21,466	3,314
W&T Offshore, Inc. . .	USFF +0.250%	Weekly	MS	07/08/27	9,861	55,372	38,162	(16,461)
Weatherford International PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,036	39,294	135,231	96,814
					<u>353,378</u>	<u>10,184,701</u>	<u>10,962,309</u>	<u>1,191,870</u>



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Financial Services</b>								
Affiliated Managers								
Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	399	\$ 46,724	\$ 59,806	\$ 14,477
Berkshire Hathaway, Inc., Class B . . . .	USFF +0.250%	Weekly	MS	08/27/24	2,953	793,945	1,006,973	230,354
BlackRock, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	185	127,065	127,861	5,211
Cboe Global Markets, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,482	182,119	204,531	27,842
CME Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,164	205,414	215,678	17,037
Franklin Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	16,261	388,503	434,331	71,987
Intercontinental Exchange, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,797	264,711	316,285	63,321
MarketAxess Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	174	44,578	45,487	2,152
Nasdaq, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	10,368	450,353	516,845	95,421
Open Lending Corp., Class A . . . . .	USFF +0.250%	Weekly	MS	01/07/27	6,417	52,551	67,443	16,057
T Rowe Price Group, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	2,809	305,620	314,664	31,075
					<u>45,009</u>	<u>2,861,583</u>	<u>3,309,904</u>	<u>574,934</u>
<b>Food, Beverage &amp; Tobacco</b>								
Altria Group, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	8,605	363,687	389,806	106,275
Archer-Daniels-Midland Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,347	245,146	252,899	13,315
Boston Beer Co., Inc. (The), Class A . . . .	USFF +0.250%	Weekly	MS	01/10/28	12	3,762	3,701	42
Brown-Forman Corp., Class B . . . . .	USFF +0.250%	Weekly	MS	01/10/28	50	3,343	3,339	(675)
Bunge Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,691	159,256	159,546	4,806
Cal-Maine Foods, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	15,294	818,389	688,230	(77,156)
Campbell Soup Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	9,022	462,074	412,396	(38,261)
Celsius Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,137	354,242	617,199	270,699
Coca-Cola Co. (The) . . . . .	USFF +0.250%	Weekly	MS	08/27/24	6,701	386,282	403,534	51,405
Constellation Brands, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	238	50,847	58,579	13,110
Dole PLC (Ireland). . . . .	USFF +0.250%	Weekly	MS	01/10/28	961	13,002	12,993	339
Duckhorn Portfolio, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,455	35,893	31,841	(3,248)
General Mills, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	3,866	288,098	296,522	20,768
Hershey Co. (The). . . . .	USFF +0.250%	Weekly	MS	01/10/28	881	223,966	219,986	1,433
Hormel Foods Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,248	50,236	50,195	1,074
Ingredion, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	604	63,967	63,994	1,865
J M Smucker Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,997	300,642	294,897	1,002
John B Sanfilippo & Son, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	23	2,763	2,697	15

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Food, Beverage &amp; Tobacco — (continued)</b>								
Kellogg Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,374	\$ 365,262	\$ 362,208	\$ 11,160
Keurig Dr Pepper, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	14,769	519,042	461,827	(38,810)
Kraft Heinz Co. (The). . . . .	USFF +0.250%	Weekly	MS	01/10/28	8,367	313,543	297,029	(13,678)
Lamb Weston Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,826	145,287	209,899	69,269
Lancaster Colony Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	825	169,046	165,899	1,123
McCormick & Co., Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	133	11,757	11,602	122
Molson Coors Beverage Co., Class B. . . . .	USFF +0.250%	Weekly	MS	01/10/28	767	40,105	50,499	11,647
Mondelez International, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	268	20,856	19,548	(783)
Monster Beverage Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,170	68,246	67,205	467
PepsiCo, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	833	138,582	154,288	26,630
TreeHouse Foods, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	67	3,406	3,375	64
					<u>95,531</u>	<u>5,620,727</u>	<u>5,765,733</u>	<u>434,019</u>
<b>Health Care Equipment &amp; Services</b>								
Abbott Laboratories. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,401	144,900	152,737	12,821
AmerisourceBergen Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	780	137,956	150,095	15,615
Apollo Medical Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,047	49,209	33,085	(15,083)
AtriCure, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,093	52,634	53,950	2,484
Avanos Medical, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,140	58,748	54,698	(2,763)
Axonics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,558	145,123	129,102	(14,424)
Baxter International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	16,558	724,253	754,382	48,602
Boston Scientific Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,006	154,107	162,595	11,868
Cardinal Health, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	6,676	487,530	631,349	165,487
Centene Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	11,826	855,119	797,664	(39,730)
Certara, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,636	45,983	48,002	3,041
Cigna Group (The) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	538	140,813	150,963	15,842
Cross Country Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	8,475	229,954	237,978	12,904
CVS Health Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	9,610	697,424	664,339	(9,807)
DaVita, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,742	265,467	275,489	15,829
Dexcom, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,215	99,284	156,140	59,864
Edwards Lifesciences Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,780	122,277	167,907	48,470
Elevance Health, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	278	124,589	123,513	2,427
Embeckta Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	42	948	907	1

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Health Care Equipment &amp; Services</b>								
<b>— (continued)</b>								
Encompass Health Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	632	\$ 39,150	\$ 42,793	\$ 4,795
Enovis Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,774	187,372	241,989	59,546
Fulgent Genetics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	4,177	250,672	154,674	(90,534)
GE HealthCare Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/07/27	7,039	443,249	571,848	139,513
GoodRx Holdings, Inc., Class A . . . .	USFF +0.250%	Weekly	MS	01/10/28	460	2,529	2,539	86
Haemonetics Corp. . .	USFF +0.250%	Weekly	MS	01/10/28	1,781	151,455	151,634	3,501
HCA Healthcare, Inc. .	USFF +0.250%	Weekly	MS	01/07/27	1,477	280,932	448,240	176,724
Hims & Hers Health, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,375	37,040	50,525	16,549
Hologic, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,634	123,129	132,305	11,881
Humana, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	850	421,655	380,060	(30,433)
IDEXX Laboratories, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	321	109,648	161,216	55,874
Inspire Medical Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	762	171,960	247,376	79,386
Integra LifeSciences Holdings Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,722	80,403	70,826	(7,933)
Intuitive Surgical, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	447	146,433	152,847	9,626
iRhythm Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	454	50,860	47,361	(3,230)
Lantheus Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	6,922	411,609	580,894	178,278
McKesson Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	126	40,877	53,841	14,519
Medtronic PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,157	189,273	190,032	6,378
Molina Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	814	225,066	245,209	25,067
National HealthCare Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	15	916	927	60
NeoGenomics, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	3,075	54,562	49,415	(3,937)
NextGen Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,226	57,958	52,326	(4,348)
Patterson Cos., Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	880	28,255	29,269	2,377
Penumbra, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	75	23,117	25,805	3,435
Privia Health Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,962	48,650	51,228	3,659
Shockwave Medical, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	29	8,403	8,277	93
SI-BONE, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	13	359	351	(112)
Simulations Plus, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5	216	217	26
Stryker Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	851	244,469	259,632	21,279
Teleflex, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	15	3,528	3,630	200

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Health Care Equipment &amp; Services</b>								
<b>— (continued)</b>								
TransMedics Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,903	\$ 355,347	\$ 495,734	\$ 149,111
UFP Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	355	46,586	68,817	23,306
UnitedHealth Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	453	220,583	217,730	2,556
Varex Imaging Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4	95	94	(7,400)
Zimmer Biomet Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	3,265	395,116	475,384	90,643
					<u>135,451</u>	<u>9,387,790</u>	<u>10,409,940</u>	<u>1,263,989</u>
<b>Household &amp; Personal Products</b>								
Clorox Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	703	111,062	111,805	3,011
Colgate-Palmolive Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,116	165,690	163,017	959
elf Beauty, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	10,051	490,399	1,148,126	668,786
Estee Lauder Cos., Inc. (The), Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,120	220,039	219,946	5,229
Kimberly-Clark Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,651	460,510	504,057	65,215
Procter & Gamble Co. (The) . . . . .	USFF +0.250%	Weekly	MS	08/27/24	3,438	452,328	521,682	109,243
Spectrum Brands Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,123	78,997	87,650	11,138
					<u>22,202</u>	<u>1,979,025</u>	<u>2,756,283</u>	<u>863,581</u>
<b>Materials</b>								
AdvanSix, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	1,016	35,300	35,540	1,637
Alamos Gold, Inc., Class A (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	36,755	443,438	438,120	5,151
Alpha Metallurgical Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,388	167,870	228,132	74,284
Arconic Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	56	1,656	1,656	57
ATI, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,849	68,369	81,781	17,453
Avient Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,492	98,330	101,923	6,373
Ball Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,263	114,474	131,729	20,915
Bioceres Crop Solutions Corp. (Cayman Islands) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	11	148	147	23
CF Industries Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	5,850	369,856	406,107	56,719
Commercial Metals Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,783	343,780	357,193	22,736
Dow, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,273	222,015	227,580	12,903
DuPont de Nemours, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	8,238	547,181	588,523	61,220
Eastman Chemical Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,627	120,848	136,212	21,330
Ecolab, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	423	76,615	78,970	4,073

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
Fortuna Silver Mines, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,385	\$ 10,593	\$ 10,967	\$ 626
Franco-Nevada Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,247	152,654	177,822	29,578
Freeport-McMoRan, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	2,958	85,413	118,320	41,838
Graphic Packaging Holding Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	13,673	323,283	328,562	14,018
Hawkins, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	48	2,295	2,289	67
HB Fuller Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	160	11,017	11,442	375
Hudbay Minerals, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,220	17,120	20,256	3,576
Huntsman Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,649	41,729	44,556	4,193
Innospec, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	334	32,866	33,547	1,532
International Flavors & Fragrances, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	498	38,805	39,636	1,962
International Paper Co. . . . .	USFF +0.250%	Weekly	MS	08/27/24	6,284	246,998	199,894	(32,418)
Kinross Gold Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	79,143	394,940	377,512	(7,692)
Linde PLC (Ireland) . .	USFF +0.250%	Weekly	MS	08/27/24	1,180	384,067	449,674	76,717
Lithium Americas Corp. (Canada) . . .	USFF +0.250%	Weekly	MS	01/10/28	2,670	55,644	53,961	(450)
Livent Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	11,514	255,276	315,829	67,089
LSB Industries, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	2,108	22,714	20,764	(1,435)
Martin Marietta Materials, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	245	82,508	113,114	33,154
Materion Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	269	28,000	30,720	3,377
Minerals Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	309	17,486	17,826	744
Mosaic Co. (The) . . .	USFF +0.250%	Weekly	MS	01/07/27	6,803	299,444	238,105	(51,789)
Myers Industries, Inc..	USFF +0.250%	Weekly	MS	01/10/28	39	761	758	34
Newmont Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,396	58,541	59,553	2,309
Nucor Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,725	199,326	282,866	96,899
Olin Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	4,217	192,311	216,712	31,589
Packaging Corp. of America . . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,498	195,947	197,976	9,831
Pactiv Evergreen, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	149	1,113	1,128	60
Perimeter Solutions SA (Luxembourg) . .	USFF +0.250%	Weekly	MS	07/08/27	7,194	65,124	44,243	(19,908)
Quaker Chemical Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	521	103,188	101,543	625
Scotts Miracle-Gro Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	826	49,584	51,782	3,299
Sealed Air Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	980	40,220	39,200	172
Silgan Holdings, Inc. .	USFF +0.250%	Weekly	MS	07/08/27	1,238	59,916	58,050	(224)
Southern Copper Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	336	23,807	24,105	837

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
Steel Dynamics, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,179	\$ 308,298	\$ 346,288	\$ 47,314
SunCoke Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	44	345	346	29
Teck Resources Ltd., Class B (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,174	57,726	91,525	36,474
Vulcan Materials Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	993	192,609	223,862	37,017
Warrior Met Coal, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	5,176	171,748	201,605	38,992
Westlake Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,903	331,154	346,821	23,453
Wheaton Precious Metals Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,572	296,015	284,042	(4,248)
					<u>252,881</u>	<u>7,460,465</u>	<u>7,990,814</u>	<u>794,490</u>
<b>Media &amp; Entertainment</b>								
Activision Blizzard, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	5,700	440,243	480,510	51,150
Advantage Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	483	1,037	1,130	137
Alphabet, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	08/27/24	12,072	1,211,956	1,445,018	259,500
Bumble, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/07/27	28,683	562,858	481,301	(69,268)
Charter Communications, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/08/27	930	306,322	341,654	41,706
Cinemark Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	23,057	264,836	380,440	121,398
Comcast Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	12,749	452,046	529,721	91,103
Eventbrite, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,481	38,737	42,794	4,921
Fox Corp., Class A . . . . .	USFF +0.250%	Weekly	MS	01/07/27	7,985	249,547	271,490	29,411
Interpublic Group of Cos., Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	08/27/24	3,300	107,723	127,314	29,514
John Wiley & Sons, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	173	5,666	5,887	365
Madison Square Garden Sports Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	401	72,270	75,408	4,734
Meta Platforms, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	7,614	796,677	2,185,066	1,405,775
Netflix, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,685	364,569	742,226	385,623
News Corp., Class A . . . . .	USFF +0.250%	Weekly	MS	08/27/24	5,216	82,816	101,712	23,472
Omnicom Group, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,325	116,497	126,074	13,392
Shutterstock, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	3,617	185,024	176,039	(3,620)
Trade Desk, Inc. (The), Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,245	67,161	96,139	30,463
TripAdvisor, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	7,537	155,823	124,285	(30,174)
Vimeo, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,778	19,004	19,685	1,116



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Media &amp; Entertainment — (continued)</b>								
Walt Disney Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,936	\$ 171,657	\$ 172,846	\$ 4,951
ZipRecruiter, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,159	34,643	38,344	4,650
					<u>137,126</u>	<u>5,707,112</u>	<u>7,965,083</u>	<u>2,400,319</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
AbCellera Biologics, Inc. (Canada) . . . .	USFF +0.250%	Weekly	MS	07/08/27	17,105	146,074	110,498	(35,851)
Agilent Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,095	266,575	251,924	(8,117)
Agios Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	192	5,307	5,437	266
Amgen, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	221	48,469	49,066	1,674
ANI Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	217	10,627	11,681	1,306
Arcturus Therapeutics Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,000	53,935	57,360	4,621
Ardelyx, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	40,190	180,828	136,244	(43,757)
Avantor, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	21,479	424,547	441,179	26,062
Biogen, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,556	1,055,094	1,012,927	(19,148)
Bristol-Myers Squibb Co. . . . .	USFF +0.250%	Weekly	MS	01/07/27	10,168	665,435	650,244	16,875
Catalyst Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	26,513	402,938	356,335	(39,837)
Collegium Pharmaceutical, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,809	88,614	81,855	(4,807)
Corcept Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	836	18,256	18,601	763
Danaher Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,398	320,314	335,520	22,693
Exact Sciences Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,264	276,160	306,490	36,375
Gilead Sciences, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,870	201,591	221,191	28,604
Harmony Biosciences Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	8,960	345,498	315,302	(22,644)
Illumina, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	7	1,239	1,312	274
ImmunoGen, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	541	2,251	10,209	8,032
Ironwood Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	8,759	92,010	93,196	3,212
Jazz Pharmaceuticals PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,188	293,089	271,246	(15,434)
Johnson & Johnson . . . . .	USFF +0.250%	Weekly	MS	08/27/24	4,496	723,256	744,178	79,094

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (continued)</b>								
Ligand Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	721	\$ 52,770	\$ 51,984	\$ 385
Lyell Immunopharma, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	13	42	41	20
Maravai LifeSciences Holdings, Inc., Class A . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,022	68,936	62,423	(4,990)
Merck & Co., Inc. . . .	USFF +0.250%	Weekly	MS	01/10/28	2,103	233,771	242,665	14,024
Mettler-Toledo International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	282	319,514	369,882	57,035
Moderna, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	643	75,451	78,125	3,838
Organon & Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	870	17,545	18,105	962
Pacific Biosciences of California, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	8,540	113,389	113,582	2,685
Pfizer, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	29,756	1,177,338	1,091,450	8,219
Repligen Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	848	123,954	119,958	(1,273)
Revvity, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	4,176	507,842	496,067	(3,269)
Supernus Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	203	6,111	6,102	145
TG Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	15,017	140,355	373,022	235,177
Twist Bioscience Corp. . .	USFF +0.250%	Weekly	MS	01/10/28	526	9,785	10,762	1,211
United Therapeutics Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	16	3,442	3,532	186
Viartis, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	20,936	204,871	208,941	18,384
Waters Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	408	106,072	108,748	5,009
West Pharmaceutical Services, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	456	114,076	174,406	66,932
Zoetis, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	707	115,329	121,752	9,549
					<u>252,107</u>	<u>9,012,700</u>	<u>9,133,542</u>	<u>454,485</u>
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Advanced Micro Devices, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,601	674,625	638,010	(21,890)
Allegro Microsystems, Inc..	USFF +0.250%	Weekly	MS	01/10/28	15,070	566,213	680,260	129,904
Analog Devices, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	748	134,681	145,718	14,391
Applied Materials, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	6,424	691,927	928,525	274,850
Axcelis Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,523	86,128	279,212	206,541
Broadcom, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	2,086	1,189,629	1,809,459	680,131
Cirrus Logic, Inc. . . .	USFF +0.250%	Weekly	MS	01/10/28	2,544	235,078	206,089	(27,730)
Cohu, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	823	27,032	34,204	7,970
Diodes, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,154	172,030	199,223	31,260

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Semiconductors &amp; Semiconductor Equipment — (continued)</b>								
Enphase Energy, Inc..	USFF +0.250%	Weekly	MS	01/10/28	1,789	\$ 288,315	\$ 299,622	\$ 17,612
Lam Research Corp. .	USFF +0.250%	Weekly	MS	07/08/27	1,424	534,041	915,433	399,852
Lattice Semiconductor Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,284	114,737	219,424	110,968
MaxLinear, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	6,163	216,987	194,504	(19,907)
Microchip Technology, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	6,911	434,559	619,156	202,867
Monolithic Power Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	355	163,455	191,782	32,429
NVIDIA Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,152	601,984	910,339	322,238
NXP Semiconductors NV (Netherlands) . .	USFF +0.250%	Weekly	MS	01/07/27	4,102	617,084	839,597	247,519
ON Semiconductor Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	7,671	496,105	725,523	240,253
Onto Innovation, Inc. .	USFF +0.250%	Weekly	MS	01/05/26	351	22,525	40,881	19,255
Photronics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	13,062	222,420	336,869	120,532
Qorvo, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,861	180,643	189,878	13,192
QUALCOMM, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,569	498,377	543,894	66,444
Rambus, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	1,208	27,784	77,517	54,307
Skyworks Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,443	373,003	381,106	18,414
Synaptics, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	451	35,931	38,506	3,305
Universal Display Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	201	27,956	28,970	1,644
					<u>94,970</u>	<u>8,633,249</u>	<u>11,473,701</u>	<u>3,146,351</u>
<b>Software &amp; Services</b>								
Accenture PLC, Class A (Ireland) . .	USFF +0.250%	Weekly	MS	01/10/28	607	185,140	187,308	6,224
Adeia, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	808	8,571	8,896	532
Adobe, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,682	806,370	1,311,471	522,698
Amdocs Ltd. (Guernsey) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,179	109,779	116,544	9,705
ANSYS, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,566	395,022	517,203	131,223
Asana, Inc., Class A .	USFF +0.250%	Weekly	MS	01/10/28	15,860	324,096	349,554	32,543
BlackBerry Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	26,686	127,252	147,574	23,116
Box, Inc., Class A . . .	USFF +0.250%	Weekly	MS	01/10/28	1,619	41,077	47,566	8,177
Cadence Design Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	972	211,445	227,953	21,137
CGI, Inc. (Canada) . .	USFF +0.250%	Weekly	MS	01/10/28	100	10,269	10,543	519
Descartes Systems Group, Inc. (The) (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	797	52,668	63,848	12,348
DigitalOcean Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,212	106,450	128,930	25,833
Dolby Laboratories, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	633	52,318	52,969	1,813

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Software &amp; Services — (continued)</b>								
DoubleVerify Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,784	\$ 50,891	\$ 69,433	\$ 21,423
DXC Technology Co. . . . .	USFF +0.250%	Weekly	MS	01/07/27	6,025	182,526	160,988	(17,539)
Elastic NV (Netherlands) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,196	82,173	76,688	(3,674)
Fair Isaac Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	169	133,123	136,756	6,556
Fortinet, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	9,271	489,419	700,795	222,064
Gartner, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,335	353,927	467,664	123,364
Gen Digital, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	14,834	276,537	275,171	6,164
Guidewire Software, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	782	55,054	59,495	5,949
HubSpot, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	265	127,060	141,004	16,653
InterDigital, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	4,809	336,875	464,309	137,450
International Business Machines Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,108	400,431	415,881	28,316
Intuit, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	495	207,691	226,804	23,666
JFrog Ltd. (Israel) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	11	316	305	16
Microsoft Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	5,138	1,204,860	1,749,695	606,271
MongoDB, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,266	482,730	520,313	48,126
NCR Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	7,668	175,563	193,234	21,518
New Relic, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,360	281,476	285,318	9,275
Nutanix, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,820	81,783	79,101	(879)
Oracle Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	7,005	593,209	834,225	272,598
PagerDuty, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,922	60,665	43,207	(18,181)
Palantir Technologies, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	22,495	237,499	344,848	112,547
Palo Alto Networks, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,284	700,274	839,095	155,620
Procore Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	357	23,691	23,230	76
Q2 Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	757	22,495	23,391	1,407
Qualys, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,225	132,550	158,233	28,596
Roper Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	39	18,532	18,751	644
Salesforce, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,876	696,590	1,030,104	348,718
Samsara, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	10,561	274,119	292,645	24,521
ServiceNow, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	2,010	834,607	1,129,560	313,165
Splunk, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,501	125,868	159,241	37,761
Sprinklr, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,774	35,458	38,364	3,700
SPS Commerce, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	123	14,273	23,623	9,682
Squarespace, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,756	109,336	118,464	11,513
Unity Software, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,616	69,123	70,167	2,571
Verint Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	832	29,853	29,170	(12)
VeriSign, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	500	86,037	112,985	28,844

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Software &amp; Services — (continued)</b>								
Weave Communications, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	216	\$ 2,297	\$ 2,400	\$ 173
Workday, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	721	153,742	162,867	12,519
Yext, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	12,077	95,500	136,591	43,193
Zuora, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,886	56,517	64,569	9,305
					<u>206,590</u>	<u>11,725,127</u>	<u>14,849,043</u>	<u>3,449,547</u>
<b>Technology Hardware &amp; Equipment</b>								
Amphenol Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	01/07/27	3,216	216,653	273,199	67,838
Apple, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	14,097	2,172,039	2,734,395	700,103
Arlo Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,921	37,295	42,778	6,317
Arrow Electronics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	951	113,849	136,212	24,986
Badger Meter, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	159	14,395	23,462	9,532
Bel Fuse, Inc., Class B. . . . .	USFF +0.250%	Weekly	MS	01/10/28	85	4,776	4,880	228
Belden, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	651	51,542	62,268	11,902
CDW Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,225	198,946	224,788	33,138
Cisco Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	18,616	783,448	963,192	238,953
Corsair Gaming, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,832	34,267	32,500	(1,000)
Digi International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,554	52,048	61,212	10,319
Extreme Networks, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	6,279	103,238	163,568	65,606
F5, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	693	95,508	101,358	7,952
Hewlett Packard Enterprise Co. . . . .	USFF +0.250%	Weekly	MS	08/27/24	24,435	351,107	410,508	78,832
HP, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	20,813	406,314	639,167	294,659
Insight Enterprises, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,299	167,729	190,096	26,043
IonQ, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	18,456	95,575	249,710	159,084
IPG Photonics Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	428	49,495	58,131	10,413
Jabil, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	397	40,802	42,848	2,956
Keysight Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	240	36,745	40,188	4,286
Methode Electronics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	81	2,835	2,715	(38)
Motorola Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,073	287,152	314,689	37,045
Napco Security Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	417	14,938	14,449	(143)
National Instruments Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	561	32,644	32,201	447
NetApp, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	2,498	140,547	190,847	62,802
NetScout Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	9,587	305,509	296,718	(2,111)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Technology Hardware &amp; Equipment</b>								
<b>— (continued)</b>								
PC Connection, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	26	\$ 1,175	\$ 1,173	\$ 44
Sanmina Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,769	99,311	106,618	9,630
Seagate Technology Holdings PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,332	140,860	144,281	8,343
SmartRent, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	135	502	517	46
Super Micro Computer, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,183	392,525	1,042,613	658,664
Teledyne Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	264	101,757	108,533	9,070
Trimble, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,338	64,227	70,834	8,027
Viavi Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,574	23,085	29,163	6,952
Xerox Holdings Corp.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	374	5,494	5,569	417
Zebra Technologies Corp., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	703	212,057	207,968	555
					<u>147,262</u>	<u>6,850,389</u>	<u>9,023,348</u>	<u>2,551,897</u>
<b>Telecommunication Services</b>								
AT&T, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	16,672	276,793	265,918	10,861
EchoStar Corp., Class A . . . . .	USFF +0.250%	Weekly	MS	01/05/26	2,533	59,831	43,922	(14,596)
IDT Corp., Class B . . . . .	USFF +0.250%	Weekly	MS	01/10/28	50	1,407	1,293	(63)
Iridium Communications, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,634	97,949	101,504	5,925
Rogers Communications, Inc., Class B (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1	46	46	(204)
T-Mobile US, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,679	359,725	372,113	16,953
Verizon Communications, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	9,605	352,769	357,210	19,703
					<u>33,174</u>	<u>1,148,520</u>	<u>1,142,006</u>	<u>38,579</u>
<b>Transportation</b>								
American Airlines Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	80,519	1,138,698	1,444,511	338,445
ArcBest Corp.. . . . .	USFF +0.250%	Weekly	MS	08/27/24	4,392	358,920	433,930	85,475
Canadian National Railway Co. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	251	28,710	30,389	851
CH Robinson Worldwide, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	8,503	845,330	802,258	(16,642)
CSX Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	6,864	192,221	234,062	51,490
Delta Air Lines, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,385	64,687	65,843	2,586
Expeditors International of Washington, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,665	279,354	322,811	52,428



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Transportation — (continued)</b>								
FedEx Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	976	\$ 223,791	\$ 241,950	\$ 24,624
Forward Air Corp. . . .	USFF +0.250%	Weekly	MS	01/07/27	388	37,705	41,171	4,998
Hub Group, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,667	133,941	133,893	2,569
Landstar System, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	940	159,858	180,988	25,852
Norfolk Southern Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	784	163,752	177,780	19,491
Old Dominion Freight Line, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	116	29,202	42,891	14,547
RXO, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,932	54,167	66,468	13,621
Ryder System, Inc. . .	USFF +0.250%	Weekly	MS	07/08/27	1,088	91,509	92,252	4,396
Spirit Airlines, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	2,066	32,549	35,453	3,812
TFI International, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	745	82,302	84,900	4,511
Uber Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,816	143,323	164,737	24,558
Union Pacific Corp. . .	USFF +0.250%	Weekly	MS	07/08/27	869	169,113	177,815	14,418
United Parcel Service, Inc., Class B. . . . .	USFF +0.250%	Weekly	MS	01/10/28	596	101,100	106,833	8,420
XPO, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	752	21,354	44,368	23,500
					<u>122,314</u>	<u>4,351,586</u>	<u>4,925,303</u>	<u>703,950</u>
<b>Utilities</b>								
Algonquin Power & Utilities Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,825	23,344	23,335	717
ALLETE, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,119	190,229	180,808	(4,711)
American States Water Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	237	20,389	20,619	695
American Water Works Co., Inc. . . .	USFF +0.250%	Weekly	MS	01/10/28	657	92,522	93,787	3,633
Black Hills Corp. . . .	USFF +0.250%	Weekly	MS	01/10/28	266	15,960	16,029	438
Brookfield Renewable Corp., Class A (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,243	108,719	102,219	(3,892)
Chesapeake Utilities Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3	356	357	30
Consolidated Edison, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	8,336	786,912	753,574	(24,501)
Constellation Energy Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	7,142	457,768	653,850	218,079
Dominion Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,078	56,311	55,830	2,923
DTE Energy Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	13	1,410	1,430	71
Duke Energy Corp. . .	USFF +0.250%	Weekly	MS	01/10/28	2,727	258,408	244,721	(6,688)
Entergy Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,857	296,384	278,186	(8,752)
National Fuel Gas Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,150	66,458	59,064	(4,817)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Utilities — (continued)</b>								
Otter Tail Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	1,673	\$ 104,591	\$ 132,100	\$ 31,708
Pinnacle West Capital Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	72	5,865	5,865	149
PNM Resources, Inc..	USFF +0.250%	Weekly	MS	01/10/28	2,057	97,304	92,771	(2,144)
Public Service Enterprise Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,393	82,880	87,216	7,202
Vistra Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,493	86,136	91,691	8,105
Xcel Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	13	799	808	47
					<u>42,354</u>	<u>2,752,745</u>	<u>2,894,260</u>	<u>218,292</u>
<b>Total Reference Entity — Long</b>						<u>122,155,819</u>	<u>142,926,367</u>	<u>25,184,633</u>

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Short</b>								
<b>Automobiles &amp; Components</b>								
Dana, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,754)	\$ (54,497)	\$ (63,818)	\$ (10,358)
Dorman Products, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,354)	(231,798)	(185,566)	42,911
Gentherm, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,381)	(228,308)	(191,060)	33,859
LCI Industries . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,353)	(154,345)	(170,965)	(19,745)
Lear Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,951)	(510,364)	(567,166)	(66,806)
Magna International, Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,689)	(142,509)	(151,767)	(12,568)
Standard Motor Products, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,561)	(104,427)	(96,089)	4,245
Tesla, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,399)	(255,505)	(366,216)	(119,151)
Thor Industries, Inc..	USFF -0.250%	Weekly	MS	01/10/28	(1,461)	(121,250)	(151,214)	(32,342)
Winnebago Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(609)	(39,410)	(40,614)	(1,783)
					<u>(23,512)</u>	<u>(1,842,413)</u>	<u>(1,984,475)</u>	<u>(181,738)</u>
<b>Capital Goods</b>								
3D Systems Corp. . . .	USFF -0.250%	Weekly	MS	07/08/27	(19,341)	(182,277)	(192,056)	(12,831)
AAR Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(677)	(37,084)	(39,104)	(2,576)
Aerojet Rocketdyne Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,746)	(264,979)	(260,413)	487
AerSale Corp. . . . .	USFF -0.970%	Weekly	MS	07/08/27	(2,805)	(48,895)	(41,234)	6,932
Albany International Corp., Class A . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,972)	(184,634)	(183,948)	(2,722)
Ameresco, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,563)	(238,297)	(221,899)	12,478
American Woodmark Corp. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(1,525)	(129,418)	(116,464)	11,243
Armstrong World Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(115)	(8,439)	(8,448)	(118)
Axon Enterprise, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(1,030)	(203,067)	(200,974)	(1,002)
AZEK Co., Inc. (The) .	USFF -0.250%	Weekly	MS	07/06/26	(4,384)	(197,221)	(132,791)	65,937

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
AZZ, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,048)	\$ (44,804)	\$ (45,546)	\$ (1,891)
Ballard Power Systems, Inc. (Canada) . . . . .	USFF -1.411%	Weekly	MS	01/05/26	(62,750)	(809,723)	(273,590)	523,727
Beacon Roofing Supply, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,347)	(84,653)	(111,774)	(30,294)
Bloom Energy Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,119)	(31,619)	(34,646)	(3,491)
BWX Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,425)	(96,549)	(101,987)	(9,706)
Cadre Holdings, Inc. . . . .	USFF -1.120%	Weekly	MS	07/08/27	(2,338)	(60,458)	(50,968)	8,023
Carlisle Cos., Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,144)	(277,630)	(293,470)	(20,081)
Carrier Global Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(29,367)	(1,283,789)	(1,459,834)	(200,948)
ChargePoint Holdings, Inc. . . . .	USFF -13.620%	Weekly	MS	01/10/28	(21,676)	(201,587)	(190,532)	7,982
Chart Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(465)	(69,602)	(74,302)	(5,748)
Columbus McKinnon Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,382)	(67,158)	(56,178)	9,545
Construction Partners, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(8,534)	(266,453)	(267,882)	(5,740)
Cummins, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,680)	(833,798)	(902,189)	(82,787)
Douglas Dynamics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(480)	(13,966)	(14,342)	(651)
Dycom Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(748)	(74,023)	(85,010)	(12,102)
Energy Recovery, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(3,069)	(70,647)	(85,779)	(16,801)
EnerSys. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,116)	(92,057)	(121,108)	(34,379)
ESCO Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(203)	(20,385)	(21,037)	(944)
Flowserve Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(17,002)	(593,083)	(631,624)	(62,243)
Fluor Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,222)	(62,352)	(65,771)	(4,715)
FuelCell Energy, Inc. . . . .	USFF -0.947%	Weekly	MS	01/10/28	(17,288)	(50,944)	(37,342)	13,421
GATX Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(322)	(36,937)	(41,454)	(5,504)
Generac Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,855)	(687,327)	(873,156)	(196,356)
GrafTech International Ltd. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(37,959)	(202,362)	(191,313)	7,294
Granite Construction, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,571)	(99,056)	(102,274)	(4,924)
Hayward Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(26,059)	(319,686)	(334,858)	(20,057)
Helios Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,493)	(95,305)	(98,672)	(4,889)
Herc Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(6,493)	(738,202)	(888,567)	(176,236)
Hillenbrand, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(7,962)	(378,331)	(408,291)	(40,874)
Hyster-Yale Materials Handling, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6)	(335)	(335)	16

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
JELD-WEN Holding, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(24,792)	\$(517,293)	\$(434,852)	\$ 74,255
John Bean Technologies Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,569)	(365,106)	(432,920)	(74,625)
Kratos Defense & Security Solutions, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(26,302)	(514,272)	(377,171)	129,000
Lennox International, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(570)	(175,258)	(185,860)	(14,082)
Lincoln Electric Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(261)	(45,161)	(51,842)	(8,447)
Masonite International Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,446)	(132,001)	(148,128)	(18,176)
MasTec, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,904)	(281,667)	(342,585)	(68,438)
MDU Resources Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,263)	(127,209)	(131,147)	(6,660)
Mercury Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(13,143)	(867,461)	(454,616)	399,553
Moog, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,301)	(129,847)	(141,067)	(13,256)
MRC Global, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(14,734)	(153,727)	(148,371)	3,017
Mueller Water Products, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(29,304)	(350,275)	(475,604)	(137,908)
Nordson Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,303)	(285,681)	(323,379)	(42,857)
NOW, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,046)	(69,467)	(62,637)	5,785
Oshkosh Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,386)	(257,471)	(293,194)	(41,018)
Parker-Hannifin Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(230)	(88,635)	(89,709)	(2,204)
Parsons Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,441)	(113,052)	(117,510)	(6,404)
PGT Innovations, Inc. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(4,599)	(105,329)	(134,061)	(30,582)
Plug Power, Inc. . . . .	USFF -2.120%	Weekly	MS	01/10/28	(19,804)	(269,976)	(205,764)	60,090
Primoris Services Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(13,759)	(358,787)	(419,237)	(71,954)
Proto Labs, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,101)	(247,764)	(38,491)	210,506
Quanta Services, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,241)	(734,088)	(833,144)	(112,749)
Raytheon Technologies Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,109)	(111,956)	(108,638)	2,012
Regal Rexnord Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,070)	(600,074)	(626,373)	(36,883)
Resideo Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,775)	(80,617)	(66,667)	12,980
Rockwell Automation, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(127)	(41,664)	(41,840)	(816)
Rush Enterprises, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,538)	(188,536)	(214,898)	(30,540)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
SiteOne Landscape Supply, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(2,206)	\$ (337,821)	\$ (369,196)	\$ (36,539)
Stanley Black & Decker, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(15)	(2,640)	(1,406)	1,585
Stem, Inc. . . . .	USFF -2.120%	Weekly	MS	01/10/28	(8,290)	(48,551)	(47,419)	245
Sunrun, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,242)	(208,212)	(182,922)	22,115
Tennant Co. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(777)	(50,442)	(63,022)	(14,597)
Timken Co. (The) . . .	USFF -0.250%	Weekly	MS	01/10/28	(534)	(47,701)	(48,877)	(1,888)
Titan Machinery, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(3,845)	(117,793)	(113,428)	2,579
Trex Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(20,089)	(1,035,894)	(1,317,035)	(313,184)
Vicor Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,300)	(336,860)	(178,200)	152,524
WESCO International, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(5,563)	(833,074)	(996,111)	(177,369)
Woodward, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(3,399)	(356,484)	(404,175)	(57,433)
Xometry, Inc., Class A. . . . .	USFF -0.570%	Weekly	MS	07/08/27	(5,552)	(181,276)	(117,591)	59,669
Zurn Elkay Water Solutions Corp. . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,223)	(194,106)	(221,116)	(32,623)
					<u>(575,434)</u>	<u>(20,120,360)</u>	<u>(20,221,365)</u>	<u>(508,842)</u>
<b>Commercial &amp; Professional Services</b>								
ABM Industries, Inc. .	USFF -0.250%	Weekly	MS	01/07/27	(10,022)	(448,967)	(427,438)	9,463
Alight, Inc., Class A. .	USFF -0.250%	Weekly	MS	01/07/27	(20,167)	(185,454)	(186,343)	(3,874)
Booz Allen Hamilton Holding Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(496)	(52,995)	(55,354)	(3,152)
Casella Waste Systems, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,083)	(90,289)	(97,957)	(9,667)
Conduent, Inc. . . . .	USFF -0.253%	Weekly	MS	01/10/28	(4,025)	(12,907)	(13,685)	(955)
CSG Systems International, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(3,355)	(199,152)	(176,943)	16,343
Deluxe Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(867)	(13,620)	(15,155)	(1,804)
Driven Brands Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(11,688)	(352,427)	(316,277)	30,623
Dun & Bradstreet Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(6,512)	(120,035)	(75,344)	41,820
Equifax, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,375)	(305,545)	(323,538)	(25,094)
Exponent, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,150)	(107,562)	(107,318)	(1,737)
FTI Consulting, Inc. .	USFF -0.250%	Weekly	MS	01/07/27	(3,297)	(604,991)	(627,089)	(31,553)
Healthcare Services Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,967)	(54,152)	(44,297)	7,663
HNI Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(507)	(19,422)	(14,287)	4,997
Huron Consulting Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,381)	(112,635)	(117,261)	(6,334)
ICF International, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,659)	(176,377)	(206,363)	(33,772)
Jacobs Solutions, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,002)	(134,273)	(119,128)	12,353
KBR, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,566)	(200,492)	(232,004)	(37,367)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Commercial &amp; Professional Services — (continued)</b>								
Kforce, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,256)	\$ (73,869)	\$ (78,701)	\$ (6,330)
Leidos Holdings, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(5,195)	(431,533)	(459,654)	(35,301)
Li-Cycle Holdings Corp. (Canada) . . .	USFF -5.520%	Weekly	MS	01/10/28	(3,850)	(19,177)	(21,368)	(2,464)
MillerKnoll, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(533)	(22,328)	(7,878)	13,442
Montrose Environmental Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,442)	(62,958)	(60,737)	960
MSA Safety, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(787)	(120,978)	(136,907)	(17,789)
NV5 Global, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(49)	(5,378)	(5,428)	(111)
Paycor HCM, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(44)	(1,022)	(1,041)	(15)
Planet Labs PBC . . . .	USFF -0.264%	Weekly	MS	01/10/28	(284)	(877)	(914)	(31)
RB Global, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(22,844)	(1,250,194)	(1,370,640)	(142,388)
TaskUS, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(191)	(4,943)	(2,162)	4,781
TELUS International CDA, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(293)	(4,701)	(4,448)	202
UniFirst Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,305)	(256,327)	(202,288)	47,884
Upwork, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(13,122)	(548,574)	(122,559)	423,756
Waste Management, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(199)	(34,202)	(34,511)	(1,025)
					<u>(126,513)</u>	<u>(6,028,356)</u>	<u>(5,665,017)</u>	<u>253,524</u>
<b>Consumer Discretionary Distribution &amp; Retail</b>								
Advance Auto Parts, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(10,113)	(949,237)	(710,944)	213,023
Arko Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(688)	(5,250)	(5,470)	(282)
Asbury Automotive Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(717)	(149,663)	(172,381)	(24,994)
AutoNation, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(194)	(30,816)	(31,934)	(1,571)
Boot Barn Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(3,323)	(292,580)	(281,425)	6,686
Caleres, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(12,123)	(308,194)	(290,103)	11,336
Floor & Decor Holdings, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,371)	(184,708)	(142,529)	40,677
Foot Locker, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(7,198)	(299,951)	(195,138)	95,469
Franchise Group, Inc. . . . .	USFF -3.520%	Weekly	MS	01/07/27	(1,815)	(74,858)	(51,982)	17,179
Leslie's, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(19,473)	(296,264)	(182,851)	108,887
Lithia Motors, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(176)	(50,615)	(53,523)	(3,665)
Macy's, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(21,156)	(323,506)	(339,554)	(31,269)
MarineMax, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,230)	(151,608)	(178,657)	(29,355)
National Vision Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(10,606)	(381,170)	(257,620)	115,977



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Discretionary</b>								
<b>Distribution &amp; Retail — (continued)</b>								
Penske Automotive Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,290)	\$ (192,599)	\$ (214,953)	\$ (25,711)
Petco Health & Wellness Co., Inc. .	USFF -0.250%	Weekly	MS	07/06/26	(22,584)	(460,744)	(200,998)	257,301
RH . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,143)	(296,672)	(376,721)	(88,079)
Sally Beauty Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(4,726)	(92,848)	(58,366)	33,356
Shoe Carnival, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(237)	(5,408)	(5,565)	(219)
TJX Cos., Inc. (The) .	USFF -0.250%	Weekly	MS	01/10/28	(2,016)	(166,876)	(170,937)	(8,088)
Tractor Supply Co. . .	USFF -0.250%	Weekly	MS	01/10/28	(2,143)	(526,536)	(473,817)	46,639
Victoria's Secret & Co. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(8,281)	(362,433)	(144,338)	212,965
					(136,603)	(5,602,536)	(4,539,806)	946,262
<b>Consumer Durables &amp; Apparel</b>								
Acushnet Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(7,470)	(369,356)	(408,460)	(49,181)
BRP, Inc., sub-voting shares (Canada) . .	USFF -0.250%	Weekly	MS	01/07/27	(653)	(48,926)	(55,244)	(7,457)
Columbia Sportswear Co. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,976)	(177,296)	(152,626)	21,835
Figs, Inc., Class A . .	USFF -0.250%	Weekly	MS	07/08/27	(16,317)	(164,969)	(134,942)	26,959
G-III Apparel Group Ltd. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(5,855)	(171,729)	(112,826)	55,561
Gildan Activewear, Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,838)	(231,753)	(252,697)	(24,888)
Hanesbrands, Inc. . . .	USFF -0.250%	Weekly	MS	01/07/27	(17,552)	(259,624)	(79,686)	167,331
Helen of Troy Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,065)	(249,057)	(115,041)	130,215
Kontoor Brands, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(4,293)	(178,881)	(180,735)	(4,931)
Levi Strauss & Co., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(54,759)	(821,679)	(790,172)	15,780
LGI Homes, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(572)	(62,404)	(77,157)	(16,155)
Mattel, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,199)	(131,761)	(121,128)	8,694
Mohawk Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,578)	(349,883)	(369,106)	(24,573)
Newell Brands, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(13,819)	(192,822)	(120,225)	64,444
Oxford Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,627)	(179,680)	(160,129)	16,541
Sonos, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,745)	(119,436)	(126,476)	(8,852)
TopBuild Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(83)	(21,764)	(22,080)	(629)
Topgolf Callaway Brands Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(55,041)	(1,247,386)	(1,092,564)	135,701
VF Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(14,312)	(423,088)	(273,216)	132,403
Whirlpool Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,756)	(790,537)	(856,435)	(90,765)
Wolverine World Wide, Inc. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(18,885)	(492,884)	(277,421)	194,643
YETI Holdings, Inc. . .	USFF -0.250%	Weekly	MS	07/06/26	(187)	(18,049)	(7,263)	17,334
					(245,582)	(6,702,964)	(5,785,629)	760,010

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Services</b>								
Accel Entertainment, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(260)	\$ (2,679)	\$ (2,746)	\$ (87)
Airbnb, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(12,964)	(1,597,711)	(1,661,466)	(88,253)
Aramark. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(13,537)	(518,001)	(582,768)	(73,721)
Bally's Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(9,455)	(393,585)	(147,120)	240,518
Chegg, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(23,850)	(416,862)	(211,788)	198,797
Choice Hotels International, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,644)	(211,636)	(193,203)	15,836
Churchill Downs, Inc.. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,954)	(469,628)	(550,278)	(90,516)
Coursera, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(4,610)	(66,841)	(60,022)	5,448
Cracker Barrel Old Country Store, Inc.. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,396)	(159,492)	(130,079)	24,055
Dave & Buster's Entertainment, Inc.. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,404)	(99,850)	(107,122)	(11,693)
European Wax Center, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(291)	(5,379)	(5,421)	(104)
Expedia Group, Inc.. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,197)	(712,393)	(787,280)	(94,586)
Golden Entertainment, Inc.. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,206)	(51,990)	(50,411)	802
International Game Technology PLC (United Kingdom). . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,930)	(122,372)	(125,328)	(4,813)
Krispy Kreme, Inc.. . . . .	USFF -0.770%	Weekly	MS	07/08/27	(11,871)	(173,159)	(174,860)	(5,157)
Mister Car Wash, Inc. . . . .	USFF -0.620%	Weekly	MS	01/07/27	(16,389)	(197,142)	(158,154)	35,984
Portillo's, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,202)	(150,253)	(162,261)	(14,293)
RCI Hospitality Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(128)	(9,702)	(9,727)	(155)
Red Rock Resorts, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(16,911)	(730,095)	(791,097)	(86,410)
Restaurant Brands International, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(584)	(40,619)	(45,272)	(7,643)
Service Corp. International . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,284)	(232,388)	(212,114)	16,785
Target Hospitality Corp. . . . .	USFF -1.920%	Weekly	MS	07/08/27	(5,337)	(75,772)	(71,623)	3,046
Texas Roadhouse, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(491)	(56,127)	(55,129)	373
Vail Resorts, Inc.. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(547)	(136,595)	(137,713)	(4,320)
					<u>(149,442)</u>	<u>(6,630,271)</u>	<u>(6,432,982)</u>	<u>59,893</u>
<b>Consumer Staples Distribution &amp; Retail</b>								
Albertsons Cos., Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,027)	(84,202)	(87,869)	(5,914)
Casey's General Stores, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(512)	(122,254)	(124,867)	(4,468)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Staples Distribution &amp; Retail — (continued)</b>								
Chefs' Warehouse, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,938)	\$ (232,004)	\$ (248,103)	\$ (19,652)
Dollar General Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,182)	(849,536)	(879,800)	(43,280)
Ingles Markets, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(502)	(41,546)	(41,490)	(569)
SpartanNash Co. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(9,773)	(303,829)	(219,990)	73,856
Target Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,706)	(401,060)	(356,921)	41,247
United Natural Foods, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(12,324)	(494,582)	(240,934)	246,078
					(41,964)	(2,529,013)	(2,199,974)	287,298
<b>Energy</b>								
Antero Midstream Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,016)	(86,941)	(92,986)	(9,773)
Archrock, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,259)	(46,499)	(43,655)	1,842
Baytex Energy Corp. (Canada) . . . . .	USFF -1.820%	Weekly	MS	07/08/27	(58,953)	(185,702)	(192,187)	(9,374)
Bristow Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(91)	(2,516)	(2,614)	(117)
Cactus, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,027)	(336,513)	(382,023)	(51,049)
Cameco Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,159)	(92,195)	(98,971)	(8,827)
Cenovus Energy, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(50,284)	(812,622)	(853,822)	(60,936)
Chord Energy Corp.. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,522)	(555,098)	(541,684)	(28,653)
CNX Resources Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,424)	(69,331)	(78,393)	(10,173)
Comstock Resources, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(27,494)	(275,823)	(318,930)	(50,056)
Core Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(12,096)	(361,049)	(281,232)	74,443
Delek US Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,427)	(133,746)	(129,977)	(337)
Denison Mines Corp. (Canada) . . . . .	USFF -0.870%	Weekly	MS	01/10/28	(49,833)	(51,012)	(62,291)	(12,042)
Diamond Offshore Drilling, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(17,875)	(201,987)	(254,540)	(57,244)
Diamondback Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,267)	(1,017,374)	(954,593)	31,658
Dril-Quip, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(791)	(18,687)	(18,407)	14
DT Midstream, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(20,224)	(983,318)	(1,002,504)	(51,779)
Earthstone Energy, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(30,816)	(456,619)	(440,361)	9,034
Energy Fuels, Inc. (Canada) . . . . .	USFF -1.220%	Weekly	MS	01/10/28	(6,783)	(36,358)	(42,326)	(6,505)
Excelerate Energy, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,785)	(51,301)	(36,289)	14,157
HighPeak Energy, Inc. . . . .	USFF -11.470%	Weekly	MS	01/10/28	(1,051)	(14,528)	(11,435)	2,891
Kinetik Holdings, Inc.. . . . .	USFF -0.770%	Weekly	MS	01/07/27	(9,582)	(352,869)	(336,711)	(13,400)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Energy — (continued)</b>								
Magnolia Oil & Gas Corp., Class A . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,727)	\$ (62,499)	\$ (56,994)	\$ 4,336
Marathon Oil Corp. . .	USFF -0.250%	Weekly	MS	01/10/28	(55,833)	(1,374,897)	(1,285,276)	63,218
New Fortress Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(37,260)	(1,432,304)	(997,823)	370,876
NexGen Energy Ltd. (Canada) . . . . .	USFF -0.736%	Weekly	MS	01/10/28	(10,959)	(40,391)	(51,617)	(11,825)
Noble Corp. PLC (United Kingdom) . .	USFF -0.250%	Weekly	MS	01/10/28	(2,151)	(84,097)	(88,858)	(6,421)
Northern Oil and Gas, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,453)	(171,507)	(187,147)	(23,321)
NOV, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(59,866)	(928,862)	(960,251)	(48,346)
PDC Energy, Inc. . . .	USFF -0.250%	Weekly	MS	07/08/27	(9,020)	(608,613)	(641,683)	(48,914)
Permian Resources Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,498)	(87,999)	(93,138)	(6,469)
ProFrac Holding Corp., Class A . . . .	USFF -0.970%	Weekly	MS	07/08/27	(7,356)	(150,981)	(82,093)	66,578
ProPetro Holding Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(23,131)	(185,471)	(190,599)	(8,157)
Select Water Solutions, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(13,839)	(101,070)	(112,096)	(13,271)
SFL Corp. Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,002)	(79,103)	(74,659)	156
SilverBow Resources, Inc. . . . .	USFF -0.820%	Weekly	MS	07/08/27	(5,301)	(221,527)	(154,365)	63,783
Suncor Energy, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,977)	(143,897)	(145,926)	(7,669)
Talos Energy, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(32,586)	(434,373)	(451,968)	(24,240)
Targa Resources Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,114)	(156,323)	(160,875)	(9,001)
TC Energy Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,743)	(211,424)	(151,255)	49,986
Tellurian, Inc. . . . .	USFF -1.215%	Weekly	MS	07/06/26	(64,294)	(237,724)	(90,655)	143,429
Vermilion Energy, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(13,724)	(163,928)	(170,864)	(10,448)
Williams Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(16,581)	(509,141)	(541,038)	(54,214)
World Kinect Corp. . .	USFF -0.250%	Weekly	MS	01/07/27	(14,292)	(378,676)	(295,559)	69,760
					(734,466)	(13,906,895)	(13,160,670)	323,600
<b>Financial Services</b>								
WisdomTree, Inc. . . .	USFF -0.250%	Weekly	MS	01/07/27	(6,988)	(42,519)	(47,938)	(7,206)
<b>Food, Beverage &amp; Tobacco</b>								
B&G Foods, Inc. . . .	USFF -1.470%	Weekly	MS	01/05/26	(3,288)	(109,405)	(45,769)	52,501
Darling Ingredients, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(16,692)	(1,253,184)	(1,064,783)	169,191
Flowers Foods, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(24,814)	(622,481)	(617,372)	(6,635)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Food, Beverage &amp; Tobacco — (continued)</b>								
Fresh Del Monte Produce, Inc. (Cayman Islands) . . . . .	USFF -0.250%	Weekly	MS	08/27/24	(2,193)	\$ (65,845)	\$ (56,382)	\$ 6,050
Hain Celestial Group, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(33,242)	(639,502)	(415,857)	213,851
J & J Snack Foods Corp. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(2,031)	(318,874)	(321,629)	(17,018)
MGP Ingredients, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(37)	(3,874)	(3,932)	(97)
Mission Produce, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(2,274)	(34,374)	(27,561)	6,306
National Beverage Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,071)	(55,284)	(51,783)	2,676
Philip Morris International, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,988)	(383,115)	(389,309)	(13,652)
Pilgrim's Pride Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,104)	(23,160)	(23,725)	(900)
Post Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,348)	(205,724)	(203,454)	(927)
Simply Good Foods Co. (The) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(4,843)	(191,966)	(177,205)	12,379
SunOpta, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,715)	(18,622)	(18,163)	194
Tyson Foods, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(27,899)	(1,409,288)	(1,423,965)	(46,843)
Universal Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(3,323)	(189,381)	(165,951)	9,521
Utz Brands, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(15,889)	(338,448)	(259,944)	66,981
					(147,751)	(5,862,527)	(5,266,784)	453,578
<b>Health Care Equipment &amp; Services</b>								
Acadia Healthcare Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,469)	(251,801)	(276,271)	(28,314)
AdaptHealth Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(10,308)	(267,973)	(125,448)	139,040
Agility, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(4,975)	(91,172)	(82,088)	7,706
agilon health, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,133)	(95,405)	(89,006)	4,957
Alcon, Inc. (Switzerland) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,404)	(112,811)	(115,282)	(4,626)
Align Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,854)	(616,446)	(655,649)	(48,642)
Alphatec Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(4,184)	(62,543)	(75,228)	(15,690)
Amedisys, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,618)	(239,546)	(239,390)	(3,570)
Bausch + Lomb Corp. (Canada) . . . . .	USFF -5.020%	Weekly	MS	01/10/28	(537)	(10,506)	(10,778)	(412)
Cooper Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,753)	(636,372)	(672,153)	(45,518)
DENTSPLY SIRONA, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,226)	(132,085)	(129,105)	650
DocGo, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,372)	(21,581)	(22,226)	(955)
Doximity, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,997)	(194,177)	(169,998)	21,220

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Health Care Equipment &amp; Services</b>								
<b>— (continued)</b>								
Envista Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,789)	\$ (202,114)	\$ (195,900)	\$ 3,121
Glaukos Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,860)	(132,722)	(203,661)	(74,341)
Globus Medical, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,293)	(96,848)	(76,985)	18,397
Guardant Health, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(606)	(93,622)	(21,695)	70,511
HealthEquity, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(629)	(48,516)	(39,715)	8,077
Henry Schein, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,565)	(590,791)	(613,522)	(31,776)
ICU Medical, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,837)	(495,340)	(505,525)	(18,588)
Inari Medical, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(831)	(78,604)	(48,314)	29,103
Integer Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(3,510)	(286,400)	(311,021)	(29,115)
Laboratory Corp. of America Holdings. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,877)	(665,408)	(694,306)	(39,939)
LifeSpan Health Group, Inc. . . . .	USFF -1.020%	Weekly	MS	01/07/27	(7,229)	(67,522)	(66,001)	328
Masimo Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,900)	(465,041)	(477,195)	(19,270)
ModivCare, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(717)	(98,207)	(32,416)	64,305
Multiplan Corp. . . . .	USFF -0.853%	Weekly	MS	01/10/28	(4,481)	(6,631)	(9,455)	(2,905)
Neogen Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(12,582)	(232,650)	(273,659)	(46,176)
Nevro Corp. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(5,390)	(236,529)	(137,014)	95,906
Novocure Ltd. (Jersey) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,089)	(236,019)	(128,194)	104,224
NuVasive, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(7,923)	(332,919)	(329,518)	(1,872)
Omniceil, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(8,909)	(931,630)	(656,326)	258,429
OrthoPediatrics Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,767)	(89,253)	(77,483)	10,421
Outset Medical, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(4,721)	(200,624)	(103,248)	94,355
Owens & Minor, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(9,448)	(320,771)	(179,890)	139,352
Pediatric Medical Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(6,581)	(150,767)	(93,516)	56,550
PROCEPT BioRobotics Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,899)	(127,286)	(137,830)	(12,477)
Progyny, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,067)	(133,289)	(81,316)	56,361
Quest Diagnostics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,429)	(1,309,630)	(1,325,340)	(38,230)
QuidelOrtho Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(12,324)	(1,079,891)	(1,021,167)	42,172
RadNet, Inc. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(9,339)	(196,348)	(304,638)	(113,952)
ResMed, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(580)	(138,491)	(126,730)	8,693
Schrodinger, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(7,479)	(451,421)	(373,352)	74,744
Select Medical Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(14,184)	(381,942)	(451,902)	(82,685)
STAAR Surgical Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,048)	(246,763)	(212,803)	30,231
STERIS PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(513)	(102,420)	(115,415)	(16,458)
Surgery Partners, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(3,287)	(186,199)	(147,882)	35,596



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Health Care Equipment &amp; Services</b>								
<b>— (continued)</b>								
Tandem Diabetes Care, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(13,668)	\$ (631,671)	\$ (335,413)	\$286,585
Treace Medical Concepts, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,350)	(34,635)	(34,533)	(409)
US Physical Therapy, Inc. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(2,966)	(357,643)	(360,043)	(18,126)
Veeva Systems, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,766)	(346,621)	(349,191)	(10,987)
					<u>(238,263)</u>	<u>(14,515,596)</u>	<u>(13,314,736)</u>	<u>956,001</u>
<b>Household &amp; Personal Products</b>								
Beauty Health Co. (The) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(8,208)	(94,827)	(68,701)	24,691
BellRing Brands, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(13,302)	(425,943)	(486,853)	(68,305)
Central Garden & Pet Co., Class A . . . . .	USFF -0.250%	Weekly	MS	08/27/24	(7,222)	(309,567)	(263,314)	41,063
Church & Dwight Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(170)	(16,971)	(17,039)	(529)
Coty, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,810)	(46,431)	(46,825)	(1,210)
Edgewell Personal Care Co. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(7,724)	(319,473)	(319,078)	(8,967)
Energizer Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(2,444)	(99,128)	(82,070)	10,589
Inter Parfums, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(630)	(70,935)	(85,195)	(18,073)
Olaplex Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(190)	(706)	(707)	9
Reynolds Consumer Products, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(6,516)	(200,052)	(184,077)	6,370
WD-40 Co. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,469)	(296,069)	(277,127)	11,211
					<u>(51,685)</u>	<u>(1,880,102)</u>	<u>(1,830,986)</u>	<u>(3,151)</u>
<b>Materials</b>								
<b>Air Products and</b>								
Chemicals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(672)	(191,998)	(201,284)	(13,388)
Albemarle Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,389)	(515,193)	(532,962)	(34,704)
Alcoa Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,705)	(70,108)	(57,851)	16,035
Algoma Steel Group, Inc. (Canada) . . . . .	USFF -2.320%	Weekly	MS	01/10/28	(17,919)	(143,194)	(127,225)	13,482
Ashland, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(10,023)	(985,680)	(871,099)	94,216
<b>Avery</b>								
Dennison Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,112)	(190,809)	(191,042)	(4,070)
<b>Axalta Coating Systems Ltd.</b>								
(Bermuda) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,820)	(60,929)	(59,714)	329
Balchem Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,622)	(223,678)	(218,662)	561
<b>Barrick Gold Corp.</b>								
(Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,777)	(55,408)	(47,015)	11,545
Cabot Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,094)	(306,408)	(273,848)	23,480
Celanese Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,575)	(1,152,877)	(1,224,585)	(96,548)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
Chase Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5)	\$ (605)	\$ (606)	\$ 11
Cleveland-Cliffs, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(6,101)	(93,042)	(102,253)	(11,535)
Coeur Mining, Inc. . . . .	USFF -0.262%	Weekly	MS	07/06/26	(242,940)	(1,305,863)	(689,950)	595,895
Corteva, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(18,687)	(1,149,111)	(1,070,765)	56,058
Crown Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,580)	(137,245)	(137,255)	(2,390)
Equinox Gold Corp. (Canada) . . . . .	USFF -0.257%	Weekly	MS	08/27/24	(85,633)	(716,152)	(392,199)	312,984
First Majestic Silver Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(26,087)	(184,770)	(147,392)	34,416
FMC Corp. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(2,686)	(288,365)	(280,257)	2,096
Haynes International, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(48)	(2,380)	(2,439)	(75)
Hecla Mining Co. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(48,775)	(262,120)	(251,191)	6,394
Ingevity Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,294)	(237,059)	(191,579)	41,863
Kaiser Aluminum Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,292)	(106,163)	(92,559)	9,360
Kronos Worldwide, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(739)	(6,292)	(6,451)	(314)
Louisiana-Pacific Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,964)	(122,478)	(147,261)	(27,171)
Mativ Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(8,134)	(214,952)	(122,986)	77,049
Methanex Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(7,904)	(331,641)	(326,988)	(3,606)
MP Materials Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(12,988)	(282,786)	(297,165)	(19,053)
NewMarket Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	(92)	(32,305)	(36,995)	(7,383)
Novagold Resources, Inc. (Canada) . . . . .	USFF -0.273%	Weekly	MS	07/08/27	(11,258)	(56,323)	(44,919)	10,560
Pan American Silver Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(30,617)	(470,013)	(446,396)	15,557
RPM International, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(164)	(14,663)	(14,716)	(575)
Sandstorm Gold Ltd. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(50,022)	(271,141)	(256,113)	10,552
Schnitzer Steel Industries, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(4,927)	(216,486)	(147,761)	61,690
Seabridge Gold, Inc. (Canada) . . . . .	USFF -0.570%	Weekly	MS	01/10/28	(1,607)	(20,914)	(19,364)	1,249
Sensient Technologies Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,830)	(281,170)	(272,428)	1,683
Sherwin-Williams Co. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,321)	(805,464)	(881,792)	(89,627)
Sigma Lithium Corp. (Canada) . . . . .	USFF -8.470%	Weekly	MS	01/10/28	(1,131)	(42,773)	(45,579)	(3,442)
Sonoco Products Co. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,745)	(172,883)	(162,010)	1,525
SSR Mining, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(23,645)	(349,783)	(335,286)	7,500
Stepan Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,016)	(237,832)	(192,649)	37,162

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
Summit Materials, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,444)	\$ (107,943)	\$ (130,355)	\$ (24,105)
TimkenSteel Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(457)	(8,961)	(9,857)	(1,013)
TriMas Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(29)	(783)	(797)	(6)
Trinseo PLC (Ireland). . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,652)	(63,016)	(20,931)	40,093
Tronox Holdings PLC (United Kingdom). . . . .	USFF -0.250%	Weekly	MS	01/10/28	(12,778)	(153,569)	(162,408)	(11,551)
United States Steel Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(55,612)	(1,214,106)	(1,390,856)	(196,087)
West Fraser Timber Co. Ltd. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(957)	(85,364)	(82,283)	907
Westrock Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(28,330)	(862,861)	(823,553)	19,665
Worthington Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(938)	(55,188)	(65,163)	(13,264)
					<u>(763,137)</u>	<u>(14,860,847)</u>	<u>(13,606,794)</u>	<u>944,010</u>
<b>Media &amp; Entertainment</b>								
Altice USA, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(92,493)	(456,195)	(279,329)	169,841
AMC Networks, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,306)	(81,616)	(27,557)	53,910
Angi, Inc. . . . .	USFF -0.770%	Weekly	MS	11/03/25	(30,209)	(446,634)	(99,690)	342,264
Cargurus, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(12,429)	(519,259)	(281,268)	237,524
Cars.com, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(658)	(12,513)	(13,042)	(700)
DISH Network Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(45,697)	(970,232)	(301,143)	654,221
Endeavor Group Holdings, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,106)	(73,535)	(74,296)	(1,868)
Gray Television, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(693)	(16,668)	(5,461)	15,722
IAC, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,688)	(195,892)	(106,006)	98,964
Lions Gate Entertainment Corp., Class B (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(21,205)	(275,867)	(177,062)	94,132
Live Nation Entertainment, Inc.. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,246)	(307,588)	(386,853)	(86,395)
Magnite, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(16,718)	(166,509)	(228,201)	(65,975)
Match Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(12,213)	(514,617)	(511,114)	(7,284)
New York Times Co. (The), Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(934)	(36,435)	(36,781)	(823)
Paramount Global, Class B. . . . .	USFF -0.670%	Weekly	MS	01/10/28	(11,784)	(184,068)	(187,483)	(6,799)
Pinterest, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(11,119)	(288,541)	(303,993)	(24,930)
Roku, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(7,914)	(705,462)	(506,179)	180,419
Scholastic Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,048)	(117,008)	(118,537)	(4,277)
Snap, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(13,987)	(604,552)	(165,606)	469,555
Sphere Entertainment Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(7,019)	(215,163)	(192,250)	19,631

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Media &amp; Entertainment — (continued)</b>								
Warner Music Group Corp., Class A . . . .	USFF -0.250%	Weekly	MS	07/06/26	(481)	\$ (23,899)	\$ (12,549)	\$ 10,578
WideOpenWest, Inc. .	USFF -0.250%	Weekly	MS	07/08/27	(7,296)	(131,130)	(61,578)	67,560
World Wrestling Entertainment, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,477)	(237,655)	(268,680)	(35,026)
Ziff Davis, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(41)	(2,890)	(2,872)	(6)
					<u>(309,761)</u>	<u>(6,583,928)</u>	<u>(4,347,530)</u>	<u>2,180,238</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
Akero Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,583)	(75,447)	(73,910)	405
Amylyx Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(7,413)	(259,150)	(159,898)	95,296
Arrowhead Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,947)	(98,438)	(105,090)	(8,893)
Avid Bioservices, Inc..	USFF -0.250%	Weekly	MS	07/06/26	(4,199)	(122,421)	(58,660)	61,902
Avidity Biosciences, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,124)	(12,945)	(12,465)	302
Azenta, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(13,905)	(609,505)	(649,085)	(48,904)
Bausch Health Cos., Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(34,779)	(253,569)	(278,232)	(28,534)
BioMarin Pharmaceutical, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(40)	(3,539)	(3,467)	209
Biomea Fusion, Inc..	USFF -4.570%	Weekly	MS	01/10/28	(273)	(6,037)	(5,992)	(27)
Bio-Techne Corp. . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,417)	(203,351)	(197,300)	3,865
Catalent, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(17,380)	(1,419,234)	(753,597)	643,878
Crinetics Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(28)	(512)	(505)	20
Cronos Group, Inc. (Canada) . . . . .	USFF -1.270%	Weekly	MS	01/10/28	(193)	(365)	(380)	(1)
CryoPort, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,821)	(35,312)	(31,412)	3,387
Cytek Biosciences, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(17,491)	(196,435)	(149,373)	44,068
Deciphera Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(95)	(1,332)	(1,338)	(5)
Dynavax Technologies Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(412)	(5,359)	(5,323)	(26)
Elanco Animal Health, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(114,141)	(1,112,354)	(1,148,258)	(52,954)
Eli Lilly & Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,048)	(480,594)	(491,491)	(25,624)
EQRx, Inc. . . . .	USFF -1.270%	Weekly	MS	01/10/28	(3,747)	(6,556)	(6,969)	(494)
Exelixis, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(12,088)	(235,724)	(231,002)	1,238

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (continued)</b>								
Immatics NV								
(Netherlands) . . . .	USFF -1.020%	Weekly	MS	01/10/28	(934)	\$ (9,542)	\$ (10,778)	\$ (1,363)
Insmed, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,976)	(113,675)	(126,094)	(14,194)
Intra-Cellular								
Therapies, Inc.. . . .	USFF -0.250%	Weekly	MS	07/08/27	(713)	(37,888)	(45,147)	(8,103)
Ionis								
Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,711)	(134,764)	(152,262)	(20,529)
IQVIA Holdings, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(755)	(164,972)	(169,701)	(7,241)
Keros Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(225)	(9,219)	(9,041)	57
Kymera Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(986)	(27,820)	(22,668)	4,745
Madrigal								
Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(400)	(90,280)	(92,400)	(3,485)
Mesa Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(916)	(219,032)	(117,706)	96,982
Natera, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,898)	(141,651)	(141,017)	(1,519)
Pacira BioSciences, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(156)	(12,687)	(6,251)	6,262
Perrigo Co. PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	08/27/24	(13,012)	(549,178)	(441,757)	84,011
Pliant Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,366)	(134,623)	(115,352)	17,225
Prestige Consumer Healthcare, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(865)	(54,385)	(51,407)	2,333
RAPT Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(34)	(650)	(636)	25
Reata								
Pharmaceuticals, Inc., Class A . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,660)	(150,598)	(169,254)	(20,946)
Regeneron								
Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(155)	(121,244)	(111,374)	27,515
Rhythm								
Pharmaceuticals, Inc. . . . .	USFF -0.570%	Weekly	MS	01/10/28	(41)	(681)	(676)	15
Seagen, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,192)	(425,671)	(421,872)	(2,713)
Sotera Health Co. . . .	USFF -0.250%	Weekly	MS	07/06/26	(18,180)	(348,759)	(342,511)	916
SpringWorks								
Therapeutics, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(35)	(912)	(918)	1
Thermo Fisher								
Scientific, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(629)	(348,595)	(328,181)	19,351
Ventyx Biosciences, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,091)	(134,083)	(134,185)	(2,138)
Viking Therapeutics, Inc. . . . .	USFF -2.570%	Weekly	MS	01/10/28	(1,138)	(18,151)	(18,447)	(554)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (continued)</b>								
Viridian Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,414)	\$ (139,211)	\$ (128,799)	\$ 8,297
Xencor, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,184)	(93,648)	(79,504)	12,727
Xenon Pharmaceuticals, Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,482)	(213,834)	(211,057)	(484)
					(317,272)	(8,833,932)	(7,812,742)	886,301
<b>Real Estate Management &amp; Development</b>								
CoStar Group, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(1,132)	(83,748)	(100,748)	(18,265)
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Ambarella, Inc. (Cayman Islands) . .	USFF -0.250%	Weekly	MS	01/10/28	(4,970)	(381,675)	(415,840)	(42,491)
Amkor Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(371)	(11,023)	(11,037)	(163)
Credo Technology Group Holding Ltd. (Cayman Islands) . .	USFF -0.250%	Weekly	MS	01/10/28	(8,269)	(74,992)	(143,384)	(74,905)
FormFactor, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(5,832)	(208,673)	(199,571)	5,852
Impinj, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,228)	(115,428)	(110,090)	3,587
Intel Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(7,638)	(277,259)	(255,415)	9,006
MACOM Technology Solutions Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(66)	(4,300)	(4,325)	(70)
MKS Instruments, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,624)	(571,953)	(716,054)	(161,741)
Power Integrations, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,976)	(166,623)	(187,068)	(23,447)
Semtech Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,739)	(99,310)	(120,655)	(22,849)
Silicon Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,346)	(610,218)	(685,538)	(85,197)
SiTime Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,007)	(206,518)	(236,766)	(34,481)
SMART Global Holdings, Inc. (Cayman Islands) . .	USFF -0.250%	Weekly	MS	01/07/27	(11,755)	(328,429)	(341,013)	(18,146)
Teradyne, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,677)	(589,469)	(632,020)	(51,612)
Texas Instruments, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,815)	(487,875)	(506,756)	(25,984)
Ultra Clean Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,203)	(68,803)	(84,727)	(17,035)
Wolfspeed, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,563)	(90,776)	(86,887)	2,099
					(72,079)	(4,293,324)	(4,737,146)	(537,577)
<b>Software &amp; Services</b>								
ACI Worldwide, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(19,181)	(521,446)	(444,424)	69,766
Agilysys, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(699)	(50,204)	(47,979)	1,474



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Software &amp; Services — (continued)</b>								
Alarm.com Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(6,703)	\$(438,229)	\$(346,411)	\$ 86,261
Alteryx, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,384)	(403,583)	(471,434)	(74,024)
Amplitude, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,598)	(26,172)	(28,578)	(2,787)
Appian Corp., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,770)	(112,945)	(131,852)	(22,088)
AppLovin Corp., Class A . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(17,668)	(584,561)	(454,598)	121,461
Aspen Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(638)	(153,689)	(106,935)	44,416
Bentley Systems, Inc., Class B . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,614)	(195,973)	(250,217)	(58,936)
BigCommerce Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(11,178)	(156,907)	(111,221)	42,978
Black Knight, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,357)	(278,513)	(260,244)	15,371
Blackbaud, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(634)	(40,497)	(45,128)	(5,758)
Cerence, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,887)	(52,073)	(55,157)	(3,863)
Clear Secure, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,230)	(109,061)	(98,009)	8,567
Cloudflare, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,898)	(167,218)	(189,442)	(24,770)
Couchbase, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(297)	(4,565)	(4,699)	(183)
Digital Turbine, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(19,238)	(219,159)	(178,529)	37,288
Dropbox, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,936)	(167,718)	(184,983)	(20,775)
Envestnet, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(10,129)	(740,602)	(601,156)	129,168
Gitlab, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(888)	(33,236)	(45,386)	(30,528)
Grid Dynamics Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,483)	(13,347)	(13,718)	(556)
Hackett Group, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10)	(224)	(224)	17
HashiCorp., Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,896)	(216,110)	(206,717)	6,097
Informatica, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,287)	(54,840)	(60,810)	(6,790)
Jamf Holding Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(9,640)	(334,108)	(188,173)	141,921
Lightspeed Commerce, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(24,359)	(957,799)	(412,154)	531,461
LiveRamp Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(4,827)	(230,047)	(137,859)	88,513
Olo, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(13,691)	(129,937)	(88,444)	39,576
Open Text Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,630)	(221,120)	(233,927)	(18,563)
PTC, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,240)	(569,972)	(603,352)	(45,803)
Rapid7, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(854)	(61,031)	(38,669)	21,446
RingCentral, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(977)	(313,400)	(31,977)	411,733

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Software &amp; Services — (continued)</b>								
SentinelOne, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(12,401)	\$ (190,586)	\$ (187,255)	\$ 426
Snowflake, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(965)	(167,171)	(169,821)	(5,194)
Tenable Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,129)	(236,142)	(266,918)	(34,380)
Thoughtworks Holding, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(56)	(844)	(423)	429
Twilio, Inc., Class A . .	USFF -0.250%	Weekly	MS	01/10/28	(1,283)	(73,804)	(81,624)	(10,552)
Tyler Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(268)	(100,639)	(111,614)	(12,499)
UiPath, Inc., Class A .	USFF -0.250%	Weekly	MS	01/10/28	(4,845)	(78,848)	(80,282)	(2,623)
Vertex, Inc., Class A .	USFF -0.250%	Weekly	MS	01/10/28	(321)	(6,273)	(6,260)	(62)
VMware, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(362)	(49,317)	(52,016)	(3,435)
Zeta Global Holdings Corp., Class A . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,818)	(24,743)	(24,066)	318
Zoom Video Communications, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,632)	(183,100)	(178,660)	1,932
					(236,901)	(8,669,753)	(7,231,345)	1,416,450
<b>Technology Hardware &amp; Equipment</b>								
ADTRAN Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(22,805)	(411,380)	(240,137)	159,943
Advanced Energy Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,394)	(145,488)	(155,361)	(12,086)
Arista Networks, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(655)	(114,383)	(106,149)	7,570
Avid Technology, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(1,410)	(34,116)	(35,955)	(2,342)
Avnet, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(15,436)	(669,074)	(778,746)	(127,220)
Benchmark Electronics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(5,330)	(133,987)	(137,674)	(8,595)
Ciena Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(12,083)	(592,146)	(513,407)	69,672
Clearfield, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,365)	(127,346)	(111,983)	13,429
Cognex Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,662)	(90,318)	(93,105)	(4,593)
Coherent Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(8,289)	(286,090)	(422,573)	(149,284)
CommScope Holding Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(27,327)	(432,683)	(153,851)	272,212
Dell Technologies, Inc., Class C . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,692)	(505,616)	(578,544)	(82,061)
Fabrinet (Cayman Islands) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(921)	(117,688)	(119,619)	(3,717)
Harmonic, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(9,709)	(146,659)	(156,995)	(13,641)
Infinera Corp. . . . .	USFF -0.767%	Weekly	MS	01/10/28	(9,379)	(46,210)	(45,301)	221
Itron, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,607)	(141,372)	(187,965)	(49,947)
Juniper Networks, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,889)	(223,076)	(215,832)	1,628
Lumentum Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,412)	(384,215)	(363,753)	(14,145)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Technology Hardware &amp; Equipment</b>								
<b>— (continued)</b>								
Novanta, Inc.								
(Canada) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,497)	\$ (242,255)	\$ (275,598)	\$ (37,719)
OSI Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(497)	(47,723)	(58,562)	(12,658)
Plexus Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,843)	(166,457)	(181,056)	(17,445)
Pure Storage, Inc.,								
Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(11,411)	(355,630)	(420,153)	(84,359)
Rogers Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,977)	(538,965)	(320,136)	214,362
TD SYNnex Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(411)	(38,069)	(38,634)	(920)
TE Connectivity Ltd.								
(Switzerland). . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,196)	(163,087)	(167,631)	(7,026)
TTM Technologies,								
Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,939)	(96,638)	(82,552)	12,623
Ubiquiti, Inc. . . . .	USFF -0.620%	Weekly	MS	01/07/27	(1,714)	(462,058)	(301,236)	150,673
Viasat, Inc. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(5,553)	(293,407)	(229,117)	60,549
Vontier Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(8,269)	(180,496)	(266,344)	(92,743)
Western Digital Corp..	USFF -0.250%	Weekly	MS	01/10/28	(4,900)	(186,589)	(185,857)	(4,677)
					<u>(190,572)</u>	<u>(7,373,221)</u>	<u>(6,943,826)</u>	<u>237,704</u>
<b>Telecommunication Services</b>								
Cogent								
Communications								
Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,612)	(362,949)	(377,631)	(25,761)
Frontier								
Communications								
Parent, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(19,996)	(545,541)	(372,725)	164,464
Globalstar, Inc. . . . .	USFF -0.852%	Weekly	MS	01/05/26	(121,745)	(202,017)	(131,485)	68,011
Gogo, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,038)	(84,276)	(85,696)	(2,693)
Shenandoah								
Telecommunications								
Co. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(4,868)	(164,766)	(94,585)	27,540
United States Cellular								
Corp. . . . .	USFF -0.870%	Weekly	MS	01/10/28	(1,463)	(22,970)	(25,793)	(3,155)
					<u>(158,722)</u>	<u>(1,382,519)</u>	<u>(1,087,915)</u>	<u>228,406</u>
<b>Transportation</b>								
Air Transport								
Services Group,								
Inc. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(14,253)	(341,182)	(268,954)	67,012
GXO Logistics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,593)	(93,251)	(100,072)	(8,563)
Heartland Express,								
Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,198)	(99,823)	(101,709)	(3,668)
Knight-Swift								
Transportation								
Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(702)	(44,509)	(39,003)	6,819
Lyft, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(21,225)	(259,651)	(203,548)	52,140
Saia, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(129)	(37,781)	(44,171)	(6,949)
SkyWest, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,994)	(82,469)	(81,196)	(390)
Southwest Airlines								
Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(33,277)	(1,016,997)	(1,204,960)	(212,488)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Transportation — (continued)</b>								
Sun Country Airlines Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(3,696)	\$ (85,546)	\$ (83,086)	\$ 1,051
Werner Enterprises, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(14,973)	(705,414)	(661,507)	25,686
					(98,040)	(2,766,623)	(2,788,206)	(79,350)
<b>Utilities</b>								
AES Corp. (The) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,724)	(197,295)	(201,579)	(6,784)
Alliant Energy Corp. .	USFF -0.250%	Weekly	MS	01/07/27	(2,801)	(166,965)	(146,996)	12,497
American Electric Power Co., Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,808)	(411,784)	(404,834)	(447)
Atmos Energy Corp. .	USFF -0.250%	Weekly	MS	01/10/28	(1,086)	(126,416)	(126,345)	(1,848)
Avista Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(8,324)	(354,784)	(326,883)	9,545
California Water Service Group . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,303)	(125,967)	(118,904)	5,106
CenterPoint Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(11,035)	(317,989)	(321,670)	(9,167)
Clearway Energy, Inc., Class A . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,864)	(50,029)	(50,328)	(6,993)
CMS Energy Corp. . .	USFF -0.250%	Weekly	MS	01/07/27	(1,721)	(121,724)	(101,109)	23,021
Essential Utilities, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,400)	(115,249)	(95,784)	16,044
Exelon Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,832)	(273,130)	(278,336)	(9,432)
FirstEnergy Corp. . . .	USFF -0.250%	Weekly	MS	07/08/27	(13,225)	(529,090)	(514,188)	4,285
Fortis, Inc. (Canada) .	USFF -0.250%	Weekly	MS	07/08/27	(2,333)	(109,960)	(100,529)	4,106
IDACORP, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,368)	(145,873)	(140,357)	3,298
Middlesex Water Co. .	USFF -0.250%	Weekly	MS	01/10/28	(667)	(53,161)	(53,800)	(1,434)
Montauk Renewables, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(39)	(294)	(290)	20
NiSource, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(8,182)	(222,899)	(223,778)	(8,308)
Northwest Natural Holding Co. . . . .	USFF -0.250%	Weekly	MS	11/03/25	(6,234)	(320,032)	(268,374)	31,741
NorthWestern Corp. .	USFF -0.250%	Weekly	MS	08/27/24	(4,057)	(269,702)	(230,275)	12,731
NRG Energy, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(20,763)	(707,434)	(776,329)	(81,404)
OGE Energy Corp. . .	USFF -0.250%	Weekly	MS	01/07/27	(5,467)	(223,659)	(196,320)	17,093
ONE Gas, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,585)	(222,642)	(198,554)	13,845
Ormat Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,407)	(205,478)	(193,667)	8,339
ReNew Energy Global PLC, Class A (United Kingdom) . . . . .	USFF -1.070%	Weekly	MS	01/10/28	(388)	(2,099)	(2,126)	(39)
Sempra Energy. . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,155)	(323,072)	(313,746)	2,218
Southwest Gas Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(2,098)	(192,183)	(133,538)	44,947

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Concluded) June 30, 2023 (Unaudited)

### Total Return Swaps (concluded)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Utilities — (continued)</b>								
Sunnova Energy International, Inc. . .	USFF -0.920%	Weekly	MS	01/10/28	(146)	\$ (2,636)	\$ (2,673)	\$ (57)
WEC Energy Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(8,126)	(733,413)	(717,038)	2,704
					(133,138)	(6,524,959)	(6,238,350)	85,627
<b>Total Reference Entity — Short</b>						(147,036,406)	(135,344,964)	8,682,773
<b>Net Value of Reference Entity</b>						\$ (24,880,587)	\$ 7,581,403	\$33,867,406

\* Includes \$1,405,416 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 \$33,867,406, which are considered Level 2 as of and for the period ended June 30, 2023.

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, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — 94.7%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Automobiles &amp; Components — 1.5%</b>			<b>Capital Goods — (Continued)</b>		
Adient PLC (Ireland)*	2,468	\$ 94,574	Eaton Corp. PLC (Ireland)	375	\$ 75,412
American Axle & Manufacturing Holdings, Inc.*	20	165	EMCOR Group, Inc. <sup>(a)</sup>	139	25,684
Aptiv PLC (Jersey)*	398	40,632	Emerson Electric Co. <sup>(a)</sup>	680	61,465
BorgWarner, Inc. <sup>(a)</sup>	925	45,242	Encore Wire Corp. <sup>(a)</sup>	1,145	212,890
Ford Motor Co. <sup>(a)</sup>	12,443	188,263	Energpac Tool Group Corp.	1,444	38,988
General Motors Co. <sup>(a)</sup>	5,310	204,754	EnPro Industries, Inc.	434	57,952
Modine Manufacturing Co.*	729	24,071	Fastenal Co. <sup>(a)</sup>	930	54,861
Rivian Automotive, Inc., Class A*	8,565	142,693	Fortive Corp. <sup>(a)</sup>	611	45,684
Visteon Corp. <sup>(a)*</sup>	1,319	189,421	Fortune Brands Innovations, Inc. <sup>(a)</sup>	4,365	314,062
		<u>929,815</u>	Gates Industrial Corp. PLC (United Kingdom)*	1,290	17,389
<b>Capital Goods — 12.7%</b>			General Dynamics Corp.	418	89,933
3M Co.	41	4,104	General Electric Co. <sup>(a)</sup>	2,194	241,011
A. O. Smith Corp.	1,525	110,989	Gibraltar Industries, Inc.*	144	9,060
Acuity Brands, Inc.	269	43,869	Greenbrier Cos., Inc. (The)	8	345
AGCO Corp.	123	16,165	Griffon Corp. <sup>(a)</sup>	3,589	144,637
Alamo Group, Inc.	81	14,897	Hillman Solutions Corp.*	4,004	36,076
Allegion PLC (Ireland)	156	18,723	Honeywell International, Inc.	75	15,563
Allison Transmission Holdings, Inc.	173	9,768	Howmet Aerospace, Inc. <sup>(a)</sup>	2,828	140,156
American Woodmark Corp.*	97	7,408	Hubbell, Inc. <sup>(a)</sup>	286	94,826
AMETEK, Inc. <sup>(a)</sup>	918	148,606	Huntington Ingalls Industries, Inc.	240	54,624
API Group Corp.*	2,568	70,004	Illinois Tool Works, Inc.	444	111,071
Apogee Enterprises, Inc.	26	1,234	Ingersoll Rand, Inc. <sup>(a)</sup>	980	64,053
Applied Industrial Technologies, Inc.	360	52,139	Johnson Controls International PLC (Ireland)	300	20,442
Armstrong World Industries, Inc.	276	20,275	Kennametal, Inc.	160	4,542
Array Technologies, Inc. <sup>(a)*</sup>	18,732	423,343	Lincoln Electric Holdings, Inc. <sup>(a)</sup>	100	19,863
Atkore, Inc. <sup>(a)*</sup>	571	89,042	Lindsay Corp.	2	239
Barnes Group, Inc.	99	4,177	Lockheed Martin Corp. <sup>(a)</sup>	546	251,367
Blue Bird Corp.*	76	1,708	Masco Corp. <sup>(a)</sup>	2,412	138,401
Boeing Co. (The) <sup>(a)*</sup>	2,034	429,499	MSC Industrial Direct Co., Inc., Class A	1,077	102,617
Boise Cascade Co. <sup>(a)</sup>	779	70,383	Mueller Industries, Inc. <sup>(a)</sup>	3,158	275,630
Brookfield Business Corp., Class A (Canada)	1	19	MYR Group, Inc.*	137	18,953
Builders FirstSource, Inc. <sup>(a)*</sup>	604	82,144	NEXTracker, Inc., Class A*	83	3,304
Carrier Global Corp. <sup>(a)</sup>	873	43,397	nVent Electric PLC (Ireland)	2,349	121,373
Caterpillar, Inc. <sup>(a)</sup>	527	129,668	Otis Worldwide Corp. <sup>(a)</sup>	1,118	99,513
Columbus McKinnon Corp.	36	1,463	PACCAR, Inc.	670	56,045
Comfort Systems USA, Inc. <sup>(a)</sup>	1,367	224,461	Powell Industries, Inc.	37	2,242
Crane Co. <sup>(a)</sup>	1,569	139,829	RBC Bearings, Inc.*	487	105,908
Crane NXT Co. <sup>(a)</sup>	675	38,097	REV Group, Inc.	34	451
CSW Industrials, Inc.	47	7,811	Shoals Technologies Group, Inc., Class A <sup>(a)*</sup>	10,197	260,635
Curtiss-Wright Corp.	428	78,606	Simpson Manufacturing Co., Inc.	188	26,038
Deere & Co. <sup>(a)</sup>	250	101,297	Snap-on, Inc.	242	69,742
Donaldson Co., Inc.	1,539	96,203	SPX Technologies, Inc.*	459	39,001
Dover Corp.	275	40,604			
DXP Enterprises, Inc.*	43	1,566			



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Capital Goods — (Continued)</b>			<b>Commercial &amp; Professional Services — (Continued)</b>		
Standex International Corp. ....	45	\$ 6,366	Science Applications International Corp. ....	375	\$ 42,180
Sterling Infrastructure, Inc.* .....	841	46,928	Steelcase, Inc., Class A .....	406	3,130
Terex Corp. <sup>(a)</sup> .....	3,310	198,037	Tetra Tech, Inc. <sup>(a)</sup> .....	200	32,748
Textainer Group Holdings Ltd. (Bermuda) .....	17	669	TriNet Group, Inc. <sup>(a)*</sup> .....	246	23,363
Textron, Inc. <sup>(a)</sup> .....	2,815	190,378	TTEC Holdings, Inc. ....	54	1,827
Trane Technologies PLC (Ireland) ..	112	21,421	Verisk Analytics, Inc. <sup>(a)</sup> .....	1,040	235,071
TransDigm Group, Inc. ....	122	109,089			<u>1,618,227</u>
UFP Industries, Inc. <sup>(a)</sup> .....	1,713	166,247	<b>Consumer Discretionary Distribution &amp; Retail — 3.9%</b>		
Univar Solutions, Inc. <sup>(a)*</sup> .....	6,478	232,172	Abercrombie & Fitch Co., Class A* ..	766	28,863
Valmont Industries, Inc. <sup>(a)</sup> .....	535	155,712	Amazon.com, Inc. <sup>(a)*</sup> .....	2,669	347,931
Veritiv Corp. <sup>(a)</sup> .....	1,280	160,781	Arhaus, Inc.* .....	3,095	32,281
Wabash National Corp. ....	3,816	97,842	AutoNation, Inc. <sup>(a)*</sup> .....	231	38,025
Watts Water Technologies, Inc., Class A <sup>(a)</sup> .....	734	134,858	AutoZone, Inc. <sup>(a)*</sup> .....	41	102,228
Westinghouse Air Brake Technologies Corp. <sup>(a)</sup> .....	289	31,695	Bath & Body Works, Inc. <sup>(a)</sup> .....	4,767	178,762
WillScot Mobile Mini Holdings Corp. <sup>(a)*</sup> .....	3,555	169,893	Best Buy Co., Inc. ....	86	7,048
WW Grainger, Inc. <sup>(a)</sup> .....	417	328,842	Buckle, Inc. (The) <sup>(a)</sup> .....	2,191	75,809
Xylem, Inc. <sup>(a)</sup> .....	331	37,277	CarMax, Inc.* .....	424	35,489
		<u>8,131,753</u>	Chico's FAS, Inc.* .....	2,383	12,749
<b>Commercial &amp; Professional Services — 2.5%</b>			eBay, Inc. ....	965	43,126
ACV Auctions, Inc., Class A* .....	5,330	92,049	Etsy, Inc. <sup>(a)*</sup> .....	841	71,157
Automatic Data Processing, Inc. <sup>(a)</sup> ..	499	109,675	Five Below, Inc.* .....	585	114,976
Brady Corp., Class A .....	479	22,786	Gap, Inc. (The) .....	13,740	122,698
Brink's Co. (The) .....	3	203	Genuine Parts Co. <sup>(a)</sup> .....	558	94,430
Broadridge Financial Solutions, Inc. .	488	80,827	Group 1 Automotive, Inc. <sup>(a)</sup> .....	123	31,746
Ceridian HCM Holding, Inc. <sup>(a)*</sup> .....	383	25,650	Home Depot, Inc. (The) <sup>(a)</sup> .....	159	49,392
Cintas Corp. <sup>(a)</sup> .....	41	20,380	LKQ Corp. <sup>(a)</sup> .....	1,351	78,723
Clarivate PLC (Jersey)* .....	13,273	126,492	Lowe's Cos., Inc. <sup>(a)</sup> .....	514	116,010
Clean Harbors, Inc. <sup>(a)*</sup> .....	440	72,349	Monro, Inc. ....	732	29,741
Concentrix Corp. ....	819	66,134	Murphy USA, Inc. <sup>(a)</sup> .....	188	58,489
Copart, Inc. <sup>(a)*</sup> .....	1,286	117,296	Nordstrom, Inc. ....	863	17,666
Enviri Corp.* .....	640	6,317	ODP Corp. (The)* .....	2,504	117,237
GEO Group, Inc. (The)* .....	16	115	Ollie's Bargain Outlet Holdings, Inc.* ..	1,520	88,054
GFL Environmental, Inc. (Canada) ..	426	16,529	O'Reilly Automotive, Inc.* .....	71	67,826
HireRight Holdings Corp.* .....	7	79	Pool Corp. ....	136	50,951
Insperty, Inc. ....	1,079	128,358	Ross Stores, Inc. <sup>(a)</sup> .....	902	101,141
Korn Ferry <sup>(a)</sup> .....	783	38,790	Signet Jewelers Ltd. (Bermuda) ....	408	26,626
Legalzoom.com, Inc.* .....	1,933	23,351	Urban Outfitters, Inc. <sup>(a)*</sup> .....	3,592	119,003
Paychex, Inc. <sup>(a)</sup> .....	631	70,590	Valvoline, Inc. ....	3,705	138,974
Republic Services, Inc. ....	594	90,983	Warby Parker, Inc., Class A* .....	942	11,012
Robert Half International, Inc. <sup>(a)</sup> ....	835	62,809	Wayfair, Inc., Class A* .....	671	43,622
Rollins, Inc. <sup>(a)</sup> .....	2,525	108,146	Williams-Sonoma, Inc. ....	189	23,651
			Winmark Corp. ....	1	332
					<u>2,475,768</u>

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Consumer Durables &amp; Apparel — 2.5%</b>			<b>Consumer Services — (Continued)</b>		
Beazer Homes USA, Inc.*	58	\$ 1,641	McDonald's Corp. <sup>(a)</sup>	287	\$ 85,644
Brunswick Corp.	272	23,566	MGM Resorts International <sup>(a)</sup>	5,438	238,837
Capri Holdings Ltd. (British Virgin Islands)*	1,591	57,101	Norwegian Cruise Line Holdings Ltd. (Bermuda)*	2,659	57,886
Cavco Industries, Inc.*	267	78,765	Royal Caribbean Cruises Ltd. (Liberia)*	3,200	331,968
DR Horton, Inc. <sup>(a)</sup>	671	81,654	Six Flags Entertainment Corp.*	2,305	59,884
Ethan Allen Interiors, Inc.	1	28	Starbucks Corp.	302	29,916
Garmin Ltd. (Switzerland)	907	94,591	Stride, Inc.*	87	3,239
GoPro, Inc., Class A*	2,966	12,279	Sweetgreen, Inc., Class A*	217	2,782
Green Brick Partners, Inc.*	402	22,834	Wendy's Co. (The)	3,642	79,213
Hasbro, Inc. <sup>(a)</sup>	2,018	130,706	Wingstop, Inc.	147	29,423
Kontoor Brands, Inc.	182	7,662	Wynn Resorts Ltd.	725	76,567
La-Z-Boy, Inc.	193	5,528	Yum! Brands, Inc. <sup>(a)</sup>	744	103,081
Leggett & Platt, Inc.	429	12,707			<u>2,408,546</u>
Lululemon Athletica, Inc. <sup>(a)*</sup>	687	260,029			
Malibu Boats, Inc., Class A*	233	13,668	<b>Consumer Staples Distribution &amp; Retail — 1.8%</b>		
NIKE, Inc., Class B <sup>(a)</sup>	110	12,141	BJ's Wholesale Club Holdings, Inc. <sup>(a)*</sup>	2,290	144,293
Polaris, Inc. <sup>(a)</sup>	1,376	166,400	Casey's General Stores, Inc. <sup>(a)</sup>	150	36,582
PulteGroup, Inc.	1,066	82,807	Costco Wholesale Corp. <sup>(a)</sup>	173	93,140
Ralph Lauren Corp.	376	46,361	Dollar Tree, Inc.*	719	103,176
Skechers USA, Inc., Class A*	13	685	Fresh Market Holdings, Inc. (The), Escrow Shares <sup>(b)*</sup>	14,027	—
Skyline Champion Corp. <sup>(a)*</sup>	752	49,218	Grocery Outlet Holding Corp.*	511	15,642
Steven Madden Ltd. <sup>(a)</sup>	3,286	107,419	Kroger Co. (The) <sup>(a)</sup>	5,059	237,773
Tapestry, Inc. <sup>(a)</sup>	5,764	246,699	PriceSmart, Inc.	512	37,919
Vista Outdoor, Inc. <sup>(a)*</sup>	2,423	67,044	Sprouts Farmers Market, Inc.*	1,560	57,299
		<u>1,581,533</u>	Sysco Corp.	196	14,543
<b>Consumer Services — 3.8%</b>			US Foods Holding Corp. <sup>(a)*</sup>	4,593	202,092
ADT, Inc.	4,126	24,880	Walmart, Inc. <sup>(a)</sup>	1,274	200,247
Adtalem Global Education, Inc.*	2,109	72,423	Weis Markets, Inc.	17	1,092
Bloomin' Brands, Inc. <sup>(a)</sup>	1,805	48,536			<u>1,143,798</u>
Booking Holdings, Inc. <sup>(a)*</sup>	39	105,313			
Boyd Gaming Corp.	212	14,706	<b>Energy — 8.1%</b>		
Bright Horizons Family Solutions, Inc.*	344	31,803	APA Corp.	491	16,777
Brinker International, Inc.*	1,111	40,663	Arch Resources, Inc. <sup>(a)</sup>	107	12,065
Caesars Entertainment, Inc. <sup>(a)*</sup>	4,914	250,467	Baker Hughes Co. <sup>(a)</sup>	5,240	165,636
Chipotle Mexican Grill, Inc.*	6	12,834	Borr Drilling Ltd. (Bermuda)*	688	5,181
Darden Restaurants, Inc. <sup>(a)</sup>	441	73,682	Canadian Natural Resources Ltd. (Canada)	1,242	69,875
Denny's Corp.*	1,165	14,353	ChampionX Corp.	4,338	134,652
Dine Brands Global, Inc.	32	1,857	Cheniere Energy, Inc.	647	98,577
Frontdoor, Inc.*	1,434	45,745	Chesapeake Energy Corp. <sup>(a)</sup>	3,479	291,123
Hilton Worldwide Holdings, Inc.	507	73,794	Chevron Corp. <sup>(a)</sup>	2,054	323,197
Hyatt Hotels Corp., Class A	1,110	127,184	Civitas Resources, Inc.	758	52,582
Jack in the Box, Inc.	159	15,507	ConocoPhillips <sup>(a)</sup>	1,136	117,701
Marriott International, Inc., Class A <sup>(a)</sup>	1,940	356,359			

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Energy — (Continued)</b>			<b>Energy — (Continued)</b>		
CONSOL Energy, Inc. <sup>(a)</sup> . . . . .	1,987	\$ 134,739	W&T Offshore, Inc.* . . . . .	3,666	\$ 14,187
Coterra Energy, Inc. <sup>(a)</sup> . . . . .	13,929	352,404	Weatherford International PLC (Ireland)* . . . . .	1,389	92,257
Crescent Point Energy Corp. (Canada) . . . . .	9,247	62,232			5,145,187
CVR Energy, Inc. <sup>(a)</sup> . . . . .	999	29,930	<b>Financial Services — 1.8%</b>		
Denbury, Inc. <sup>(a)*</sup> . . . . .	207	17,856	Affiliated Managers Group, Inc. . . . .	295	44,217
Devon Energy Corp. . . . .	1,055	50,999	Berkshire Hathaway, Inc., Class B <sup>(a)*</sup> . . . . .	682	232,562
DHT Holdings, Inc. (Marshall Islands) . . . . .	26,819	228,766	BlackRock, Inc. . . . .	99	68,423
Dorian LPG Ltd. (Marshall Islands) . .	1,856	47,606	Cboe Global Markets, Inc. . . . .	601	82,944
Enbridge, Inc. (Canada) . . . . .	4,029	149,677	CME Group, Inc. <sup>(a)</sup> . . . . .	347	64,296
Enerplus Corp. (Canada) . . . . .	8,518	123,255	FactSet Research Systems, Inc. . . . .	26	10,417
EOG Resources, Inc. <sup>(a)</sup> . . . . .	5,026	575,175	Franklin Resources, Inc. <sup>(a)</sup> . . . . .	7,237	193,300
EQT Corp. <sup>(a)</sup> . . . . .	2,756	113,354	Intercontinental Exchange, Inc. <sup>(a)</sup> . . .	1,287	145,534
Equitrans Midstream Corp. . . . .	7,385	70,601	MarketAxess Holdings, Inc. . . . .	120	31,370
Expro Group Holdings NV (Netherlands)* . . . . .	286	5,068	Nasdaq, Inc. <sup>(a)</sup> . . . . .	2,316	115,453
Exxon Mobil Corp. <sup>(a)</sup> . . . . .	2,270	243,458	Open Lending Corp., Class A* . . . . .	2,635	27,694
FLEX LNG Ltd. (Bermuda) . . . . .	1,936	59,106	T Rowe Price Group, Inc. <sup>(a)</sup> . . . . .	996	111,572
Gulfport Energy Corp.* . . . . .	369	38,771			1,127,782
HF Sinclair Corp. <sup>(a)</sup> . . . . .	647	28,863	<b>Food, Beverage &amp; Tobacco — 4.2%</b>		
Imperial Oil Ltd. (Canada) . . . . .	555	28,394	Altria Group, Inc. <sup>(a)</sup> . . . . .	4,110	186,183
Kinder Morgan, Inc. <sup>(a)</sup> . . . . .	5,542	95,433	Archer-Daniels-Midland Co. <sup>(a)</sup> . . . . .	1,051	79,414
Kosmos Energy Ltd. <sup>(a)*</sup> . . . . .	10,293	61,655	Boston Beer Co., Inc. (The), Class A* . . . . .	5	1,542
Liberty Energy, Inc. . . . .	3,155	42,182	Bunge Ltd. (Bermuda) . . . . .	687	64,818
Marathon Petroleum Corp. <sup>(a)</sup> . . . . .	438	51,071	Cal-Maine Foods, Inc. <sup>(a)</sup> . . . . .	7,140	321,300
Murphy Oil Corp. <sup>(a)</sup> . . . . .	4,995	191,309	Campbell Soup Co. <sup>(a)</sup> . . . . .	2,855	130,502
Nabors Industries Ltd. (Bermuda)* . .	728	67,726	Celsius Holdings, Inc. <sup>(a)*</sup> . . . . .	1,000	149,190
NexTier Oilfield Solutions, Inc.* . . . .	2,152	19,239	Coca-Cola Co. (The) <sup>(a)</sup> . . . . .	2,241	134,953
Nordic American Tankers Ltd. (Bermuda) . . . . .	12,742	46,763	Coca-Cola Consolidated, Inc. . . . .	55	34,981
Occidental Petroleum Corp. <sup>(a)</sup> . . . . .	1,668	98,078	Conagra Brands, Inc. . . . .	112	3,777
Oceaneering International, Inc.* . . . .	959	17,933	Constellation Brands, Inc., Class A <sup>(a)</sup> . . . . .	47	11,568
ONEOK, Inc. <sup>(a)</sup> . . . . .	2,555	157,695	Dole PLC (Ireland) . . . . .	373	5,043
Par Pacific Holdings, Inc.* . . . . .	1,697	45,157	Duckhorn Portfolio, Inc. (The)* . . . .	1,595	20,687
Pembina Pipeline Corp. (Canada) . . .	1,589	49,958	General Mills, Inc. <sup>(a)</sup> . . . . .	2,097	160,840
Phillips 66 . . . . .	510	48,644	Hershey Co. (The) . . . . .	482	120,355
Pioneer Natural Resources Co. . . . .	132	27,348	Hormel Foods Corp. . . . .	931	37,445
RPC, Inc. . . . .	2,585	18,483	Ingredion, Inc. . . . .	299	31,679
Southwestern Energy Co. <sup>(a)*</sup> . . . . .	3,630	21,816	J M Smucker Co. (The) <sup>(a)</sup> . . . . .	1,509	222,834
TechnipFMC PLC (United Kingdom)* . . . . .	6,804	113,083	John B Sanfilippo & Son, Inc. . . . .	95	11,141
Tidewater, Inc.* . . . . .	1,494	82,827	Kellogg Co. <sup>(a)</sup> . . . . .	1,505	101,437
US Silica Holdings, Inc.* . . . . .	7,309	88,658	Keurig Dr Pepper, Inc. <sup>(a)</sup> . . . . .	4,771	149,189
Valaris Ltd. (Bermuda)* . . . . .	732	46,065	Kraft Heinz Co. (The) <sup>(a)</sup> . . . . .	4,133	146,721
			Lamb Weston Holdings, Inc. <sup>(a)</sup> . . . . .	1,057	121,502

**Portfolio of Investments (Continued)**  
**June 30, 2023**  
**(Unaudited)**

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Health Care Equipment &amp; Services — (Continued)</b>		
Intuitive Surgical, Inc.*	148	\$ 50,607
iRhythm Technologies, Inc. <sup>(a)*</sup>	378	39,433
Lantheus Holdings, Inc. <sup>(a)*</sup>	5,245	440,160
McKesson Corp. <sup>(a)</sup>	67	28,630
Medtronic PLC (Ireland)	804	70,832
Molina Healthcare, Inc. <sup>(a)*</sup>	500	150,620
National HealthCare Corp.	5	309
NeoGenomics, Inc.*	588	9,449
NextGen Healthcare, Inc.*	1,382	22,416
Patterson Cos., Inc.	192	6,386
Penumbra, Inc.*	53	18,235
Privia Health Group, Inc.*	1,761	45,980
Shockwave Medical, Inc. <sup>(a)*</sup>	141	40,243
SI-BONE, Inc.*	163	4,398
Simulations Plus, Inc.	2	87
TransMedics Group, Inc. <sup>(a)*</sup>	1,781	149,568
UFP Technologies, Inc.*	252	48,850
UnitedHealth Group, Inc.	167	80,267
Varex Imaging Corp.*	57	1,344
Zimmer Biomet Holdings, Inc. <sup>(a)</sup>	994	144,726
		<hr/> 4,019,250
<b>Household &amp; Personal Products — 1.8%</b>		
Clorox Co. (The)	402	63,934
Colgate-Palmolive Co.	600	46,224
elf Beauty, Inc. <sup>(a)*</sup>	5,669	647,570
Estee Lauder Cos., Inc. (The), Class A	282	55,379
Kimberly-Clark Corp. <sup>(a)</sup>	1,260	173,956
Procter & Gamble Co. (The) <sup>(a)</sup>	748	113,501
Spectrum Brands Holdings, Inc.	997	77,816
		<hr/> 1,178,380
<b>Materials — 6.9%</b>		
Alamos Gold, Inc., Class A (Canada)	16,431	195,858
Alpha Metallurgical Resources, Inc. <sup>(a)</sup>	884	145,294
Arconic Corp.*	6	177
ATI, Inc. <sup>(a)*</sup>	1,280	56,614
Avient Corp.	1,457	59,591
Ball Corp. <sup>(a)</sup>	1,060	61,703
Bioceres Crop Solutions Corp. (Cayman Islands)*	2	27
CF Industries Holdings, Inc. <sup>(a)</sup>	2,272	157,722
Commercial Metals Co.	2,466	129,860
Dow, Inc.	1,198	63,806

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Materials — (Continued)</b>			<b>Materials — (Continued)</b>		
DuPont de Nemours, Inc. <sup>(a)</sup> . . . . .	2,950	\$ 210,748	Westlake Corp. <sup>(a)</sup> . . . . .	2,547	\$ 304,290
Eagle Materials, Inc. <sup>(a)</sup> . . . . .	9	1,678	Wheaton Precious Metals Corp. (Canada) . . . . .	3,967	171,454
Eastman Chemical Co. <sup>(a)</sup> . . . . .	576	48,223			4,427,212
Ecolab, Inc. . . . .	102	19,042			
Franco-Nevada Corp. (Canada) . . . .	1,443	205,772	<b>Media &amp; Entertainment — 5.0%</b>		
Graphic Packaging Holding Co. <sup>(a)</sup> . . .	8,229	197,743	Activision Blizzard, Inc. <sup>(a)*</sup> . . . . .	1,099	92,646
Greif, Inc., Class A . . . . .	393	27,074	Advantage Solutions, Inc.* . . . . .	93	218
Hawkins, Inc. . . . .	22	1,049	Alphabet, Inc., Class A <sup>(a)*</sup> . . . . .	4,342	519,737
HB Fuller Co. . . . .	102	7,294	Bumble, Inc., Class A <sup>(a)*</sup> . . . . .	11,167	187,382
Hudbay Minerals, Inc. (Canada) . . . .	1,802	8,650	Cable One, Inc. . . . .	19	12,485
Huntsman Corp. . . . .	1,211	32,721	Charter Communications, Inc., Class A <sup>(a)*</sup> . . . . .	363	133,355
Innospec, Inc. . . . .	179	17,979	Cinemark Holdings, Inc. <sup>(a)*</sup> . . . . .	16,422	270,963
International Flavors & Fragrances, Inc. . . . .	228	18,147	Comcast Corp., Class A <sup>(a)</sup> . . . . .	3,522	146,339
International Paper Co. <sup>(a)</sup> . . . . .	3,162	100,583	Eventbrite, Inc., Class A* . . . . .	1,539	14,697
Kinross Gold Corp. (Canada) . . . . .	58,515	279,117	Fox Corp., Class A <sup>(a)</sup> . . . . .	1,659	56,406
Linde PLC (Ireland) . . . . .	352	134,140	Interpublic Group of Cos., Inc. (The).	1,721	66,396
Lithium Americas Corp. (Canada)* . .	1,623	32,801	John Wiley & Sons, Inc., Class A . . .	99	3,369
Livent Corp. <sup>(a)*</sup> . . . . .	9,233	253,261	Madison Square Garden Sports Corp. . . . .	494	92,897
LSB Industries, Inc.* . . . . .	1,621	15,967	Meta Platforms, Inc., Class A <sup>(a)*</sup> . . .	2,839	814,736
Martin Marietta Materials, Inc. <sup>(a)</sup> . . .	118	54,479	Netflix, Inc. <sup>(a)*</sup> . . . . .	421	185,446
Materion Corp. . . . .	125	14,275	New York Times Co. (The), Class A . .	548	21,580
Minerals Technologies, Inc. . . . .	171	9,865	News Corp., Class A <sup>(a)</sup> . . . . .	2,995	58,403
Mosaic Co. (The) <sup>(a)</sup> . . . . .	3,302	115,570	Nexstar Media Group, Inc. . . . .	114	18,987
Myers Industries, Inc. . . . .	27	525	Omnicom Group, Inc. <sup>(a)</sup> . . . . .	804	76,501
NewMarket Corp. . . . .	189	76,001	Shutterstock, Inc. <sup>(a)</sup> . . . . .	3,214	156,425
Newmont Corp. . . . .	648	27,644	Sirius XM Holdings, Inc. <sup>(a)</sup> . . . . .	5,974	27,062
Nucor Corp. <sup>(a)</sup> . . . . .	979	160,536	TEGNA, Inc. . . . .	1,069	17,361
Olin Corp. <sup>(a)</sup> . . . . .	3,121	160,388	Trade Desk, Inc. (The), Class A <sup>(a)*</sup> . .	311	24,015
Packaging Corp. of America <sup>(a)</sup> . . . .	680	89,869	TripAdvisor, Inc. <sup>(a)*</sup> . . . . .	6,259	103,211
Pactiv Evergreen, Inc. . . . .	90	681	Vimeo, Inc.* . . . . .	2,683	11,054
Perimeter Solutions SA (Luxembourg)* . . . . .	2,243	13,794	Walt Disney Co. (The)* . . . . .	458	40,890
Quaker Chemical Corp. . . . .	136	26,506	ZipRecruiter, Inc., Class A* . . . . .	989	17,565
Reliance Steel & Aluminum Co. <sup>(a)</sup> . . .	175	47,528	ZoomInfo Technologies, Inc. <sup>(a)*</sup> . . . .	840	21,328
Sealed Air Corp. . . . .	534	21,360			3,191,454
Silgan Holdings, Inc. <sup>(a)</sup> . . . . .	1,080	50,641	<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 5.7%</b>		
Southern Copper Corp. . . . .	449	32,211	AbCellera Biologics, Inc. (Canada)* .	2,163	13,973
Steel Dynamics, Inc. <sup>(a)</sup> . . . . .	2,211	240,844	Agilent Technologies, Inc. . . . .	567	68,182
SunCoke Energy, Inc. . . . .	35	275	Agiros Pharmaceuticals, Inc.* . . . . .	40	1,133
Teck Resources Ltd., Class B (Canada) . . . . .	1,952	82,179	Amphastar Pharmaceuticals, Inc.* . . .	371	21,321
Vulcan Materials Co. <sup>(a)</sup> . . . . .	629	141,802	ANI Pharmaceuticals, Inc.* . . . . .	52	2,799
Warrior Met Coal, Inc. <sup>(a)</sup> . . . . .	2,615	101,854	Arcturus Therapeutics Holdings, Inc.* . . . . .	405	11,615
			Ardelyx, Inc.* . . . . .	9,659	32,744



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (Continued)</b>		
Avantor, Inc. <sup>(a)*</sup> . . . . .	9,068	\$ 186,257
Biogen, Inc. <sup>(a)*</sup> . . . . .	1,025	291,971
Bristol-Myers Squibb Co. <sup>(a)</sup> . . . . .	2,263	144,719
Catalyst Pharmaceuticals, Inc. <sup>(a)*</sup> . . . . .	10,166	136,631
Collegium Pharmaceutical, Inc.* . . . . .	1,451	31,182
Corcept Therapeutics, Inc.* . . . . .	419	9,323
Danaher Corp. . . . .	315	75,600
Exact Sciences Corp. <sup>(a)*</sup> . . . . .	1,908	179,161
Gilead Sciences, Inc. . . . .	2	154
Harmony Biosciences Holdings, Inc. <sup>(a)*</sup> . . . . .	4,814	169,405
Horizon Therapeutics PLC (Ireland)* . . . . .	336	34,558
Illumina, Inc. <sup>(a)*</sup> . . . . .	8	1,500
ImmunoGen, Inc.* . . . . .	1,383	26,097
Ironwood Pharmaceuticals, Inc.* . . . . .	6,160	65,542
Jazz Pharmaceuticals PLC (Ireland)* . . . . .	1,758	217,939
Johnson & Johnson <sup>(a)</sup> . . . . .	1,091	180,582
Ligand Pharmaceuticals, Inc.* . . . . .	347	25,019
Maravai LifeSciences Holdings, Inc., Class A <sup>(a)*</sup> . . . . .	3,804	47,284
Medpace Holdings, Inc.* . . . . .	59	14,170
Merck & Co., Inc. . . . .	367	42,348
Mettler-Toledo International, Inc. <sup>(a)*</sup> . . . . .	134	175,760
Organon & Co. . . . .	294	6,118
Pacific Biosciences of California, Inc.* . . . . .	5,583	74,254
Pfizer, Inc. <sup>(a)</sup> . . . . .	11,331	415,621
QIAGEN NV (Netherlands)* . . . . .	566	25,487
Repligen Corp.* . . . . .	674	95,344
Revvity, Inc. <sup>(a)</sup> . . . . .	2,661	316,100
Sarepta Therapeutics, Inc. <sup>(a)*</sup> . . . . .	95	10,879
Supernus Pharmaceuticals, Inc.* . . . . .	248	7,455
TG Therapeutics, Inc. <sup>(a)*</sup> . . . . .	6,490	161,212
Twist Bioscience Corp.* . . . . .	188	3,846
United Therapeutics Corp. <sup>(a)*</sup> . . . . .	157	34,658
Viatis, Inc. <sup>(a)</sup> . . . . .	10,966	109,441
Waters Corp.* . . . . .	150	39,981
West Pharmaceutical Services, Inc. . . . .	42	16,064
Zoetis, Inc. <sup>(a)</sup> . . . . .	516	88,860
		<u>3,612,289</u>
<b>Semiconductors &amp; Semiconductor Equipment — 5.7%</b>		
Advanced Micro Devices, Inc.* . . . . .	953	108,556
Allegro MicroSystems, Inc. <sup>(a)*</sup> . . . . .	6,266	282,847
Analog Devices, Inc. . . . .	71	13,831

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Semiconductors &amp; Semiconductor Equipment — (Continued)</b>		
Applied Materials, Inc. <sup>(a)</sup> . . . . .	1,326	\$ 191,660
Axcelis Technologies, Inc. <sup>(a)*</sup> . . . . .	882	161,697
Broadcom, Inc. <sup>(a)</sup> . . . . .	406	352,176
Cirrus Logic, Inc. <sup>(a)*</sup> . . . . .	1,255	101,667
Diodes, Inc.* . . . . .	890	82,316
Enphase Energy, Inc.* . . . . .	1,239	207,508
Lam Research Corp. <sup>(a)</sup> . . . . .	441	283,501
Lattice Semiconductor Corp. <sup>(a)*</sup> . . . . .	1,237	118,839
MaxLinear, Inc. <sup>(a)*</sup> . . . . .	1,720	54,283
Microchip Technology, Inc. <sup>(a)</sup> . . . . .	2,540	227,559
Monolithic Power Systems, Inc. . . . .	81	43,759
NVIDIA Corp. <sup>(a)</sup> . . . . .	347	146,788
NXP Semiconductors NV (Netherlands) . . . . .	1,576	322,576
ON Semiconductor Corp. <sup>(a)*</sup> . . . . .	2,808	265,581
Photronics, Inc.* . . . . .	3,731	96,222
Qorvo, Inc.* . . . . .	704	71,829
QUALCOMM, Inc. . . . .	1,051	125,111
Rambus, Inc. <sup>(a)*</sup> . . . . .	1,481	95,036
Silicon Laboratories, Inc. <sup>(a)*</sup> . . . . .	52	8,202
Skyworks Solutions, Inc. <sup>(a)</sup> . . . . .	1,927	213,300
Synaptics, Inc. <sup>(a)*</sup> . . . . .	278	23,736
Universal Display Corp. . . . .	190	27,385
		<u>3,625,965</u>
<b>Software &amp; Services — 9.0%</b>		
Accenture PLC, Class A (Ireland) . . . . .	115	35,487
Adeia, Inc. . . . .	209	2,301
Adobe, Inc. <sup>(a)*</sup> . . . . .	780	381,412
Amdocs Ltd. (Guernsey) . . . . .	615	60,793
ANSYS, Inc. <sup>(a)*</sup> . . . . .	417	137,723
Appfolio, Inc., Class A* . . . . .	78	13,427
Asana, Inc., Class A <sup>(a)*</sup> . . . . .	5,348	117,870
BlackBerry Ltd. (Canada)* . . . . .	11,697	64,684
Box, Inc., Class A <sup>(a)*</sup> . . . . .	1,812	53,237
Cadence Design Systems, Inc.* . . . . .	228	53,471
CGI, Inc. (Canada)* . . . . .	60	6,326
Descartes Systems Group, Inc. (The) (Canada)* . . . . .	408	32,685
DigitalOcean Holdings, Inc.* . . . . .	1,016	40,782
Dolby Laboratories, Inc., Class A . . . . .	590	49,371
DoubleVerify Holdings, Inc.* . . . . .	922	35,884
DXC Technology Co. <sup>(a)*</sup> . . . . .	3,255	86,974
Elastic NV (Netherlands)* . . . . .	755	48,411
Fortinet, Inc. <sup>(a)*</sup> . . . . .	3,661	276,735
Gartner, Inc. <sup>(a)*</sup> . . . . .	417	146,079
Gen Digital, Inc. <sup>(a)</sup> . . . . .	7,071	131,167



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Software &amp; Services — (Continued)</b>			<b>Technology Hardware &amp; Equipment — (Continued)</b>		
Guidewire Software, Inc. <sup>(a)*</sup> . . . . .	529	\$ 40,246	Corsair Gaming, Inc.* . . . . .	198	\$ 3,513
HubSpot, Inc.* . . . . .	99	52,677	Digi International, Inc.* . . . . .	499	19,656
InterDigital, Inc. <sup>(a)</sup> . . . . .	2,548	246,009	Extreme Networks, Inc.* . . . . .	2,327	60,618
International Business Machines Corp. <sup>(a)</sup> . . . . .	951	127,253	F5, Inc. <sup>(a)*</sup> . . . . .	303	44,317
Intuit, Inc. . . . .	186	85,223	Hewlett Packard Enterprise Co. <sup>(a)</sup> . . . . .	13,658	229,454
JFrog Ltd. (Israel)* . . . . .	7	194	HP, Inc. <sup>(a)</sup> . . . . .	2,831	86,940
Manhattan Associates, Inc. <sup>(a)*</sup> . . . . .	57	11,393	Insight Enterprises, Inc. <sup>(a)*</sup> . . . . .	1,112	162,730
Microsoft Corp. <sup>(a)</sup> . . . . .	1,520	517,621	IonQ, Inc.* . . . . .	7,603	102,869
MongoDB, Inc. <sup>(a)*</sup> . . . . .	782	321,394	IPG Photonics Corp.* . . . . .	320	43,462
NCR Corp. <sup>(a)*</sup> . . . . .	5,830	146,916	Jabil, Inc. . . . .	257	27,738
New Relic, Inc. <sup>(a)*</sup> . . . . .	2,495	163,273	Keysight Technologies, Inc.* . . . . .	115	19,257
Nutanix, Inc., Class A* . . . . .	2,099	58,877	Methode Electronics, Inc. . . . .	39	1,307
Oracle Corp. . . . .	441	52,519	Motorola Solutions, Inc. <sup>(a)</sup> . . . . .	717	210,282
PagerDuty, Inc. <sup>(a)*</sup> . . . . .	1,340	30,123	Napco Security Technologies, Inc. . . . .	657	22,765
Palantir Technologies, Inc., Class A <sup>(a)*</sup> . . . . .	17,386	266,527	NetApp, Inc. <sup>(a)</sup> . . . . .	1,007	76,935
Palo Alto Networks, Inc. <sup>(a)*</sup> . . . . .	1,108	283,105	NetScout Systems, Inc.* . . . . .	3,816	118,105
Procore Technologies, Inc.* . . . . .	276	17,959	OSI Systems, Inc.* . . . . .	201	23,684
Q2 Holdings, Inc.* . . . . .	583	18,015	PC Connection, Inc. . . . .	8	361
Qualys, Inc. <sup>(a)*</sup> . . . . .	824	106,436	Sanmina Corp.* . . . . .	1,195	72,023
Roper Technologies, Inc. . . . .	9	4,327	Seagate Technology Holdings PLC (Ireland) . . . . .	960	59,395
Salesforce, Inc. <sup>(a)*</sup> . . . . .	1,486	313,932	SmartRent, Inc.* . . . . .	74	283
Samsara, Inc., Class A <sup>(a)*</sup> . . . . .	6,645	184,133	Super Micro Computer, Inc. <sup>(a)*</sup> . . . . .	3,731	929,952
ServiceNow, Inc. <sup>(a)*</sup> . . . . .	717	402,933	Teledyne Technologies, Inc. <sup>(a)*</sup> . . . . .	197	80,989
Splunk, Inc. <sup>(a)*</sup> . . . . .	860	91,237	Trimble, Inc.* . . . . .	931	49,287
Sprinklr, Inc., Class A* . . . . .	1,159	16,029	Vishay Intertechnology, Inc. <sup>(a)</sup> . . . . .	1,062	31,223
Squarespace, Inc., Class A* . . . . .	2,829	89,227	Xerox Holdings Corp. . . . .	329	4,899
Unity Software, Inc.* . . . . .	1,055	45,808	Zebra Technologies Corp., Class A* . . . . .	281	83,128
Varonis Systems, Inc. . . . .	728	19,401			3,727,473
Verint Systems, Inc.* . . . . .	375	13,148	<b>Telecommunication Services — 0.8%</b>		
VeriSign, Inc. <sup>(a)*</sup> . . . . .	236	53,329	AT&T, Inc. <sup>(a)</sup> . . . . .	7,610	121,380
Weave Communications, Inc.* . . . . .	83	922	EchoStar Corp., Class A* . . . . .	1,126	19,525
Workday, Inc., Class A* . . . . .	442	99,843	IDT Corp., Class B* . . . . .	17	439
Yext, Inc.* . . . . .	4,856	54,921	Iridium Communications, Inc. . . . .	1,289	80,073
Zuora, Inc., Class A* . . . . .	785	8,612	T-Mobile US, Inc. <sup>(a)*</sup> . . . . .	1,099	152,651
		5,718,381	Verizon Communications, Inc. <sup>(a)</sup> . . . . .	4,511	167,764
					541,832
<b>Technology Hardware &amp; Equipment — 5.8%</b>			<b>Transportation — 3.2%</b>		
Amphenol Corp., Class A <sup>(a)</sup> . . . . .	1,413	120,034	American Airlines Group, Inc. <sup>(a)*</sup> . . . . .	27,528	493,852
Apple, Inc. <sup>(a)</sup> . . . . .	2,909	564,259	ArcBest Corp. <sup>(a)</sup> . . . . .	1,370	135,356
Arlo Technologies, Inc.* . . . . .	1,153	12,579	Canadian National Railway Co. (Canada) . . . . .	117	14,165
Arrow Electronics, Inc.* . . . . .	368	52,709	CH Robinson Worldwide, Inc. <sup>(a)</sup> . . . . .	3,205	302,392
Bel Fuse, Inc., Class B . . . . .	24	1,378	CSX Corp. <sup>(a)</sup> . . . . .	2,465	84,056
Belden, Inc. . . . .	233	22,286	Delta Air Lines, Inc.* . . . . .	645	30,663
CDW Corp. <sup>(a)</sup> . . . . .	643	117,990			
Cisco Systems, Inc. <sup>(a)</sup> . . . . .	5,239	271,066			

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Transportation — (Continued)</b>			<b>Utilities — (Continued)</b>		
Expeditors International of Washington, Inc. <sup>(a)</sup> . . . . .	1,468	\$ 177,819	SJW Group . . . . .	203	\$ 14,232
FedEx Corp. . . . .	56	13,882	Vistra Corp. . . . .	3,477	91,271
Forward Air Corp. . . . .	264	28,013			<u>1,106,179</u>
Hub Group, Inc., Class A* . . . . .	897	72,047	TOTAL COMMON STOCKS		
Landstar System, Inc. <sup>(a)</sup> . . . . .	615	118,412	(Cost \$51,827,564) . . . . .		<u>60,410,791</u>
Norfolk Southern Corp. <sup>(a)</sup> . . . . .	267	60,545	OTHER ASSETS IN EXCESS OF		
Old Dominion Freight Line, Inc. <sup>(a)</sup> . . . . .	61	22,555	LIABILITIES - 5.3% . . . . .		<u>3,392,972</u>
RXO, Inc.* . . . . .	1,681	38,108	NET ASSETS - 100.0% . . . . .		<u>\$ 63,803,763</u>
Ryder System, Inc. <sup>(a)</sup> . . . . .	900	76,311			
Schneider National, Inc., Class B . . . . .	479	13,757			
Spirit Airlines, Inc. . . . .	2,654	45,543	(a) Security position is either entirely or partially designated as		
TFI International, Inc. (Canada) . . . . .	528	60,171	collateral for total return swaps.		
Uber Technologies, Inc.* . . . . .	2,339	100,975	(b) Security is fair valued by the Adviser in accordance with the		
Union Pacific Corp. <sup>(a)</sup> . . . . .	292	59,749	policies established by the Board of Trustees.		
United Parcel Service, Inc., Class B . . . . .	275	49,294	* Non-income producing.		
XPO, Inc. <sup>(a)*</sup> . . . . .	568	33,512			
		<u>2,031,177</u>	PLC Public Limited Company		
<b>Utilities — 1.7%</b>					
Algonquin Power & Utilities Corp. (Canada) . . . . .	1,924	15,892			
ALLETE, Inc. . . . .	950	55,072			
American States Water Co. . . . .	61	5,307			
American Water Works Co., Inc. . . . .	309	44,110			
Black Hills Corp. . . . .	312	18,801			
Brookfield Renewable Corp., Class A (Canada) . . . . .	1,250	39,400			
Chesapeake Utilities Corp. . . . .	2	238			
Consolidated Edison, Inc. <sup>(a)</sup> . . . . .	3,727	336,921			
Constellation Energy Corp. <sup>(a)</sup> . . . . .	688	62,986			
Dominion Energy, Inc. . . . .	332	17,194			
Duke Energy Corp. . . . .	683	61,293			
Entergy Corp. <sup>(a)</sup> . . . . .	1,101	107,204			
National Fuel Gas Co. <sup>(a)</sup> . . . . .	1,194	61,324			
Otter Tail Corp. . . . .	477	37,664			
Pinnacle West Capital Corp. . . . .	43	3,503			
PNM Resources, Inc. . . . .	2,401	108,285			
Public Service Enterprise Group, Inc. . . . .	407	25,482			

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

The following table represents the individual long and short positions and related values of total return swaps, which represents (69.6)% of net assets as of June 30, 2023:

### Total Return Swaps

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Long</b>								
<b>Automobiles &amp; Components</b>								
Adient PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	738	\$ 25,575	\$ 28,280	\$ 4,780
American Axle & Manufacturing Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3	25	25	3
Aptiv PLC (Jersey) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	103	9,704	10,515	1,578
BorgWarner, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	244	8,785	11,934	4,082
Ford Motor Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,494	41,061	52,864	15,971
General Motors Co. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,519	49,944	58,573	13,198
Modine Manufacturing Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	195	4,029	6,439	2,729
Rivian Automotive, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,444	35,350	40,717	8,180
Visteon Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	358	51,439	51,412	4,005
					<u>9,098</u>	<u>225,912</u>	<u>260,759</u>	<u>54,526</u>
<b>Capital Goods</b>								
3M Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	11	1,098	1,101	450
A. O. Smith Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	445	28,663	32,387	6,123
Acuity Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	76	12,152	12,394	1,205
AGCO Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	34	4,082	4,468	919
Alamo Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	27	4,780	4,966	563
Allison Transmission Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	29	1,200	1,637	821
American Woodmark Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	21	1,421	1,604	295
AMETEK, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	312	43,991	50,507	10,274
API Group Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	746	16,823	20,336	4,842
Apogee Enterprises, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	8	384	380	27
Applied Industrial Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	99	13,261	14,338	2,176
Armstrong World Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	75	5,108	5,510	873
Array Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,511	117,283	124,549	16,521
Atkore, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/25	127	11,797	19,804	11,478
Barnes Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	37	1,525	1,561	157
Blue Bird Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	23	499	517	59
Boeing Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	383	76,862	80,874	10,131
Boise Cascade Co. . . . .	USFF +0.250%	Weekly	MS	07/06/26	204	12,256	18,431	8,490
Brookfield Business Corp., Class A (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1	21	19	—
Builders FirstSource, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	137	12,151	18,632	7,441
Carrier Global Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	243	8,443	12,080	4,475

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Caterpillar, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	145	\$31,052	\$35,677	\$ 7,216
Columbus McKinnon Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	18	712	732	77
Comfort Systems USA, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	383	55,459	62,889	11,868
Crane Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	407	28,960	36,272	9,871
Crane NXT Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	179	6,544	10,103	4,283
CSW Industrials, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	18	2,779	2,991	433
Curtiss-Wright Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	117	19,970	21,488	3,134
Deere & Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	67	24,807	27,148	4,580
Donaldson Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	400	23,909	25,004	3,127
Dover Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	72	10,304	10,631	1,171
DXP Enterprises, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	15	544	546	46
Eaton Corp. PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	105	17,540	21,116	5,304
EMCOR Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	35	5,052	6,467	2,080
Emerson Electric Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	203	16,130	18,349	3,644
Encore Wire Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	311	36,474	57,824	25,068
Enerpac Tool Group Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	389	9,684	10,503	1,584
EnPro Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	112	11,645	14,955	4,344
Fastenal Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	255	13,378	15,042	2,820
Fortive Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	176	9,445	13,160	4,702
Fortune Brands Innovations, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,222	71,175	87,923	22,922
Gates Industrial Corp. PLC (United Kingdom) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	375	4,783	5,055	650
General Dynamics Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	112	24,265	24,097	1,785
General Electric Co. . . . .	USFF +0.250%	Weekly	MS	01/07/27	516	37,127	56,683	26,977
Gibraltar Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	32	1,870	2,013	292
Greenbrier Cos., Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	4	171	172	16
Griffon Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	985	33,938	39,695	9,985
Hillman Solutions Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,129	9,197	10,172	1,702
Honeywell International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	24	4,501	4,980	903
Howmet Aerospace, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	802	27,755	39,747	14,261
Hubbell, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	86	16,711	28,514	13,918
Huntington Ingalls Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	68	13,276	15,477	3,518
Illinois Tool Works, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	107	22,220	26,767	6,700

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Ingersoll Rand, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	264	\$13,993	\$17,255	\$ 4,545
Johnson Controls International PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	94	5,753	6,405	1,328
Kennametal, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	43	1,217	1,221	101
Lincoln Electric Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	29	3,612	5,760	2,495
Lindsay Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1	117	119	13
Lockheed Martin Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	145	61,410	66,755	11,158
Masco Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	633	31,987	36,322	7,125
MSC Industrial Direct Co., Inc., Class A . .	USFF +0.250%	Weekly	MS	01/10/28	293	27,474	27,917	2,612
Mueller Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	871	52,315	76,021	29,268
MYR Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	27	3,653	3,735	371
NEXTracker, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	23	905	916	82
nVent Electric PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	694	27,743	35,859	10,836
Otis Worldwide Corp. .	USFF +0.250%	Weekly	MS	07/08/27	313	23,352	27,860	6,526
PACCAR, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	183	12,326	15,308	4,336
Powell Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	15	898	909	82
RBC Bearings, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	135	30,148	29,358	1,550
REV Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	10	131	133	13
Shoals Technologies Group, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,752	62,107	70,341	13,167
Simpson Manufacturing Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	55	4,650	7,618	3,364
Snap-on, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	67	16,289	19,309	4,425
SPX Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	120	9,467	10,196	1,477
Standex International Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	13	1,809	1,839	174
Sterling Infrastructure, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	225	8,737	12,555	4,521
Terex Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	929	44,113	55,582	15,238
Textainer Group Holdings Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	5	200	197	14
Textron, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	777	47,213	52,549	9,286
Trane Technologies PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	31	5,359	5,929	1,012
TransDigm Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	35	25,373	31,296	8,164
UFP Industries, Inc. . .	USFF +0.250%	Weekly	MS	01/07/27	481	37,775	46,681	12,259
Univar Solutions, Inc..	USFF +0.250%	Weekly	MS	01/10/28	1,792	63,576	64,225	5,667

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Valmont Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	147	\$ 45,027	\$ 42,784	\$ 1,427
Veritiv Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	381	44,283	47,857	7,614
Wabash National Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,082	24,580	27,742	5,205
Watts Water Technologies, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	215	35,743	39,502	6,675
Westinghouse Air Brake Technologies Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	79	6,423	8,664	2,891
WillScot Mobile Mini Holdings Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	983	44,236	46,978	6,273
WW Grainger, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	111	56,309	87,533	40,661
Xylem, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	50	4,875	5,631	1,201
					<u>31,521</u>	<u>1,850,355</u>	<u>2,195,148</u>	<u>519,457</u>
<b>Commercial &amp; Professional Services</b>								
ACV Auctions, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,705	25,618	29,445	5,850
Automatic Data Processing, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	135	28,780	29,672	3,822
Brady Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	127	6,420	6,041	134
Broadridge Financial Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	158	22,388	26,170	5,902
Ceridian HCM Holding, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	104	5,201	6,965	2,175
Cintas Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	11	4,741	5,468	1,129
Clarivate PLC (Jersey) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,648	31,307	34,765	6,029
Clean Harbors, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	121	16,048	19,896	5,370
Concentrix Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	219	23,277	17,684	(3,713)
Copart, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	331	18,937	30,191	12,967
Enviri Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	182	1,648	1,796	279
GEO Group, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1	7	7	(5)
GFL Environmental, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	103	3,752	3,996	541
Insperty, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	283	31,946	33,666	4,433
Korn Ferry . . . . .	USFF +0.250%	Weekly	MS	01/07/27	215	11,833	10,651	(193)
Legalzoom.com, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	565	6,576	6,825	769
Paychex, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	176	19,129	19,689	2,245
Republic Services, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	164	21,250	25,120	5,710
Robert Half International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	222	15,872	16,699	2,304
Rollins, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	695	24,800	29,767	7,537
Science Applications International Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	103	10,529	11,585	2,025



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Commercial &amp; Professional Services — (continued)</b>								
Steelcase, Inc.,								
Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	156	\$ 1,166	\$ 1,203	\$ 132
Tetra Tech, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	55	7,239	9,006	2,465
TriNet Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	68	4,930	6,458	1,918
TTEC Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	16	537	541	48
Verisk Analytics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	285	55,484	64,419	13,506
					<u>9,848</u>	<u>399,415</u>	<u>447,725</u>	<u>83,379</u>
<b>Consumer Discretionary</b>								
<b>Distribution &amp; Retail</b>								
Abercrombie & Fitch								
Co., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	211	7,876	7,950	696
Amazon.com, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/25	724	68,923	94,381	37,499
Arhaus, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	874	6,880	9,116	2,985
AutoNation, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/25	60	5,844	9,877	4,494
AutoZone, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/25	11	24,663	27,427	4,711
Bath & Body Works, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,173	31,728	43,987	16,487
Best Buy Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	6	385	492	154
Buckle, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	08/29/25	594	17,637	20,552	7,290
CarMax, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	192	11,613	16,070	6,597
Chico's FAS, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	644	3,330	3,445	379
eBay, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	263	11,654	11,753	1,054
Etsy, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	231	20,315	19,545	766
Five Below, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	159	30,519	31,250	3,137
Gap, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,785	33,909	33,800	2,567
Genuine Parts Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	144	23,338	24,369	3,141
Group 1 Automotive, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	33	5,200	8,517	3,821
Home Depot, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	45	13,437	13,979	1,666
LKQ Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	377	18,658	21,968	5,369
Lowe's Cos., Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	145	25,547	32,727	10,184
Monro, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	210	9,345	8,532	(36)
Murphy USA, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	55	12,452	17,111	5,872
Nordstrom, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	262	4,329	5,363	1,405
ODP Corp. (The) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	696	26,202	32,587	8,450
Ollie's Bargain Outlet Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	410	24,381	23,751	1,295
O'Reilly Automotive, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	21	19,526	20,061	2,077
Pool Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	40	13,637	14,986	2,582
Ross Stores, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	264	19,836	29,602	11,888
Signet Jewelers Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	131	8,890	8,549	183
Ulta Beauty, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2	706	941	1,287
Urban Outfitters, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	989	25,628	32,766	9,161
Valvoline, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,013	36,855	37,998	4,052

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Discretionary</b>								
<b>Distribution &amp; Retail — (continued)</b>								
Warby Parker, Inc.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	263	\$ 3,664	\$ 3,074	\$ (317)
Wayfair, Inc., Class A.	USFF +0.250%	Weekly	MS	01/10/28	183	9,574	11,897	3,180
Williams-Sonoma, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	60	6,805	7,508	1,271
					<u>14,270</u>	<u>583,286</u>	<u>685,931</u>	<u>165,347</u>
<b>Consumer Durables &amp; Apparel</b>								
Beazer Homes USA, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	17	435	481	81
Brunswick Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	58	4,451	5,025	933
Capri Holdings Ltd. (British Virgin Islands) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	438	15,892	15,720	1,083
Cavco Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	71	15,239	20,945	7,092
DR Horton, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	163	13,615	19,835	7,546
Ethan Allen Interiors, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1	28	28	3
Garmin Ltd. (Switzerland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	249	25,569	25,968	2,524
GoPro, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/07/27	827	5,316	3,424	(1,531)
Green Brick Partners, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	111	6,118	6,305	670
Hasbro, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	559	26,596	36,206	12,533
Kontoor Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	52	1,730	2,189	671
La-Z-Boy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	52	1,456	1,489	149
Leggett & Platt, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	119	3,512	3,525	291
Lululemon Athletica, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	201	72,215	76,078	9,550
Malibu Boats, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	56	2,786	3,285	725
NIKE, Inc., Class B . . . . .	USFF +0.250%	Weekly	MS	07/08/27	33	3,378	3,642	613
Polaris, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	380	40,662	45,953	8,932
PulteGroup, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	300	16,732	23,304	7,987
Ralph Lauren Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	102	11,115	12,577	2,491
Skechers USA, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1	51	53	7
Skyline Champion Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	207	11,075	13,548	3,434
Steven Madden Ltd. . . . .	USFF +0.250%	Weekly	MS	08/29/25	891	28,906	29,127	3,524
Tapestry, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,640	51,254	70,192	24,779
Vista Outdoor, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	686	18,875	18,982	1,597
					<u>7,214</u>	<u>377,006</u>	<u>437,881</u>	<u>95,684</u>
<b>Consumer Services</b>								
ADT, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,367	9,093	8,243	(81)
Adtalem Global Education, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	570	21,309	19,574	(66)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Services — (continued)</b>								
Bloomin' Brands, Inc..	USFF +0.250%	Weekly	MS	01/07/27	425	\$ 7,040	\$ 11,428	\$ 5,267
Booking Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	10	26,026	27,003	3,068
Boyd Gaming Corp. . .	USFF +0.250%	Weekly	MS	01/10/28	58	3,874	4,023	458
Bright Horizons Family Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	96	5,537	8,875	3,776
Brinker International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	304	10,896	11,126	1,091
Caesars Entertainment, Inc..	USFF +0.250%	Weekly	MS	07/08/27	1,384	59,721	70,542	15,743
Chipotle Mexican Grill, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1	2,053	2,139	249
Darden Restaurants, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	109	16,305	18,212	3,194
Denny's Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	283	3,133	3,487	606
Dine Brands Global, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	10	587	580	40
Frontdoor, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	386	11,926	12,313	1,329
Hilton Worldwide Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	138	18,910	20,086	2,686
Hyatt Hotels Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	299	32,971	34,259	3,901
Jack in the Box, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	45	4,019	4,389	687
Marriott International, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	548	95,041	100,662	13,401
McDonald's Corp. . . .	USFF +0.250%	Weekly	MS	01/07/27	99	23,179	29,543	8,649
MGM Resorts International . . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,537	58,958	67,505	13,193
Norwegian Cruise Line Holdings Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	806	14,738	17,547	3,972
Royal Caribbean Cruises Ltd. (Liberia) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	875	68,507	90,772	28,414
Six Flags Entertainment Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	628	14,718	16,315	2,759
Starbucks Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	87	8,480	8,618	815
Stride, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	34	1,351	1,266	22
Sweetgreen, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	59	732	756	82
Wendy's Co. (The) . .	USFF +0.250%	Weekly	MS	01/10/28	1,015	21,562	22,076	2,415
Wingstop, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	39	7,375	7,806	1,094
Wynn Resorts Ltd. . .	USFF +0.250%	Weekly	MS	01/10/28	196	20,242	20,700	2,077
Yum! Brands, Inc. . . .	USFF +0.250%	Weekly	MS	07/08/27	208	25,325	28,818	5,783
					<u>11,616</u>	<u>593,608</u>	<u>668,663</u>	<u>124,624</u>

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Staples Distribution &amp; Retail</b>								
BJ's Wholesale Club Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	593	\$ 39,212	\$ 37,365	\$ 313
Casey's General Stores, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	44	9,176	10,731	2,542
Costco Wholesale Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	39	19,077	20,997	3,547
Dollar Tree, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	203	26,740	29,131	4,625
Grocery Outlet Holding Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	142	4,160	4,347	516
Kroger Co. (The) . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,393	65,055	65,471	5,639
PriceSmart, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	129	9,141	9,554	1,157
Sprouts Farmers Market, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	428	13,035	15,720	3,770
Sysco Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	54	3,941	4,007	392
US Foods Holding Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,268	41,841	55,792	17,376
Walmart, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	371	47,438	58,314	15,654
Weis Markets, Inc. . . .	USFF +0.250%	Weekly	MS	01/10/28	4	256	257	23
					<u>4,668</u>	<u>279,072</u>	<u>311,686</u>	<u>55,554</u>
<b>Energy</b>								
APA Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	133	4,455	4,545	442
Arch Resources, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	23	2,813	2,593	(105)
Baker Hughes Co. . . .	USFF +0.250%	Weekly	MS	07/08/27	1,463	40,139	46,245	9,826
Borr Drilling Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	178	1,225	1,340	213
Canadian Natural Resources Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	340	18,412	19,128	2,371
ChampionX Corp. . . .	USFF +0.250%	Weekly	MS	01/10/28	1,223	33,125	37,962	7,469
Cheniere Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	177	24,340	26,968	4,936
Chesapeake Energy Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	945	73,735	79,078	12,022
Chevron Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	550	83,478	86,542	10,850
Civitas Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	210	14,007	14,568	1,703
ConocoPhillips . . . .	USFF +0.250%	Weekly	MS	07/08/27	287	29,509	29,736	2,839
CONSOL Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	537	29,814	36,414	8,931
Coterra Energy, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	3,727	89,127	94,293	12,517
Crescent Point Energy Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,615	16,425	17,599	2,653
CVR Energy, Inc. . . .	USFF +0.250%	Weekly	MS	01/07/27	260	7,380	7,790	1,785
Denbury, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	57	3,454	4,917	1,827
Devon Energy Corp. .	USFF +0.250%	Weekly	MS	01/10/28	233	11,249	11,263	1,017
DHT Holdings, Inc. (Marshall Islands) .	USFF +0.250%	Weekly	MS	07/08/27	7,157	64,835	61,049	4,808

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Energy — (continued)</b>								
Dorian LPG Ltd. (Marshall Islands) .	USFF +0.250%	Weekly	MS	01/10/28	498	\$ 10,461	\$ 12,774	\$ 3,710
Enbridge, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,054	39,140	39,156	3,271
Enerplus Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,310	36,125	33,426	225
EOG Resources, Inc..	USFF +0.250%	Weekly	MS	07/06/26	1,355	151,898	155,066	15,439
EQT Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	766	24,014	31,506	9,827
Equitrans Midstream Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,062	10,199	19,713	10,629
Expro Group Holdings NV (Netherlands) . . . .	USFF +0.250%	Weekly	MS	01/10/28	76	1,263	1,347	184
Exxon Mobil Corp.. . .	USFF +0.250%	Weekly	MS	01/05/26	635	61,425	68,104	14,869
FLEX LNG Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	495	14,657	15,112	2,790
Gulfport Energy Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	100	8,172	10,507	2,981
HF Sinclair Corp.. . .	USFF +0.250%	Weekly	MS	01/10/28	177	8,255	7,896	365
Imperial Oil Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/05/26	161	6,656	8,237	2,396
Kinder Morgan, Inc.. .	USFF +0.250%	Weekly	MS	07/08/27	1,492	25,471	25,692	3,213
Kosmos Energy Ltd. .	USFF +0.250%	Weekly	MS	01/10/28	2,885	18,248	17,281	346
Liberty Energy, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	873	11,031	11,672	1,530
Marathon Petroleum Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	124	14,244	14,458	1,536
Murphy Oil Corp.. . .	USFF +0.250%	Weekly	MS	07/06/26	1,423	48,719	54,501	10,113
Nabors Industries Ltd. (Bermuda) . . .	USFF +0.250%	Weekly	MS	07/08/27	208	28,662	19,350	(7,199)
NexTier Oilfield Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	609	5,139	5,444	713
Nordic American Tankers Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,516	12,292	12,904	2,199
Occidental Petroleum Corp. . . . .	USFF +0.250%	Weekly	MS	08/29/25	429	23,120	25,225	4,306
Oceaneering International, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	276	4,541	5,161	979
ONEOK, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	718	41,279	44,315	6,409
Par Pacific Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	477	10,856	12,693	2,687
Pembina Pipeline Corp. (Canada) . . .	USFF +0.250%	Weekly	MS	01/07/27	428	14,365	13,456	383
Phillips 66 . . . . .	USFF +0.250%	Weekly	MS	07/06/26	141	13,536	13,449	1,052
Pioneer Natural Resources Co.. . . .	USFF +0.250%	Weekly	MS	01/10/28	39	8,085	8,080	731
RPC, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	859	7,005	6,142	(280)
Southwestern Energy Co.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,083	5,141	6,509	2,261

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Energy — (continued)</b>								
TechnipFMC PLC (United Kingdom) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,890	\$ 14,833	\$ 31,412	\$ 17,750
Tidewater, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	401	18,638	22,231	5,085
US Silica Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,024	26,210	24,551	410
Valaris Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	220	10,529	13,845	4,208
W&T Offshore, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	911	4,668	3,526	(773)
Weatherford International PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	389	7,539	25,837	18,918
					<u>51,219</u>	<u>1,293,938</u>	<u>1,402,608</u>	<u>229,367</u>
<b>Financial Services</b>								
Affiliated Managers								
Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	75	8,804	11,242	3,136
Berkshire Hathaway, Inc., Class B . . . . .	USFF +0.250%	Weekly	MS	08/29/25	195	55,437	66,495	15,488
BlackRock, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	36	25,698	24,881	1,569
Cboe Global Markets, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	196	24,142	27,050	5,017
CME Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	67	11,616	12,414	2,082
FactSet Research Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	8	3,170	3,205	303
Franklin Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,100	49,707	56,091	12,360
Intercontinental Exchange, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	362	34,209	40,935	9,861
MarketAxess Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	31	8,823	8,104	17
Nasdaq, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/25	592	31,267	29,511	1,287
Open Lending Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	725	5,559	7,620	2,501
T Rowe Price Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	278	27,982	31,142	6,760
					<u>4,665</u>	<u>286,414</u>	<u>318,690</u>	<u>60,381</u>
<b>Food, Beverage &amp; Tobacco</b>								
Altria Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	1,151	49,727	52,140	8,994
Archer-Daniels- Midland Co. . . . .	USFF +0.250%	Weekly	MS	01/05/26	249	18,083	18,814	2,377
Boston Beer Co., Inc. (The), Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2	628	617	39
Bunge Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	191	17,989	18,021	1,643
Cal-Maine Foods, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,882	99,892	84,690	(3,322)
Campbell Soup Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	775	39,568	35,425	(862)
Celsius Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	253	21,112	37,745	18,300



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Food, Beverage &amp; Tobacco — (continued)</b>								
Coca-Cola Co. (The) . . . . .	USFF +0.250%	Weekly	MS	08/29/25	630	\$ 34,925	\$ 37,939	\$ 7,086
Coca-Cola Consolidated, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/25	14	6,074	8,904	3,397
Conagra Brands, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	30	994	1,012	97
Constellation Brands, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	18	3,833	4,430	995
Dole PLC (Ireland). . . . .	USFF +0.250%	Weekly	MS	01/10/28	92	1,238	1,244	109
Duckhorn Portfolio, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	438	6,391	5,681	(205)
General Mills, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	601	46,277	46,097	3,645
Hershey Co. (The). . . . .	USFF +0.250%	Weekly	MS	01/10/28	135	34,357	33,709	2,178
Hormel Foods Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	257	10,353	10,337	801
Ingredion, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	84	8,870	8,900	788
J M Smucker Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	412	62,199	60,840	3,646
John B Sanfilippo & Son, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	28	3,229	3,284	337
Kellogg Co. . . . .	USFF +0.250%	Weekly	MS	01/05/26	415	27,932	27,971	3,080
Keurig Dr Pepper, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,329	46,377	41,558	(585)
Kraft Heinz Co. (The). . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,152	43,167	40,896	1,549
Lamb Weston Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	291	22,962	33,450	12,535
Lancaster Colony Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	175	35,435	35,191	2,682
McCormick & Co., Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	34	3,007	2,966	197
Molson Coors Beverage Co., Class B. . . . .	USFF +0.250%	Weekly	MS	08/29/25	216	11,065	14,221	4,168
Mondelez International, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	73	5,671	5,325	130
Monster Beverage Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	149	8,684	8,559	561
PepsiCo, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	104	17,609	19,263	4,096
Pilgrim's Pride Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	269	5,970	5,781	238
TreeHouse Foods, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	525	23,188	26,450	5,092
					11,974	716,806	731,460	83,786
<b>Health Care Equipment &amp; Services</b>								
Abbott Laboratories. . . . .	USFF +0.250%	Weekly	MS	01/10/28	101	10,431	11,011	1,511
Addus HomeCare Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	87	8,434	8,065	297
AmerisourceBergen Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	60	10,544	11,546	1,838
AtriCure, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	128	6,159	6,318	646
Avanos Medical, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	150	3,811	3,834	315

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Health Care Equipment &amp; Services — (continued)</b>								
Axionics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	359	\$20,129	\$ 18,119	\$ (604)
Baxter International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,265	53,873	57,633	8,652
Boston Scientific Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	272	13,988	14,712	1,829
Cardinal Health, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	680	50,011	64,308	19,307
Centene Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	747	50,464	50,385	3,826
Certara, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	343	5,991	6,246	728
Cigna Group (The) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	61	15,659	17,117	2,944
Cross Country Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	862	23,618	24,205	2,431
CVS Health Corp. . . . .	USFF +0.250%	Weekly	MS	08/29/25	731	51,801	50,534	3,403
DaVita, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	403	37,397	40,489	6,045
Dexcom, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	83	6,692	10,666	5,150
Edwards Lifesciences Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	166	11,393	15,659	5,167
Elevance Health, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	20	9,128	8,886	490
Embecka Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	14	318	302	10
Encompass Health Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	89	5,426	6,026	985
Enovis Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	622	31,025	39,883	11,438
Ensign Group, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	34	3,052	3,246	446
Fulgent Genetics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	485	24,651	17,960	(4,746)
GE HealthCare Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	445	27,779	36,152	10,617
Haemonetics Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	277	23,568	23,584	1,876
HCA Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	165	33,300	50,074	20,130
Hims & Hers Health, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	589	4,041	5,537	1,973
Hologic, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	92	7,378	7,449	654
Humana, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	93	46,394	41,583	(972)
IDEXX Laboratories, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	17	7,671	8,538	1,889
Inspire Medical Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	157	35,423	50,968	18,507
Integra LifeSciences Holdings Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	374	17,847	15,383	(1,056)
Intuitive Surgical, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	39	12,720	13,336	1,620
iRhythm Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	106	12,039	11,058	(196)
Lantheus Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,431	86,438	120,090	40,473
McKesson Corp. . . . .	USFF +0.250%	Weekly	MS	08/29/25	20	6,921	8,546	2,236
Medtronic PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	228	19,792	20,087	2,013

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Health Care Equipment &amp; Services</b>								
<b>— (continued)</b>								
Molina Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	141	\$ 37,784	\$ 42,475	\$ 7,881
National HealthCare Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5	304	309	33
NeoGenomics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	159	2,645	2,555	119
NextGen Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	371	6,765	6,018	(213)
Patterson Cos., Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	52	1,721	1,730	145
Penumbra, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	15	4,600	5,161	986
Privia Health Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	465	11,724	12,141	1,320
Shockwave Medical, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	40	10,070	11,416	2,142
SI-BONE, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	41	1,164	1,106	34
Simulations Plus, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2	86	87	8
TransMedics Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	487	29,955	40,898	13,354
UFP Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	65	8,700	12,600	4,627
UnitedHealth Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	44	21,315	21,148	1,544
Varex Imaging Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	12	273	283	32
Zimmer Biomet Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	272	31,600	39,603	11,079
					<u>13,966</u>	<u>964,012</u>	<u>1,097,065</u>	<u>214,963</u>
<b>Household &amp; Personal Products</b>								
Clorox Co. (The) . . . .	USFF +0.250%	Weekly	MS	01/10/28	111	17,556	17,653	1,484
Colgate-Palmolive Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	162	12,697	12,480	794
elf Beauty, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,515	75,153	173,058	103,893
Estee Lauder Cos., Inc. (The), Class A . . . .	USFF +0.250%	Weekly	MS	01/10/28	80	15,337	15,710	1,673
Kimberly-Clark Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	344	43,388	47,493	8,462
Procter & Gamble Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	203	26,242	30,803	7,050
Spectrum Brands Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	272	18,706	21,230	4,111
					<u>2,687</u>	<u>209,079</u>	<u>318,427</u>	<u>127,467</u>
<b>Materials</b>								
Alamos Gold, Inc., Class A (Canada) . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,556	53,926	54,308	4,757
Alpha Metallurgical Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	225	27,492	36,981	13,820
Arconic Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1	30	30	3
ATI, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	350	11,413	15,481	5,161
Avient Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	407	15,882	16,646	2,123

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
Ball Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	302	\$15,246	\$17,579	\$ 3,686
Bioceres Crop Solutions Corp. (Cayman Islands) . .	USFF +0.250%	Weekly	MS	01/10/28	1	14	13	1
CF Industries Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	616	38,585	42,763	7,679
Commercial Metals Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	669	32,435	35,230	5,513
Dow, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	326	16,930	17,363	2,016
DuPont de Nemours, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	816	53,558	58,295	9,934
Eagle Materials, Inc. . .	USFF +0.250%	Weekly	MS	01/07/27	2	214	373	414
Eastman Chemical Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	147	11,295	12,307	2,100
Ecolab, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	28	5,048	5,227	582
Franco-Nevada Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	401	49,219	57,183	12,205
Graphic Packaging Holding Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,290	54,142	55,029	5,433
Greif, Inc., Class A . .	USFF +0.250%	Weekly	MS	07/08/27	102	6,650	7,027	1,047
Hawkins, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3	141	143	14
HB Fuller Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	26	1,743	1,859	145
Hudbay Minerals, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	711	2,847	3,413	796
Huntsman Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	303	7,651	8,187	1,198
Innospec, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	52	5,098	5,223	547
International Flavors & Fragrances, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	64	4,952	5,094	553
International Paper Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	850	27,658	27,039	2,380
Kinross Gold Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	16,062	81,114	76,616	2,179
Linde PLC (Ireland) . .	USFF +0.250%	Weekly	MS	01/05/26	92	29,026	35,059	8,735
Lithium Americas Corp. (Canada) . . .	USFF +0.250%	Weekly	MS	01/10/28	446	9,275	9,014	472
Livent Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,555	57,454	70,084	17,190
LSB Industries, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	419	4,587	4,127	(97)
Martin Marietta Materials, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	31	10,341	14,312	5,003
Materion Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	66	6,874	7,537	1,212
Minerals Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	43	2,430	2,481	244
Mosaic Co. (The) . . .	USFF +0.250%	Weekly	MS	01/07/27	913	39,165	31,955	(3,723)
Myers Industries, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	2	39	39	4
NewMarket Corp. . . .	USFF +0.250%	Weekly	MS	08/29/25	49	18,070	19,704	3,233
Newmont Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	179	7,520	7,636	711
Nucor Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	272	32,639	44,603	15,356
Olin Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	866	39,427	44,504	8,810

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
Packaging Corp. of America . . . . .	USFF +0.250%	Weekly	MS	07/08/27	186	\$ 23,704	\$ 24,582	\$ 3,161
Pactiv Evergreen, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	31	230	235	24
Perimeter Solutions SA (Luxembourg) . .	USFF +0.250%	Weekly	MS	07/08/27	589	5,268	3,622	(1,287)
Quaker Chemical Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	37	7,231	7,211	552
Reliance Steel & Aluminum Co. . . .	USFF +0.250%	Weekly	MS	01/07/27	46	9,762	12,493	4,554
Sealed Air Corp. . . .	USFF +0.250%	Weekly	MS	08/29/25	146	6,115	5,840	270
Silgan Holdings, Inc. .	USFF +0.250%	Weekly	MS	07/08/27	302	14,790	14,161	618
Southern Copper Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	124	8,600	8,896	975
Steel Dynamics, Inc. .	USFF +0.250%	Weekly	MS	07/08/27	616	59,254	67,101	13,375
SunCoke Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	19	146	150	16
Teck Resources Ltd., Class B (Canada) .	USFF +0.250%	Weekly	MS	01/07/27	516	13,692	21,724	9,438
Vulcan Materials Co. .	USFF +0.250%	Weekly	MS	01/10/28	181	34,989	40,805	8,857
Warrior Met Coal, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	731	23,773	28,472	7,488
Westlake Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	700	79,756	83,629	10,320
Wheaton Precious Metals Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,088	51,377	47,023	(209)
					40,555	1,118,817	1,216,408	199,588
<b>Media &amp; Entertainment</b>								
Activision Blizzard, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	333	24,939	28,072	5,283
Advantage Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	71	151	166	28
Alphabet, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,130	105,871	135,261	37,723
Bumble, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/07/27	3,128	60,223	52,488	(2,982)
Cable One, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5	3,148	3,285	401
Charter Communications, Inc., Class A . . . .	USFF +0.250%	Weekly	MS	07/08/27	125	40,887	45,921	8,192
Cinemark Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,105	57,568	84,232	31,208
Comcast Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	954	30,653	39,639	11,857
Eventbrite, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	426	3,691	4,068	669
Fox Corp., Class A . .	USFF +0.250%	Weekly	MS	07/08/27	464	13,815	15,776	3,462
Interpublic Group of Cos., Inc. (The) . . .	USFF +0.250%	Weekly	MS	07/08/27	463	15,393	17,863	4,072

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Media &amp; Entertainment — (continued)</b>								
John Wiley & Sons, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	31	\$ 1,012	\$ 1,055	\$ 123
Madison Square Garden Sports Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	142	26,688	26,703	2,085
Meta Platforms, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	760	95,423	218,105	130,248
Netflix, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	117	33,187	51,537	22,654
New York Times Co. (The), Class A . . . . .	USFF +0.250%	Weekly	MS	07/08/27	149	4,871	5,868	1,552
News Corp., Class A . . . . .	USFF +0.250%	Weekly	MS	01/07/27	825	13,223	16,088	3,970
Nexstar Media Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	32	5,386	5,330	450
Omnicom Group, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	221	19,350	21,028	3,379
Shutterstock, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	880	45,655	42,830	1,075
Sirius XM Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,766	6,493	8,000	2,170
TEGNA, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	293	5,747	4,758	(435)
Trade Desk, Inc. (The), Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	86	4,617	6,641	3,934
TripAdvisor, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,742	35,681	28,726	(4,559)
Vimeo, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	668	2,649	2,752	313
Walt Disney Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	129	11,330	11,517	1,084
ZipRecruiter, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	273	4,366	4,848	845
ZoomInfo Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	249	5,608	6,322	1,162
					<u>20,567</u>	<u>677,625</u>	<u>888,879</u>	<u>269,963</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
AbCellera Biologics, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	795	5,770	5,136	(234)
Agilent Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	160	20,485	19,240	340
Agios Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	10	277	283	29
Amphastar Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	71	2,140	4,080	2,205
ANI Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	15	715	807	150
Arcturus Therapeutics Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	95	2,585	2,725	344
Ardelyx, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,581	11,508	8,750	(1,986)
Avantor, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,416	47,490	49,625	5,912



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (continued)</b>								
Biogen, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	276	\$ 81,049	\$ 78,619	\$ 3,966
Bristol-Myers Squibb Co. . . . .	USFF +0.250%	Weekly	MS	01/07/27	552	36,675	35,300	2,396
Catalyst Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,752	41,578	36,987	(1,634)
Collegium Pharmaceutical, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	379	8,867	8,145	(21)
Corcept Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	122	2,676	2,715	250
Danaher Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	88	20,108	21,120	2,629
Exact Sciences Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	520	43,450	48,828	8,809
Gilead Sciences, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5	383	385	48
Harmony Biosciences Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,288	49,818	45,325	(562)
Horizon Therapeutics PLC (Ireland). . . . .	USFF +0.250%	Weekly	MS	07/08/27	104	7,862	10,696	3,456
Illumina, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2	353	375	51
ImmunoGen, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	320	1,370	6,038	4,777
Ironwood Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,703	17,868	18,120	1,662
Jazz Pharmaceuticals PLC (Ireland). . . . .	USFF +0.250%	Weekly	MS	07/08/27	485	66,491	60,125	(1,117)
Johnson & Johnson . . . . .	USFF +0.250%	Weekly	MS	07/08/27	302	48,291	49,987	6,099
Ligand Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	92	6,770	6,633	399
Maravai LifeSciences Holdings, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,065	15,346	13,238	(896)
Medpace Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	17	2,977	4,083	1,812
Merck & Co., Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	101	11,427	11,654	1,130
Mettler-Toledo International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	37	42,791	48,531	9,117
Organon & Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	75	1,539	1,561	144
Pacific Biosciences of California, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,523	20,121	20,256	1,724
Pfizer, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,118	117,997	114,368	6,476
QIAGEN NV (Netherlands) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	152	6,561	6,845	804
Repligen Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	185	27,043	26,170	1,262
Revvity, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	742	87,051	88,142	7,629

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (continued)</b>								
Sarepta Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	28	\$ 2,121	\$ 3,207	\$ 2,141
Supernus Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	56	1,772	1,683	52
TG Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,769	14,771	43,942	30,012
Twist Bioscience Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	55	1,029	1,125	178
United Therapeutics Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	46	9,758	10,155	1,168
Viatriis, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	3,026	28,854	30,199	4,845
Waters Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	39	10,151	10,395	1,046
West Pharmaceutical Services, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	13	3,485	4,972	2,611
Zoetis, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	143	23,198	24,626	3,489
					<u>27,323</u>	<u>952,571</u>	<u>985,196</u>	<u>112,712</u>
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Advanced Micro Devices, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	193	23,114	21,985	(182)
Allegro Microsystems, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,093	78,813	94,478	22,150
Analog Devices, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	19	3,604	3,701	383
Applied Materials, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	457	46,504	66,055	25,362
Axcelis Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/25	288	24,758	52,799	31,341
Broadcom, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/25	83	42,644	71,997	34,467
Cirrus Logic, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	341	30,975	27,624	(1,478)
Diodes, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	241	19,410	22,290	4,412
Enphase Energy, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	339	54,664	56,776	6,426
Lam Research Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	121	45,142	77,786	36,792
Lattice Semiconductor Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	348	17,106	33,432	18,302
MaxLinear, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	492	16,346	15,528	363
Microchip Technology, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	713	43,933	63,878	25,938
Monolithic Power Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	21	9,757	11,345	2,383
NVIDIA Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	103	29,685	43,571	16,439
NXP Semiconductors NV (Netherlands) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	442	65,891	90,469	30,996
ON Semiconductor Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	785	51,255	74,245	27,041
Photronics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,058	17,278	27,286	11,394
Qorvo, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	193	19,960	19,692	1,286

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Semiconductors &amp; Semiconductor Equipment — (continued)</b>								
QUALCOMM, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	287	\$ 33,657	\$ 34,164	\$ 3,244
Rambus, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	411	9,125	26,374	19,088
Silicon Laboratories, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	16	1,898	2,524	776
Skyworks Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	539	56,136	59,662	8,270
Synaptics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	72	5,387	6,147	1,227
Universal Display Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	54	7,540	7,783	840
					<u>9,709</u>	<u>754,582</u>	<u>1,011,591</u>	<u>327,260</u>
<b>Software &amp; Services</b>								
Accenture PLC, Class A (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	30	9,040	9,257	932
Adeia, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	96	1,015	1,057	123
Adobe, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	191	58,813	93,397	39,226
Amdocs Ltd. (Guernsey) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	167	15,575	16,508	2,244
ANSYS, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	110	28,009	36,330	10,532
Appfolio, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	23	3,911	3,959	358
Asana, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,302	26,407	28,696	4,588
BlackBerry Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,154	14,939	17,442	3,683
Box, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/08/27	463	11,818	13,603	2,719
Cadence Design Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	59	12,617	13,837	2,216
CGI, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	17	1,745	1,792	186
Descartes Systems Group, Inc. (The) (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	110	7,126	8,812	2,249
DigitalOcean Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	292	9,709	11,721	2,814
Dolby Laboratories, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	161	13,319	13,472	1,205
DoubleVerify Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	234	6,661	9,107	3,028
DXC Technology Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	892	23,766	23,834	1,944
Elastic NV (Netherlands) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	205	13,263	13,145	892
Fortinet, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	951	51,585	71,886	24,401
Gartner, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	118	37,809	41,337	6,911
Gen Digital, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,953	32,408	36,228	6,482
Guidewire Software, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	137	10,140	10,423	1,069
HubSpot, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	27	12,066	14,366	3,362
InterDigital, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	697	50,277	67,295	21,267

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Software &amp; Services — (continued)</b>								
International								
Business Machines Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	258	\$ 32,475	\$ 34,523	\$ 5,010
Intuit, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	52	21,585	23,826	4,016
Manhattan								
Associates, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	24	2,630	4,797	2,550
Microsoft Corp. . . . .	USFF +0.250%	Weekly	MS	08/29/25	418	97,958	142,346	53,014
MongoDB, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	213	80,926	87,541	13,002
NCR Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,593	35,916	40,144	7,063
New Relic, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	681	45,988	44,565	1,964
Nutanix, Inc.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	576	16,655	16,157	817
Oracle Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	121	14,518	14,410	3,514
PagerDuty, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	374	11,797	8,408	(3,052)
Palantir Technologies, Inc., Class A . . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	4,862	48,197	74,534	30,141
Palo Alto Networks, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	315	62,631	80,486	26,350
Procore Technologies, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	74	4,892	4,815	310
Q2 Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	160	4,753	4,944	567
Qualys, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	225	24,514	29,063	6,496
Roper Technologies, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	2	945	962	92
Salesforce, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	363	51,286	76,687	29,479
Samsara, Inc.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,807	46,082	50,072	7,627
ServiceNow, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	199	76,792	111,832	41,100
Splunk, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	241	20,170	25,568	7,367
Sprinklr, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	294	3,727	4,066	634
Squarespace, Inc.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	773	22,459	24,380	3,693
Unity Software, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	287	12,043	12,462	1,369
Varonis Systems, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	197	5,081	5,250	571
Verint Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	100	3,537	3,506	249
VeriSign, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	66	11,570	14,914	4,258
Weave Communications, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	40	424	444	54
Workday, Inc.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	129	27,392	29,140	4,166
Yext, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,290	11,073	14,590	4,392
Zuora, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	229	2,544	2,512	170
					<u>27,352</u>	<u>1,252,578</u>	<u>1,544,448</u>	<u>399,414</u>
<b>Technology Hardware &amp; Equipment</b>								
Amphenol Corp.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	01/07/27	332	21,885	28,203	10,285
Apple, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	541	69,836	104,938	41,157

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Technology Hardware &amp; Equipment — (continued)</b>								
Arlo Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	318	\$ 3,015	\$ 3,469	\$ 693
Arrow Electronics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	99	11,818	14,180	3,299
Bel Fuse, Inc., Class B. . . . .	USFF +0.250%	Weekly	MS	01/10/28	10	559	574	60
Belden, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	58	4,561	5,548	1,482
CDW Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	167	26,654	30,645	6,426
Cisco Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,237	50,763	64,002	18,334
Corsair Gaming, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	49	856	869	82
Digi International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	163	5,440	6,421	1,411
Extreme Networks, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	652	10,797	16,985	7,184
F5, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	93	12,611	13,602	1,987
Hewlett Packard Enterprise Co. . . . .	USFF +0.250%	Weekly	MS	01/07/27	3,736	51,916	62,765	16,391
HP, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/25	773	22,403	23,739	4,084
Insight Enterprises, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	315	40,739	46,097	8,574
IonQ, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,152	10,994	29,117	19,398
IPG Photonics Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	91	10,552	12,360	2,717
Jabil, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	69	7,103	7,447	914
Keysight Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	32	4,848	5,358	904
Methode Electronics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	22	751	737	46
Motorola Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	206	55,125	60,416	9,960
Napco Security Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	182	6,128	6,306	670
NetApp, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	287	19,013	21,927	4,573
NetScout Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,026	32,732	31,755	1,606
OSI Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	53	6,267	6,245	473
PC Connection, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3	136	135	11
Sanmina Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	330	18,201	19,889	3,149
Seagate Technology Holdings PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	265	15,886	16,396	1,974
SmartRent, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	10	37	38	5
Super Micro Computer, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,036	98,006	258,223	167,951
Teledyne Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	52	20,021	21,378	2,957
Trimble, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	254	12,033	13,447	2,364

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Technology Hardware &amp; Equipment</b>								
<b>— (continued)</b>								
Vishay								
Intertechnology, Inc.	USFF +0.250%	Weekly	MS	07/06/26	301	\$ 6,554	\$ 8,849	\$ 3,005
Xerox Holdings Corp.	USFF +0.250%	Weekly	MS	01/10/28	91	1,334	1,355	133
Zebra Technologies Corp., Class A	USFF +0.250%	Weekly	MS	01/10/28	75	22,224	22,187	1,688
					<u>15,080</u>	<u>681,798</u>	<u>965,602</u>	<u>345,947</u>
<b>Telecommunication Services</b>								
AT&T, Inc.	USFF +0.250%	Weekly	MS	07/06/26	2,137	34,358	34,085	3,430
EchoStar Corp., Class A	USFF +0.250%	Weekly	MS	08/29/25	1,293	35,314	22,421	(10,118)
IDT Corp., Class B	USFF +0.250%	Weekly	MS	01/10/28	10	273	259	8
Iridium								
Communications, Inc.	USFF +0.250%	Weekly	MS	08/29/25	353	21,237	21,928	2,414
T-Mobile US, Inc.	USFF +0.250%	Weekly	MS	01/10/28	307	39,985	42,642	5,648
Verizon								
Communications, Inc.	USFF +0.250%	Weekly	MS	01/10/28	1,369	50,754	50,913	5,132
					<u>5,469</u>	<u>181,921</u>	<u>172,248</u>	<u>6,514</u>
<b>Transportation</b>								
American Airlines								
Group, Inc.	USFF +0.250%	Weekly	MS	01/10/28	8,274	113,016	148,436	44,396
ArcBest Corp.	USFF +0.250%	Weekly	MS	08/29/25	546	37,552	53,945	21,221
Canadian National								
Railway Co. (Canada)	USFF +0.250%	Weekly	MS	01/10/28	30	3,439	3,632	103
CH Robinson								
Worldwide, Inc.	USFF +0.250%	Weekly	MS	07/08/27	837	83,384	78,971	2,938
CSX Corp.	USFF +0.250%	Weekly	MS	07/08/27	706	19,668	24,075	6,140
Delta Air Lines, Inc.	USFF +0.250%	Weekly	MS	01/10/28	178	8,322	8,462	798
Expeditors								
International of								
Washington, Inc.	USFF +0.250%	Weekly	MS	01/07/27	353	35,163	42,759	11,079
FedEx Corp.	USFF +0.250%	Weekly	MS	01/10/28	20	4,568	4,958	1,385
Forward Air Corp.	USFF +0.250%	Weekly	MS	01/07/27	72	6,977	7,640	1,309
Hub Group, Inc., Class A	USFF +0.250%	Weekly	MS	01/05/26	229	17,484	18,393	2,268
Landstar System, Inc.	USFF +0.250%	Weekly	MS	07/08/27	164	27,473	31,577	6,545
Norfolk Southern								
Corp.	USFF +0.250%	Weekly	MS	01/10/28	77	16,070	17,461	2,709
Old Dominion Freight								
Line, Inc.	USFF +0.250%	Weekly	MS	07/08/27	16	3,956	5,916	2,293
RXO, Inc.	USFF +0.250%	Weekly	MS	01/10/28	486	8,997	11,018	2,764
Ryder System, Inc.	USFF +0.250%	Weekly	MS	07/08/27	247	20,661	20,943	2,291



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Transportation — (continued)</b>								
Schneider National, Inc., Class B . . . . .	USFF +0.250%	Weekly	MS	01/10/28	129	\$ 3,334	\$ 3,705	\$ 681
Spirit Airlines, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	728	11,453	12,492	2,030
TFI International, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	146	16,154	16,638	1,766
Uber Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	642	23,539	27,715	6,012
Union Pacific Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	83	15,919	16,983	2,555
United Parcel Service, Inc., Class B. . . . .	USFF +0.250%	Weekly	MS	01/10/28	76	12,834	13,623	1,929
XPO, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	155	4,395	9,145	5,097
					<u>14,194</u>	<u>494,358</u>	<u>578,487</u>	<u>128,309</u>
<b>Utilities</b>								
Algonquin Power & Utilities Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	522	4,323	4,312	245
ALLETE, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	293	17,895	16,985	556
American States Water Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	16	1,374	1,392	127
American Water Works Co., Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	82	11,624	11,706	1,057
Black Hills Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	86	5,252	5,182	346
Brookfield Renewable Corp., Class A (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	393	13,265	12,387	199
Consolidated Edison, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,021	96,702	92,298	2,241
Constellation Energy Corp. . . . .	USFF +0.250%	Weekly	MS	08/29/25	194	13,742	17,761	5,267
Dominion Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	91	4,775	4,713	629
Duke Energy Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	188	17,802	16,871	538
Entergy Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	303	31,144	29,503	1,120
National Fuel Gas Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	333	19,444	17,103	(487)
Otter Tail Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	137	8,711	10,818	3,004
Pinnacle West Capital Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	11	898	896	70
PNM Resources, Inc..	USFF +0.250%	Weekly	MS	01/10/28	656	31,064	29,586	1,062
Public Service Enterprise Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	111	6,888	6,950	610
SJW Group . . . . .	USFF +0.250%	Weekly	MS	01/10/28	59	4,443	4,136	61
Vistra Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	947	23,387	24,859	3,490
					<u>5,443</u>	<u>312,733</u>	<u>307,458</u>	<u>20,135</u>
<b>Total Reference Entity — Long</b>						<u>14,205,886</u>	<u>16,546,360</u>	<u>3,624,377</u>

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Short</b>								
<b>Automobiles &amp; Components</b>								
Dana, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,123)	\$ (30,711)	\$ (36,091)	\$ (5,696)
Dorman Products, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(221)	(19,042)	(17,421)	1,617
Gentherm, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,178)	(78,207)	(66,569)	11,373
Goodyear Tire & Rubber Co. (The) . .	USFF -0.250%	Weekly	MS	01/10/28	(1,422)	(20,488)	(19,453)	991
LCI Industries . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(704)	(84,509)	(88,957)	(6,205)
Lear Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,844)	(237,235)	(264,706)	(29,421)
Lucid Group, Inc. . . .	USFF -1.470%	Weekly	MS	01/10/28	(5,239)	(32,812)	(36,097)	(3,871)
Luminar Technologies, Inc. .	USFF -8.470%	Weekly	MS	01/07/27	(7,754)	(56,607)	(53,348)	2,633
Magna International, Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,340)	(71,159)	(75,630)	(5,487)
Standard Motor Products, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(811)	(33,064)	(30,429)	1,690
Tesla, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(475)	(92,162)	(124,341)	(34,978)
Winnebago Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(561)	(33,756)	(37,413)	(3,899)
XPEL, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(337)	(25,714)	(28,382)	(2,880)
					<u>(24,009)</u>	<u>(815,466)</u>	<u>(878,837)</u>	<u>(74,133)</u>
<b>Capital Goods</b>								
3D Systems Corp. . . .	USFF -0.250%	Weekly	MS	01/07/27	(12,147)	(116,205)	(120,620)	(5,043)
AAR Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(234)	(12,806)	(13,516)	(777)
Aerojet Rocketdyne Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,458)	(137,354)	(134,870)	1,955
AerSale Corp. . . . .	USFF -0.970%	Weekly	MS	01/10/28	(69)	(1,027)	(1,014)	9
Albany International Corp., Class A . . . .	USFF -0.250%	Weekly	MS	01/10/28	(831)	(76,845)	(77,516)	(1,190)
Ameresco, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,166)	(113,986)	(105,333)	8,035
Axon Enterprise, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(419)	(82,833)	(81,755)	763
AZEK Co., Inc. (The) .	USFF -0.250%	Weekly	MS	07/06/26	(2,987)	(129,148)	(90,476)	40,489
AZZ, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(546)	(22,867)	(23,729)	(1,210)
Ballard Power Systems, Inc. (Canada) . . . . .	USFF -1.411%	Weekly	MS	01/05/26	(21,576)	(228,065)	(94,071)	133,144
Beacon Roofing Supply, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(948)	(59,029)	(78,665)	(21,139)
Bloom Energy Corp., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,417)	(57,028)	(55,868)	776
BWX Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(591)	(39,922)	(42,298)	(3,777)
Cadre Holdings, Inc. .	USFF -1.120%	Weekly	MS	07/08/27	(788)	(20,362)	(17,178)	2,916
Carlisle Cos., Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(304)	(74,843)	(77,985)	(3,426)
ChargePoint Holdings, Inc. . . . .	USFF -13.620%	Weekly	MS	01/10/28	(8,367)	(78,945)	(73,546)	5,052
Chart Industries, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(87)	(13,242)	(13,902)	(710)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Construction								
Partners, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	08/29/25	(2,300)	\$ (64,692)	\$ (72,197)	\$ (8,046)
Core & Main, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(409)	(9,776)	(12,818)	(4,441)
Cummins, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,615)	(384,696)	(395,933)	(14,221)
Douglas Dynamics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(164)	(4,711)	(4,900)	(242)
Dycom Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(518)	(51,032)	(58,871)	(8,032)
Energy Recovery, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(965)	(22,152)	(26,972)	(5,192)
EnerSys. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(197)	(16,554)	(21,378)	(6,083)
Enovix Corp. . . . .	USFF -1.670%	Weekly	MS	01/10/28	(1,366)	(18,755)	(24,643)	(6,560)
ESCO Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(65)	(6,503)	(6,736)	(257)
Federal Signal Corp. .	USFF -0.250%	Weekly	MS	07/08/27	(222)	(11,363)	(14,215)	(3,273)
Flowserve Corp. . . .	USFF -0.250%	Weekly	MS	01/07/27	(6,645)	(228,128)	(246,862)	(25,636)
Fluor Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(881)	(24,556)	(26,078)	(1,889)
FuelCell Energy, Inc. .	USFF -0.947%	Weekly	MS	01/10/28	(16,033)	(43,023)	(34,631)	8,189
Generac Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,306)	(393,038)	(493,024)	(101,483)
GrafTech International Ltd. . .	USFF -0.250%	Weekly	MS	07/08/27	(13,558)	(70,707)	(68,332)	1,874
Granite Construction, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(901)	(34,477)	(35,842)	(1,594)
Hayward Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(11,112)	(133,763)	(142,789)	(9,535)
Helios Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(507)	(32,063)	(33,508)	(1,592)
Herc Holdings, Inc. . .	USFF -0.250%	Weekly	MS	07/06/26	(3,367)	(438,751)	(460,774)	(33,692)
Hillenbrand, Inc. . . .	USFF -0.250%	Weekly	MS	07/06/26	(2,741)	(129,566)	(140,558)	(13,329)
JELD-WEN Holding, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(9,858)	(188,674)	(172,909)	14,619
John Bean Technologies Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,335)	(134,156)	(161,936)	(28,856)
Kratos Defense & Security Solutions, Inc. . . . .	USFF -0.250%	Weekly	MS	08/29/25	(9,239)	(166,969)	(132,487)	33,698
Lennox International, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(245)	(75,483)	(79,887)	(5,348)
Masonite International Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(776)	(75,079)	(79,493)	(4,816)
MasTec, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,532)	(148,432)	(180,730)	(35,224)
MDU Resources Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,072)	(62,409)	(64,328)	(2,699)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Mercury Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(4,493)	\$(272,677)	\$(155,413)	\$ 116,226
Moog, Inc., Class A . .	USFF -0.250%	Weekly	MS	01/10/28	(463)	(45,778)	(50,203)	(4,627)
MRC Global, Inc. . . .	USFF -0.250%	Weekly	MS	01/07/27	(5,450)	(56,309)	(54,882)	1,213
Mueller Water Products, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(9,986)	(118,664)	(162,073)	(46,509)
Nordson Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(436)	(95,798)	(108,206)	(13,034)
NOW, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,261)	(25,571)	(23,424)	2,046
Oshkosh Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,840)	(143,946)	(159,326)	(17,437)
Parker-Hannifin Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(162)	(61,820)	(63,186)	(1,537)
Parsons Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(817)	(37,789)	(39,330)	(1,809)
Pentair PLC (Ireland) .	USFF -0.250%	Weekly	MS	01/10/28	(351)	(21,982)	(22,675)	(775)
PGT Innovations, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(881)	(21,117)	(25,681)	(4,757)
Plug Power, Inc. . . . .	USFF -2.120%	Weekly	MS	01/10/28	(7,436)	(102,199)	(77,260)	24,393
Primoris Services Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,814)	(97,303)	(116,213)	(20,993)
Quanta Services, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,148)	(372,061)	(421,975)	(52,940)
Regal Rexnord Corp. .	USFF -0.250%	Weekly	MS	01/10/28	(1,635)	(243,707)	(251,627)	(9,356)
Resideo Technologies, Inc. .	USFF -0.250%	Weekly	MS	07/08/27	(3,026)	(64,675)	(53,439)	11,056
Rocket Lab USA, Inc. . . . .	USFF -0.570%	Weekly	MS	01/10/28	(2,661)	(10,693)	(15,966)	(6,144)
Rockwell Automation, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(81)	(26,420)	(26,685)	(365)
Rush Enterprises, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,150)	(61,048)	(69,851)	(9,458)
SiteOne Landscape Supply, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,351)	(205,370)	(226,103)	(21,515)
Stanley Black & Decker, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(96)	(18,810)	(8,996)	15,972
Stem, Inc. . . . .	USFF -2.120%	Weekly	MS	07/08/27	(10,175)	(76,670)	(58,201)	17,881
Sunrun, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,979)	(88,032)	(71,065)	16,580
Tennant Co. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(253)	(16,209)	(20,521)	(4,886)
Timken Co. (The) . . .	USFF -0.250%	Weekly	MS	01/10/28	(257)	(22,935)	(23,523)	(675)
Titan Machinery, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(1,531)	(46,906)	(45,165)	1,564
Trex Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,564)	(497,475)	(627,016)	(139,841)
Trinity Industries, Inc..	USFF -0.250%	Weekly	MS	01/10/28	(846)	(20,145)	(21,751)	(1,858)
United Rentals, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(417)	(173,146)	(185,719)	(13,232)
Vicor Corp. . . . .	USFF -0.250%	Weekly	MS	08/29/25	(1,423)	(112,883)	(76,842)	35,144
Virgin Galactic Holdings, Inc. . . . .	USFF -6.571%	Weekly	MS	07/08/27	(2,731)	(16,701)	(10,596)	6,042
WESCO International, Inc. . .	USFF -0.250%	Weekly	MS	01/07/27	(2,997)	(439,646)	(536,643)	(99,759)
Woodward, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,476)	(158,278)	(175,511)	(19,956)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Xometry, Inc., Class A. . . . .	USFF -0.570%	Weekly	MS	07/08/27	(2,102)	\$ (64,139)	\$ (44,520)	\$ 18,778
Zurn Elkay Water Solutions Corp. . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,624)	(84,713)	(97,449)	(14,339)
					(242,777)	(8,155,630)	(8,422,209)	(346,700)
<b>Commercial &amp; Professional Services</b>								
ABM Industries, Inc. .	USFF -0.250%	Weekly	MS	01/07/27	(3,615)	(160,316)	(154,180)	3,487
Alight, Inc., Class A. .	USFF -0.250%	Weekly	MS	01/07/27	(10,599)	(94,003)	(97,935)	(4,497)
BrightView Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(973)	(13,254)	(6,986)	6,466
Casella Waste Systems, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(474)	(39,862)	(42,873)	(3,473)
Conduent, Inc. . . . .	USFF -0.253%	Weekly	MS	01/05/26	(4,885)	(26,042)	(16,609)	9,335
CSG Systems International, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(1,068)	(63,042)	(56,326)	5,537
Deluxe Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(330)	(5,107)	(5,768)	(719)
Driven Brands Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(4,001)	(116,744)	(108,267)	7,944
Dun & Bradstreet Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,554)	(17,829)	(17,980)	(320)
Equifax, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(572)	(124,866)	(134,592)	(11,955)
Exponent, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(527)	(49,057)	(49,180)	(527)
FTI Consulting, Inc. . .	USFF -0.250%	Weekly	MS	01/07/27	(1,537)	(281,721)	(292,337)	(11,996)
HNI Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(138)	(5,325)	(3,889)	1,591
Huron Consulting Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(473)	(38,381)	(40,162)	(1,927)
ICF International, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(452)	(48,135)	(56,224)	(8,630)
Jacobs Solutions, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(592)	(78,874)	(70,383)	7,747
KBR, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,471)	(82,670)	(95,703)	(14,952)
Kforce, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(460)	(26,912)	(28,824)	(2,153)
Leidos Holdings, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(2,086)	(174,165)	(184,569)	(11,467)
Li-Cycle Holdings Corp. (Canada) . . . .	USFF -5.520%	Weekly	MS	01/10/28	(1,518)	(7,491)	(8,425)	(961)
MillerKnoll, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(322)	(13,299)	(4,759)	8,081
Montrose Environmental Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(670)	(27,147)	(28,220)	(1,390)
MSA Safety, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(310)	(47,525)	(53,928)	(6,596)
NV5 Global, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(18)	(1,974)	(1,994)	(26)
OPENLANE, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(743)	(13,863)	(11,308)	2,539
Paycor HCM, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(654)	(14,290)	(15,480)	(1,244)
Planet Labs PBC . . . .	USFF -0.264%	Weekly	MS	01/10/28	(92)	(284)	(296)	(13)
RB Global, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/05/26	(10,004)	(545,407)	(600,240)	(58,284)
Sterling Check Corp. .	USFF -0.250%	Weekly	MS	01/07/27	(227)	(4,433)	(2,783)	1,715

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Commercial &amp; Professional Services — (continued)</b>								
TaskUS, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,256)	\$ (36,528)	\$ (14,218)	\$ 23,046
TELUS International CDA, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(97)	(1,584)	(1,472)	107
UniFirst Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(325)	(59,322)	(50,378)	8,329
Upwork, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(6,622)	(232,713)	(61,849)	170,092
Waste Management, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(295)	(49,569)	(51,159)	(1,778)
					<u>(58,960)</u>	<u>(2,501,734)</u>	<u>(2,369,296)</u>	<u>113,108</u>
<b>Consumer Discretionary Distribution &amp; Retail</b>								
Advance Auto Parts, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(4,600)	(415,951)	(323,380)	86,627
Arko Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(194)	(1,468)	(1,542)	(80)
Asbury Automotive Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(269)	(55,753)	(64,673)	(9,232)
Boot Barn Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,515)	(127,393)	(128,305)	(1,448)
Caleres, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(4,432)	(115,169)	(106,058)	7,827
Camping World Holdings, Inc., Class A. . . . .	USFF -1.270%	Weekly	MS	01/10/28	(766)	(21,493)	(23,057)	(2,297)
Floor & Decor Holdings, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/05/26	(319)	(42,706)	(33,163)	10,460
Foot Locker, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,559)	(105,404)	(69,374)	34,610
Franchise Group, Inc. . . . .	USFF -3.520%	Weekly	MS	01/07/27	(301)	(9,629)	(8,621)	804
Leslie's, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(7,076)	(102,345)	(66,444)	35,513
Lithia Motors, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(225)	(66,366)	(68,425)	(2,739)
Macy's, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,806)	(164,865)	(173,436)	(15,401)
MarineMax, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,798)	(51,854)	(61,420)	(9,763)
National Vision Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(5,122)	(159,694)	(124,413)	33,684
Penske Automotive Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	(720)	(106,980)	(119,974)	(13,705)
Petco Health & Wellness Co., Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(10,917)	(212,819)	(97,161)	117,039
RH . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(395)	(101,829)	(130,188)	(30,400)
Sally Beauty Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,742)	(35,745)	(21,514)	14,498
Shoe Carnival, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(47)	(1,068)	(1,104)	(39)
TJX Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,970)	(162,079)	(167,036)	(5,574)
Tractor Supply Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(794)	(196,072)	(175,553)	22,084
Victoria's Secret & Co. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,191)	(141,482)	(55,619)	85,332
					<u>(59,758)</u>	<u>(2,398,164)</u>	<u>(2,020,460)</u>	<u>357,800</u>



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Durables &amp; Apparel</b>								
Acushnet Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,875)	\$ (140,733)	\$ (157,205)	\$ (18,958)
BRP, Inc. (Canada) . .	USFF -0.250%	Weekly	MS	01/07/27	(368)	(26,549)	(31,133)	(4,956)
Columbia Sportswear Co. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(888)	(78,534)	(68,589)	9,255
Figs, Inc., Class A . . .	USFF -0.250%	Weekly	MS	07/06/26	(8,334)	(96,500)	(68,922)	26,808
G-III Apparel Group Ltd. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,575)	(26,764)	(30,350)	(4,010)
Gildan Activewear, Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,932)	(86,531)	(94,528)	(8,476)
Hanesbrands, Inc. . . .	USFF -0.250%	Weekly	MS	01/07/27	(5,660)	(79,960)	(25,696)	55,767
Helen of Troy Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(612)	(132,829)	(66,108)	66,216
Levi Strauss & Co., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(23,315)	(345,677)	(336,435)	6,582
LGI Homes, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(296)	(31,948)	(39,927)	(8,427)
Mattel, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,520)	(73,972)	(68,781)	5,015
Mohawk Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,868)	(183,124)	(192,703)	(10,276)
Newell Brands, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(6,550)	(89,247)	(56,985)	29,393
Oxford Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(721)	(78,253)	(70,961)	6,820
PVH Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(436)	(38,632)	(37,047)	1,749
Sonos, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,490)	(53,657)	(56,992)	(3,538)
Tempur Sealy International, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(751)	(32,111)	(30,093)	2,122
TopBuild Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(74)	(19,112)	(19,685)	(646)
Topgolf Callaway Brands Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(22,801)	(515,298)	(452,600)	60,735
VF Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,313)	(185,921)	(120,515)	59,967
Whirlpool Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,836)	(388,027)	(421,968)	(42,284)
Wolverine World Wide, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(5,801)	(130,738)	(85,217)	42,241
YETI Holdings, Inc. . .	USFF -0.250%	Weekly	MS	07/06/26	(82)	(8,250)	(3,185)	8,923
					<u>(102,098)</u>	<u>(2,842,367)</u>	<u>(2,535,625)</u>	<u>280,022</u>
<b>Consumer Services</b>								
Accel Entertainment, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(83)	(854)	(876)	(25)
Airbnb, Inc., Class A .	USFF -0.250%	Weekly	MS	01/10/28	(6,037)	(743,215)	(773,702)	(33,318)
Aramark. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,746)	(259,832)	(290,415)	(31,921)
Bally's Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,939)	(106,549)	(45,731)	60,426
Chegg, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(9,617)	(178,790)	(85,399)	92,816
Choice Hotels International, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(656)	(84,644)	(77,093)	7,778
Churchill Downs, Inc..	USFF -0.250%	Weekly	MS	07/08/27	(1,605)	(190,269)	(223,368)	(35,206)
Coursera, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(3,668)	(54,718)	(47,757)	6,581
Cracker Barrel Old Country Store, Inc. .	USFF -0.250%	Weekly	MS	07/08/27	(332)	(38,157)	(30,936)	6,467

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Services — (continued)</b>								
Dave & Buster's Entertainment, Inc..	USFF -0.250%	Weekly	MS	01/10/28	(744)	\$ (31,719)	\$ (33,153)	\$ (2,475)
European Wax Center, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(87)	(1,604)	(1,621)	(22)
Everi Holdings, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(1,188)	(23,774)	(17,178)	6,767
Expedia Group, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(3,346)	(328,406)	(366,019)	(45,521)
Golden Entertainment, Inc..	USFF -0.250%	Weekly	MS	01/10/28	(406)	(17,443)	(16,971)	407
International Game Technology PLC (United Kingdom). .	USFF -0.250%	Weekly	MS	01/10/28	(2,218)	(64,883)	(70,732)	(6,256)
Krispy Kreme, Inc. . . .	USFF -0.770%	Weekly	MS	07/08/27	(3,449)	(50,385)	(50,804)	(848)
Mister Car Wash, Inc. . . . .	USFF -0.620%	Weekly	MS	07/06/26	(7,791)	(94,406)	(75,183)	18,864
Penn Entertainment, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(577)	(16,368)	(13,865)	3,105
Portillo's, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,871)	(59,926)	(64,684)	(4,986)
RCI Hospitality Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(35)	(2,652)	(2,660)	(18)
Red Rock Resorts, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,690)	(289,165)	(312,958)	(30,560)
Service Corp. International . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,515)	(106,809)	(97,854)	8,578
Target Hospitality Corp. . . . .	USFF -1.920%	Weekly	MS	07/08/27	(1,113)	(16,128)	(14,936)	1,193
Texas Roadhouse, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(238)	(27,254)	(26,723)	357
Vail Resorts, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(294)	(73,185)	(74,017)	(1,975)
					<u>(64,245)</u>	<u>(2,861,135)</u>	<u>(2,814,635)</u>	<u>20,208</u>
<b>Consumer Staples Distribution &amp; Retail</b>								
Albertsons Cos., Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,613)	(33,760)	(35,196)	(2,036)
Chefs' Warehouse, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,041)	(101,094)	(108,746)	(8,037)
Dollar General Corp. .	USFF -0.250%	Weekly	MS	01/10/28	(2,751)	(456,046)	(467,065)	(13,884)
Ingles Markets, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(164)	(13,550)	(13,555)	(63)
SpartanNash Co. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,815)	(86,431)	(63,366)	21,377
Target Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(978)	(148,705)	(128,998)	24,644
United Natural Foods, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,364)	(174,961)	(85,316)	88,979
					<u>(15,726)</u>	<u>(1,014,547)</u>	<u>(902,242)</u>	<u>110,980</u>
<b>Energy</b>								
Antero Midstream Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,833)	(41,298)	(44,463)	(4,518)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Energy — (continued)</b>								
Archrock, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,765)	\$ (19,126)	\$ (18,091)	\$ 684
Baytex Energy Corp. (Canada) . . . . .	USFF -1.820%	Weekly	MS	01/07/27	(21,222)	(66,849)	(69,184)	(2,615)
Bristow Group, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(29)	(797)	(833)	(38)
Cactus, Inc., Class A .	USFF -0.250%	Weekly	MS	07/08/27	(3,973)	(157,793)	(168,137)	(11,347)
California Resources Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(569)	(27,591)	(25,770)	1,178
Cameco Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,340)	(39,111)	(41,982)	(3,655)
Cenovus Energy, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(25,638)	(414,153)	(435,333)	(26,902)
Chord Energy Corp. . .	USFF -0.250%	Weekly	MS	07/08/27	(1,686)	(264,659)	(259,307)	(11,379)
Clean Energy Fuels Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(9,798)	(45,222)	(48,598)	(3,687)
CNX Resources Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,017)	(31,721)	(35,741)	(4,356)
Comstock Resources, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,818)	(110,449)	(125,489)	(16,384)
Core Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(2,770)	(76,446)	(64,403)	11,630
Delek US Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,963)	(47,574)	(47,014)	(442)
Denison Mines Corp. (Canada) . . . . .	USFF -0.870%	Weekly	MS	01/07/27	(45,933)	(53,148)	(57,416)	(4,486)
Diamond Offshore Drilling, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,187)	(69,821)	(88,103)	(19,164)
Diamondback Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,445)	(486,107)	(452,535)	24,508
Dril-Quip, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(312)	(7,378)	(7,260)	90
DT Midstream, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(7,863)	(380,025)	(389,769)	(17,737)
Earthstone Energy, Inc., Class A . . . .	USFF -0.250%	Weekly	MS	01/07/27	(10,318)	(153,499)	(147,444)	5,338
Energy Fuels, Inc. (Canada) . . . . .	USFF -1.220%	Weekly	MS	01/10/28	(3,634)	(19,466)	(22,676)	(3,312)
Excellerate Energy, Inc., Class A . . . .	USFF -0.250%	Weekly	MS	07/08/27	(735)	(20,934)	(14,943)	5,875
HighPeak Energy, Inc. . . . .	USFF -11.470%	Weekly	MS	01/10/28	(404)	(5,631)	(4,396)	1,215
Kinetik Holdings, Inc. .	USFF -0.770%	Weekly	MS	01/07/27	(3,216)	(117,920)	(113,010)	(3,700)
Magnolia Oil & Gas Corp., Class A . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,810)	(41,200)	(37,829)	3,082
Marathon Oil Corp. . .	USFF -0.250%	Weekly	MS	01/10/28	(27,193)	(663,505)	(625,983)	32,037
Matador Resources Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(387)	(21,062)	(20,248)	643
New Fortress Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(15,706)	(603,653)	(420,607)	161,690
NexGen Energy Ltd. (Canada) . . . . .	USFF -0.736%	Weekly	MS	01/07/27	(13,334)	(55,503)	(62,803)	(7,602)
NextDecade Corp. . . .	USFF -1.020%	Weekly	MS	01/10/28	(1,724)	(9,517)	(14,154)	(4,798)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Energy — (continued)</b>								
Noble Corp. PLC (United Kingdom) . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,694)	\$ (63,947)	\$ (69,979)	\$ (6,708)
Northern Oil and Gas, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,310)	(72,869)	(79,279)	(9,123)
NOV, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(32,241)	(500,040)	(517,146)	(20,700)
PDC Energy, Inc. . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,722)	(316,781)	(335,923)	(23,678)
Permian Resources Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,121)	(60,987)	(67,086)	(7,084)
ProFrac Holding Corp., Class A . . . .	USFF -0.970%	Weekly	MS	07/08/27	(3,110)	(62,566)	(34,708)	27,612
ProPetro Holding Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,971)	(70,706)	(73,921)	(3,617)
Select Water Solutions, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,219)	(37,847)	(42,274)	(4,855)
SFL Corp. Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,447)	(24,085)	(22,831)	209
SilverBow Resources, Inc. . . . .	USFF -0.820%	Weekly	MS	07/08/27	(1,806)	(75,258)	(52,591)	22,381
Suncor Energy, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,788)	(52,312)	(52,424)	(1,911)
Talos Energy, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(11,684)	(152,637)	(162,057)	(10,001)
Targa Resources Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(814)	(60,193)	(61,945)	(3,068)
TC Energy Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,062)	(60,769)	(42,915)	14,940
Tellurian, Inc. . . . .	USFF -1.215%	Weekly	MS	07/06/26	(22,397)	(73,405)	(31,580)	41,519
Vermilion Energy, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,607)	(66,962)	(69,807)	(3,514)
Vital Energy, Inc. . . .	USFF -0.250%	Weekly	MS	07/08/27	(474)	(28,508)	(21,401)	6,923
Williams Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,299)	(225,593)	(238,166)	(20,642)
World Kinect Corp. . .	USFF -0.250%	Weekly	MS	01/07/27	(5,137)	(133,110)	(106,233)	23,687
					<u>(354,525)</u>	<u>(6,189,733)</u>	<u>(5,945,787)</u>	<u>124,218</u>
<b>Financial Services</b>								
Avantax, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(555)	(13,207)	(12,421)	705
Coinbase Global, Inc., Class A . . . . .	USFF -2.670%	Weekly	MS	07/08/27	(358)	(32,897)	(25,615)	7,157
WisdomTree, Inc. . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,703)	(16,325)	(18,543)	(2,760)
					<u>(3,616)</u>	<u>(62,429)</u>	<u>(56,579)</u>	<u>5,102</u>
<b>Food, Beverage &amp; Tobacco</b>								
B&G Foods, Inc. . . . .	USFF -1.470%	Weekly	MS	01/05/26	(1,577)	(46,466)	(21,952)	21,899
Brown-Forman Corp., Class B. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(589)	(38,095)	(39,333)	(2,151)
Darling Ingredients, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(7,182)	(532,274)	(458,140)	71,946
Flowers Foods, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(9,901)	(248,634)	(246,337)	214

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Food, Beverage &amp; Tobacco — (continued)</b>								
Hain Celestial Group, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(11,529)	\$ (217,469)	\$ (144,228)	\$ 72,461
J & J Snack Foods Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(572)	(83,859)	(90,582)	(8,927)
MGP Ingredients, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7)	(731)	(744)	(15)
Mission Produce, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(595)	(8,904)	(7,211)	1,659
National Beverage Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(313)	(16,184)	(15,134)	1,000
Philip Morris International, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,136)	(204,946)	(208,516)	(6,098)
Post Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,121)	(98,520)	(97,135)	977
Simply Good Foods Co. (The) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(2,203)	(86,550)	(80,608)	5,770
SunOpta, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(815)	(5,591)	(5,452)	118
Tyson Foods, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(14,148)	(754,461)	(722,114)	22,261
Universal Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(971)	(55,683)	(48,492)	3,909
Utz Brands, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(4,335)	(84,531)	(70,921)	11,908
					(57,994)	(2,482,898)	(2,256,899)	196,931
<b>Health Care Equipment &amp; Services</b>								
Acadia Healthcare Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,639)	(118,644)	(130,530)	(12,337)
AdaptHealth Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(5,041)	(120,348)	(61,349)	58,997
Agility, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,851)	(33,510)	(30,542)	2,842
agilon health, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,690)	(50,128)	(46,645)	3,268
Alcon, Inc. (Switzerland) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(756)	(60,748)	(62,075)	(1,925)
Align Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,121)	(369,522)	(396,430)	(28,315)
Alphatec Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(864)	(12,831)	(15,535)	(3,575)
Amedisys, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,236)	(113,129)	(113,020)	(379)
Bausch + Lomb Corp. (Canada) . . . . .	USFF -5.020%	Weekly	MS	01/10/28	(178)	(3,474)	(3,572)	(111)
Cooper Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(841)	(305,127)	(322,465)	(18,498)
CorVel Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(88)	(17,045)	(17,028)	(90)
DENTSPLY SIRONA, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,353)	(55,405)	(54,147)	944
DocGo, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(788)	(7,122)	(7,384)	(288)
Doximity, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,900)	(152,980)	(132,678)	19,720
Envista Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,403)	(125,293)	(115,158)	9,629
Glaukos Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,257)	(57,885)	(89,511)	(32,814)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Health Care Equipment &amp; Services</b>								
<b>— (continued)</b>								
Globus Medical, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(775)	\$ (57,842)	\$ (46,144)	\$ 12,365
GoodRx Holdings, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,891)	(92,779)	(21,478)	71,091
Guardant Health, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(755)	(112,685)	(27,029)	109,959
HealthEquity, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(311)	(23,972)	(19,637)	4,245
Henry Schein, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,856)	(302,059)	(312,722)	(11,813)
ICU Medical, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,090)	(187,332)	(194,227)	(8,114)
Inari Medical, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(598)	(57,602)	(34,768)	23,201
Integer Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,567)	(127,829)	(138,852)	(11,641)
Laboratory Corp. of America Holdings. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,440)	(332,107)	(347,515)	(17,161)
LifeStance Health Group, Inc. . . . .	USFF -1.020%	Weekly	MS	01/07/27	(3,901)	(31,530)	(35,616)	(4,393)
LivaNova PLC (United Kingdom) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(602)	(29,451)	(30,961)	(1,659)
Masimo Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,455)	(232,594)	(239,420)	(7,712)
Multiplan Corp. . . . .	USFF -0.853%	Weekly	MS	01/10/28	(1,758)	(2,497)	(3,709)	(1,221)
Neogen Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,225)	(94,450)	(113,644)	(20,557)
Nevro Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(2,904)	(130,463)	(73,820)	56,147
Novocure Ltd. (Jersey) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,629)	(121,769)	(67,604)	53,702
NuVasive, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(3,058)	(138,129)	(127,182)	10,408
Omniceil, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(4,254)	(436,575)	(313,392)	120,052
OrthoPediatrics Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(173)	(7,749)	(7,586)	134
Outset Medical, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(2,082)	(72,024)	(45,533)	26,031
Owens & Minor, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(3,258)	(110,336)	(62,032)	49,452
Pediatric Medical Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,226)	(28,483)	(17,421)	10,954
PROCEPT BioRobotics Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,442)	(46,601)	(50,975)	(4,551)
Progyny, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,799)	(112,677)	(70,773)	42,861
Quest Diagnostics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,661)	(648,440)	(655,150)	(10,821)
QuidelOrtho Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(5,468)	(473,277)	(453,078)	18,298
RadNet, Inc. . . . .	USFF -0.250%	Weekly	MS	08/29/25	(2,867)	(57,784)	(93,522)	(36,958)
ResMed, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(159)	(37,976)	(34,742)	2,816
Schrodinger, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,754)	(165,685)	(137,480)	28,454
Select Medical Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(5,764)	(152,629)	(183,641)	(34,630)
STAAR Surgical Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,523)	(93,553)	(80,064)	13,158
STERIS PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(277)	(58,828)	(62,319)	(5,391)
Surgery Partners, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,403)	(72,190)	(63,121)	8,798



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Health Care Equipment &amp; Services</b>								
<b>— (continued)</b>								
Tandem Diabetes Care, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(4,871)	\$ (237,769)	\$ (119,534)	\$116,685
Teleflex, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(61)	(16,554)	(14,764)	3,168
Treace Medical Concepts, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(469)	(12,047)	(11,997)	5
US Physical Therapy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(659)	(67,978)	(79,996)	(13,375)
Veeva Systems, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(829)	(163,111)	(163,918)	(3,067)
					<u>(107,820)</u>	<u>(6,750,547)</u>	<u>(6,153,435)</u>	<u>585,988</u>
<b>Household &amp; Personal Products</b>								
Beauty Health Co. (The) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,230)	(72,429)	(52,145)	20,009
BellRing Brands, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,822)	(185,609)	(213,085)	(28,610)
Central Garden & Pet Co., Class A . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,316)	(54,401)	(47,981)	6,193
Coty, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,341)	(28,604)	(28,771)	(371)
Edgewell Personal Care Co. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,518)	(105,250)	(104,019)	(539)
Energizer Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(489)	(19,842)	(16,421)	2,528
Inter Parfums, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(214)	(23,549)	(28,939)	(6,637)
Olaplex Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,065)	(18,729)	(3,962)	14,697
Reynolds Consumer Products, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,464)	(45,576)	(41,358)	2,944
WD-40 Co. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(502)	(95,603)	(94,702)	(183)
					<u>(21,961)</u>	<u>(649,592)</u>	<u>(631,383)</u>	<u>10,031</u>
<b>Materials</b>								
Air Products and Chemicals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(271)	(78,431)	(81,173)	(3,652)
Albemarle Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(969)	(212,602)	(216,174)	(9,041)
Alcoa Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,364)	(104,742)	(80,211)	25,983
Algoma Steel Group, Inc. (Canada) . . . . .	USFF -2.320%	Weekly	MS	01/10/28	(6,061)	(47,936)	(43,033)	4,614
Ashland, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,366)	(426,900)	(379,449)	43,589
Avery Dennison Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(585)	(100,628)	(100,503)	(764)
Axalta Coating Systems Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,173)	(38,824)	(38,486)	39
Balchem Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(531)	(72,814)	(71,584)	590
Cabot Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,907)	(142,329)	(127,559)	12,169
Celanese Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,003)	(554,666)	(579,347)	(30,361)
Centerra Gold, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(25)	(147)	(150)	(3)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
Century Aluminum Co.	USFF -0.250%	Weekly	MS	07/08/27	(1,804)	\$ (16,145)	\$ (15,731)	\$ 322
Cleveland-Cliffs, Inc.	USFF -0.250%	Weekly	MS	01/10/28	(1,796)	(27,603)	(30,101)	(3,275)
Coeur Mining, Inc.	USFF -0.262%	Weekly	MS	07/06/26	(87,094)	(397,396)	(247,347)	148,536
Corteva, Inc.	USFF -0.250%	Weekly	MS	01/10/28	(8,995)	(554,341)	(515,414)	34,438
Crown Holdings, Inc.	USFF -0.250%	Weekly	MS	07/08/27	(956)	(81,528)	(83,048)	(2,415)
Equinox Gold Corp. (Canada)	USFF -0.257%	Weekly	MS	08/29/25	(29,280)	(230,051)	(134,102)	95,073
First Majestic Silver Corp. (Canada)	USFF -0.250%	Weekly	MS	01/10/28	(13,111)	(92,005)	(74,077)	17,602
FMC Corp.	USFF -0.250%	Weekly	MS	01/10/28	(1,162)	(124,881)	(121,243)	2,444
Fortuna Silver Mines, Inc. (Canada)	USFF -1.707%	Weekly	MS	01/07/27	(7,021)	(27,505)	(22,748)	4,853
Freeport-McMoRan, Inc.	USFF -0.250%	Weekly	MS	01/10/28	(4,571)	(176,088)	(182,840)	(7,408)
Haynes International, Inc.	USFF -0.250%	Weekly	MS	01/10/28	(14)	(693)	(711)	(20)
Hecla Mining Co.	USFF -0.250%	Weekly	MS	07/08/27	(22,760)	(123,377)	(117,214)	5,422
Ingevity Corp.	USFF -0.250%	Weekly	MS	01/10/28	(1,153)	(81,754)	(67,058)	14,385
Kaiser Aluminum Corp.	USFF -0.250%	Weekly	MS	01/10/28	(347)	(23,633)	(24,859)	(1,575)
Kronos Worldwide, Inc.	USFF -0.250%	Weekly	MS	01/10/28	(260)	(2,195)	(2,270)	(117)
Louisiana-Pacific Corp.	USFF -0.250%	Weekly	MS	07/08/27	(1,053)	(64,699)	(78,954)	(15,236)
Mativ Holdings, Inc.	USFF -0.250%	Weekly	MS	07/06/26	(2,400)	(59,618)	(36,288)	20,022
Methanex Corp. (Canada)	USFF -0.250%	Weekly	MS	07/08/27	(2,865)	(122,669)	(118,525)	2,617
MP Materials Corp.	USFF -0.250%	Weekly	MS	01/07/27	(8,337)	(208,736)	(190,751)	16,769
Novagold Resources, Inc. (Canada)	USFF -0.273%	Weekly	MS	07/08/27	(3,963)	(19,921)	(15,812)	4,034
Pan American Silver Corp. (Canada)	USFF -0.250%	Weekly	MS	07/08/27	(13,238)	(204,961)	(193,010)	10,555
RPM International, Inc.	USFF -0.250%	Weekly	MS	01/10/28	(52)	(4,649)	(4,666)	(34)
Sandstorm Gold Ltd. (Canada)	USFF -0.250%	Weekly	MS	01/10/28	(18,541)	(100,982)	(94,930)	5,551
Schnitzer Steel Industries, Inc., Class A.	USFF -0.250%	Weekly	MS	01/07/27	(1,787)	(74,128)	(53,592)	18,953
Scotts Miracle-Gro Co. (The)	USFF -0.250%	Weekly	MS	07/06/26	(81)	(13,581)	(5,078)	8,030
Seabridge Gold, Inc. (Canada)	USFF -0.570%	Weekly	MS	01/10/28	(515)	(6,732)	(6,206)	501
Sensient Technologies Corp.	USFF -0.250%	Weekly	MS	07/08/27	(1,304)	(95,512)	(92,754)	1,465
Sherwin-Williams Co. (The)	USFF -0.250%	Weekly	MS	01/10/28	(1,434)	(346,508)	(380,756)	(36,038)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
Sigma Lithium Corp.								
(Canada) . . . . .	USFF -8.470%	Weekly	MS	01/10/28	(581)	\$ (21,934)	\$ (23,414)	\$ (1,563)
Sonoco Products Co..	USFF -0.250%	Weekly	MS	01/07/27	(1,079)	(67,577)	(63,683)	1,081
SSR Mining, Inc.								
(Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,470)	(138,902)	(134,285)	3,485
Stepan Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(514)	(56,163)	(49,118)	6,024
Summit Materials, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,821)	(57,198)	(68,925)	(12,130)
TimkenSteel Corp.. . .	USFF -0.250%	Weekly	MS	01/10/28	(426)	(7,795)	(9,189)	(1,423)
TriMas Corp.. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4)	(107)	(110)	(2)
Trinseo PLC (Ireland).	USFF -0.250%	Weekly	MS	07/06/26	(1,322)	(57,219)	(16,750)	39,282
Tronox Holdings PLC (United Kingdom). .	USFF -0.250%	Weekly	MS	01/10/28	(5,199)	(62,530)	(66,079)	(3,994)
United States Steel Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(27,559)	(599,599)	(689,251)	(92,335)
West Fraser Timber Co. Ltd. (Canada) .	USFF -0.250%	Weekly	MS	07/08/27	(481)	(42,489)	(41,356)	527
Westrock Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(13,007)	(385,436)	(378,113)	3,060
Worthington Industries, Inc.. . . .	USFF -0.250%	Weekly	MS	07/06/26	(353)	(20,606)	(24,523)	(4,974)
					(320,965)	(6,579,465)	(6,192,550)	325,655
<b>Media &amp; Entertainment</b>								
Altice USA, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(43,073)	(197,604)	(130,080)	66,678
AMC Networks, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,126)	(38,704)	(13,456)	25,602
Angi, Inc. . . . .	USFF -0.770%	Weekly	MS	08/29/25	(11,464)	(154,880)	(37,831)	116,951
Cargurus, Inc.. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(7,822)	(293,275)	(177,012)	115,865
Cars.com, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(964)	(17,703)	(19,106)	(1,470)
DISH Network Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(16,094)	(369,292)	(106,059)	263,397
Endeavor Group Holdings, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,467)	(34,723)	(35,091)	(500)
Gray Television, Inc. .	USFF -0.250%	Weekly	MS	07/06/26	(1,097)	(25,654)	(8,644)	19,126
IAC, Inc.. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,837)	(196,578)	(115,364)	85,376
Lions Gate Entertainment Corp., Class B (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(3,519)	(49,454)	(29,384)	20,304
Live Nation Entertainment, Inc..	USFF -0.250%	Weekly	MS	01/10/28	(1,566)	(113,418)	(142,678)	(31,045)
Magnite, Inc.. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(9,580)	(120,545)	(130,767)	(11,551)
Match Group, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,767)	(410,445)	(408,749)	(717)
Paramount Global, Class B. . . . .	USFF -0.670%	Weekly	MS	01/10/28	(4,308)	(67,977)	(68,540)	(1,053)
Pinterest, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,980)	(153,907)	(163,493)	(13,732)
Roku, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(4,155)	(337,279)	(265,754)	63,785

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Media &amp; Entertainment — (continued)</b>								
Scholastic Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,027)	\$ (39,519)	\$ (39,940)	\$ (907)
Snap, Inc., Class A . . .	USFF -0.250%	Weekly	MS	07/06/26	(9,516)	(302,128)	(112,669)	195,785
Sphere Entertainment Co. .	USFF -0.250%	Weekly	MS	01/07/27	(1,651)	(42,765)	(45,221)	(2,618)
WideOpenWest, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(2,344)	(40,572)	(19,783)	20,635
World Wrestling Entertainment, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(690)	(74,218)	(74,844)	(933)
Ziff Davis, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(19)	(1,339)	(1,331)	4
					<u>(139,066)</u>	<u>(3,081,979)</u>	<u>(2,145,796)</u>	<u>928,982</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
10X Genomics, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(458)	(74,253)	(25,575)	54,748
Amylyx Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,112)	(109,301)	(67,126)	41,760
Arcellx, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(16)	(503)	(506)	(4)
Arrowhead Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,747)	(57,996)	(62,298)	(5,057)
Arvinas, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(370)	(33,542)	(9,183)	25,736
Avid Bioservices, Inc..	USFF -0.250%	Weekly	MS	07/06/26	(1,135)	(31,483)	(15,856)	15,508
Avidity Biosciences, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(256)	(2,915)	(2,839)	66
Azenta, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,917)	(306,732)	(322,886)	(17,449)
Bausch Health Cos., Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(15,278)	(111,153)	(122,224)	(11,494)
BioMarin Pharmaceutical, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(128)	(11,720)	(11,095)	581
Biomea Fusion, Inc..	USFF -4.570%	Weekly	MS	01/10/28	(59)	(1,303)	(1,295)	3
Bio-Rad Laboratories, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(17)	(8,074)	(6,445)	1,599
Bio-Techne Corp. . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,169)	(97,854)	(95,425)	2,112
Catalent, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(8,298)	(639,228)	(359,801)	276,992
Crinetics Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(22)	(401)	(396)	3
Cronos Group, Inc. (Canada) . . . . .	USFF -1.270%	Weekly	MS	01/10/28	(38)	(72)	(75)	(3)
CryoPort, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,230)	(22,699)	(21,218)	1,390
Cytek Biosciences, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,627)	(73,520)	(56,595)	16,647
Deciphera Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(24)	(337)	(338)	(2)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (continued)</b>								
Dynavax Technologies Corp. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(93)	\$ (1,214)	\$ (1,202)	\$ 9
Elanco Animal Health, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(54,555)	(515,018)	(548,823)	(35,767)
Eli Lilly & Co. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(374)	(171,717)	(175,399)	(8,353)
EQRx, Inc. . . . .								
	USFF -1.270%	Weekly	MS	01/10/28	(1,052)	(1,843)	(1,957)	(120)
Exelixis, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(5,902)	(114,959)	(112,787)	1,794
Immatics NV (Netherlands) . . . .								
	USFF -1.020%	Weekly	MS	01/10/28	(266)	(2,674)	(3,070)	(405)
Insmed, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(3,172)	(60,613)	(66,929)	(6,655)
Intra-Cellular Therapies, Inc. . . .								
	USFF -0.250%	Weekly	MS	07/08/27	(457)	(24,181)	(28,937)	(5,357)
Ionis Pharmaceuticals, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(1,032)	(37,038)	(42,343)	(5,894)
IQVIA Holdings, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(951)	(203,906)	(213,756)	(10,626)
Keros Therapeutics, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(54)	(2,244)	(2,170)	67
Kymera Therapeutics, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(388)	(10,967)	(8,920)	2,006
Madrigal Pharmaceuticals, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(165)	(37,049)	(38,115)	(1,206)
Mesa Laboratories, Inc. . . . .								
	USFF -0.250%	Weekly	MS	08/29/25	(289)	(64,505)	(37,137)	26,840
Mirum Pharmaceuticals, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(5)	(127)	(129)	(2)
Natera, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(1,782)	(86,853)	(86,712)	(189)
Pacira BioSciences, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/07/27	(91)	(5,869)	(3,646)	2,224
Perrigo Co. PLC (Ireland) . . . . .								
	USFF -0.250%	Weekly	MS	08/29/25	(5,694)	(234,803)	(193,311)	34,573
Pliant Therapeutics, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/08/27	(2,356)	(49,526)	(42,691)	6,648
Prestige Consumer Healthcare, Inc. . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(246)	(15,476)	(14,620)	883
RAPT Therapeutics, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(11)	(211)	(206)	5
Reata Pharmaceuticals, Inc., Class A . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(519)	(46,580)	(52,917)	(6,514)
Regeneron Pharmaceuticals, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(158)	(123,510)	(113,529)	19,816
Relay Therapeutics, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(1,207)	(20,375)	(15,160)	5,219

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (continued)</b>								
Revanche Therapeutics, Inc. .	USFF -0.250%	Weekly	MS	01/05/26	(572)	\$ (17,462)	\$ (14,477)	\$ 3,002
Rhythm Pharmaceuticals, Inc. . . . .	USFF -0.570%	Weekly	MS	01/10/28	(7)	(116)	(115)	1
Seagen, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(973)	(188,568)	(187,264)	587
Sotera Health Co. . . .	USFF -0.250%	Weekly	MS	07/06/26	(7,825)	(146,149)	(147,423)	(1,830)
SpringWorks Therapeutics, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(12)	(311)	(315)	(4)
Syneos Health, Inc. . .	USFF -0.250%	Weekly	MS	01/07/27	(377)	(27,564)	(15,887)	13,995
Thermo Fisher Scientific, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(224)	(124,286)	(116,872)	11,094
Ultragenyx Pharmaceutical, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(269)	(14,803)	(12,409)	2,459
Ventyx Biosciences, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,910)	(61,338)	(62,648)	(1,543)
Viking Therapeutics, Inc. . . . .	USFF -2.570%	Weekly	MS	01/10/28	(258)	(4,103)	(4,182)	(94)
Viridian Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,956)	(51,276)	(46,533)	4,548
Xencor, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,285)	(37,303)	(32,086)	5,075
Xenon Pharmaceuticals, Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,955)	(75,452)	(75,268)	(102)
					(145,343)	(4,163,075)	(3,701,121)	459,320
<b>Real Estate Management &amp; Development</b>								
CoStar Group, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(710)	(52,775)	(63,190)	(10,859)
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Alpha & Omega Semiconductor Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,039)	(27,129)	(34,079)	(7,135)
Ambarella, Inc. (Cayman Islands) . .	USFF -0.250%	Weekly	MS	01/07/27	(2,577)	(205,100)	(215,618)	(12,590)
Amkor Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(162)	(4,809)	(4,820)	(28)
Credo Technology Group Holding Ltd. (Cayman Islands) . .	USFF -0.250%	Weekly	MS	01/10/28	(3,588)	(32,426)	(62,216)	(32,365)
FormFactor, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(2,330)	(78,517)	(79,733)	(1,610)
Ichor Holdings Ltd. (Cayman Islands) . .	USFF -0.250%	Weekly	MS	01/07/27	(1,757)	(56,030)	(65,888)	(10,120)
Impinj, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(490)	(46,226)	(43,929)	2,122
Intel Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,195)	(81,340)	(73,401)	5,027



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Semiconductors &amp; Semiconductor Equipment — (continued)</b>								
MACOM Technology Solutions Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(21)	\$ (1,368)	\$ (1,376)	\$ (12)
Marvell Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(367)	(21,705)	(21,939)	(1,271)
MKS Instruments, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,218)	(277,509)	(347,866)	(76,093)
Onto Innovation, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,224)	(106,324)	(142,559)	(36,639)
Power Integrations, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,328)	(111,207)	(125,722)	(15,641)
Semtech Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,870)	(38,581)	(47,610)	(9,175)
SiTime Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,395)	(142,369)	(164,568)	(23,819)
SMART Global Holdings, Inc. (Cayman Islands). . . . .	USFF -0.250%	Weekly	MS	07/06/26	(4,352)	(119,833)	(126,252)	(7,332)
Teradyne, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,884)	(298,265)	(321,076)	(24,347)
Texas Instruments, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,201)	(207,957)	(216,204)	(9,396)
Ultra Clean Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,476)	(47,503)	(56,767)	(9,532)
Wolfspeed, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,019)	(64,934)	(56,646)	8,201
					<u>(34,493)</u>	<u>(1,969,132)</u>	<u>(2,208,269)</u>	<u>(261,755)</u>
<b>Software &amp; Services</b>								
ACI Worldwide, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,309)	(169,354)	(146,180)	22,521
Agilysys, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(227)	(16,269)	(15,581)	627
Alarm.com Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,354)	(152,846)	(121,655)	31,023
Alteryx, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,837)	(225,881)	(265,000)	(40,363)
Amplitude, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,094)	(10,948)	(12,034)	(1,127)
Appian Corp., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,677)	(66,733)	(79,825)	(14,178)
AppLovin Corp., Class A . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(10,405)	(336,750)	(267,721)	67,720
Aspen Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(341)	(83,494)	(57,155)	26,022
Atlassian Corp., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(107)	(17,190)	(17,956)	(833)
Bentley Systems, Inc., Class B . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,526)	(106,601)	(136,985)	(32,099)
BigCommerce Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(6,457)	(109,379)	(64,247)	44,546
Black Knight, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,902)	(121,360)	(113,606)	7,591
Blackbaud, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(417)	(28,026)	(29,682)	(2,014)
Braze, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(989)	(35,705)	(43,308)	(8,942)
Cerence, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(734)	(19,993)	(21,455)	(1,538)
Clear Secure, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,659)	(67,699)	(61,609)	5,311

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Software &amp; Services — (continued)</b>								
Cloudflare, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,293)	\$(126,801)	\$(149,893)	\$ (26,558)
Couchbase, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(96)	(1,468)	(1,519)	(55)
Digital Turbine, Inc. . .	USFF -0.250%	Weekly	MS	07/06/26	(16,602)	(221,635)	(154,067)	66,725
Dropbox, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,306)	(59,831)	(61,501)	(2,150)
Envestnet, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(3,700)	(262,067)	(219,595)	41,692
Everbridge, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,355)	(95,629)	(36,450)	60,592
Fair Isaac Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(54)	(42,811)	(43,697)	(1,831)
Gitlab, Inc., Class A . .	USFF -0.250%	Weekly	MS	01/10/28	(2,343)	(83,229)	(119,751)	(47,860)
Grid Dynamics Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,802)	(20,075)	(16,669)	3,331
HashiCorp., Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,262)	(144,134)	(137,759)	5,826
Informatica, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,279)	(21,079)	(23,662)	(2,662)
Jamf Holding Corp. . .	USFF -0.250%	Weekly	MS	01/05/26	(3,355)	(114,064)	(65,490)	48,602
Lightspeed Commerce, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(12,263)	(372,129)	(207,490)	162,749
LiveRamp Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,405)	(96,705)	(68,687)	27,389
Olo, Inc., Class A . . .	USFF -0.250%	Weekly	MS	01/07/27	(6,161)	(57,233)	(39,800)	17,266
Open Text Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,011)	(116,975)	(125,107)	(10,031)
Perficient, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3)	(450)	(250)	199
PTC, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,196)	(293,711)	(312,491)	(22,262)
Rapid7, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(392)	(28,111)	(17,750)	11,311
RingCentral, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,389)	(227,835)	(45,462)	200,515
SentinelOne, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(12,856)	(189,595)	(194,126)	(5,252)
Snowflake, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(546)	(94,080)	(96,085)	(2,362)
SPS Commerce, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(323)	(58,988)	(62,035)	(3,271)
Tenable Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,571)	(136,162)	(155,517)	(19,873)
Thoughtworks Holding, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(107)	(1,405)	(808)	612
Twilio, Inc., Class A . .	USFF -0.250%	Weekly	MS	01/10/28	(910)	(49,361)	(57,894)	(10,879)
Tyler Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(168)	(62,910)	(69,967)	(7,665)
UiPath, Inc., Class A .	USFF -0.250%	Weekly	MS	01/10/28	(4,053)	(64,920)	(67,158)	(2,485)
Vertex, Inc., Class A .	USFF -0.250%	Weekly	MS	01/10/28	(381)	(7,940)	(7,430)	481
VMware, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(288)	(38,807)	(41,383)	(2,866)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Software &amp; Services — (continued)</b>								
Zeta Global Holdings Corp., Class A . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,112)	\$ (9,775)	\$ (9,496)	\$ 242
Zoom Video Communications, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,683)	(128,074)	(114,242)	13,901
					(138,300)	(4,796,217)	(4,177,230)	597,638
<b>Technology Hardware &amp; Equipment</b>								
ADTRAN Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(7,127)	(126,492)	(75,047)	49,482
Advanced Energy Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(505)	(52,397)	(56,282)	(4,085)
Arista Networks, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(262)	(45,983)	(42,460)	4,465
Avid Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(472)	(11,408)	(12,036)	(670)
Avnet, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,822)	(255,777)	(293,720)	(41,234)
Benchmark Electronics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,807)	(45,112)	(46,675)	(2,750)
Calix, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(449)	(31,874)	(22,410)	9,291
Ciena Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,645)	(274,194)	(239,856)	33,420
Clearfield, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,038)	(53,860)	(49,149)	4,506
Cognex Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,124)	(60,455)	(62,966)	(3,164)
Coherent Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,083)	(136,958)	(208,151)	(77,114)
CommScope Holding Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(19,244)	(247,599)	(108,344)	138,313
Dell Technologies, Inc., Class C . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,284)	(250,784)	(285,917)	(36,628)
ePlus, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(229)	(11,539)	(12,893)	(1,608)
Fabrinet (Cayman Islands) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(407)	(51,951)	(52,861)	(1,107)
Harmonic, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,482)	(67,067)	(72,474)	(6,244)
Infinera Corp. . . . .	USFF -0.767%	Weekly	MS	01/10/28	(4,612)	(23,863)	(22,276)	1,497
Itron, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,106)	(60,322)	(79,743)	(20,293)
Juniper Networks, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,379)	(77,075)	(74,534)	1,418
Littelfuse, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10)	(2,841)	(2,913)	(82)
Lumentum Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,212)	(132,286)	(125,487)	(6,469)
Novanta, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(750)	(121,106)	(138,075)	(17,889)
Plexus Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(501)	(44,017)	(49,218)	(5,531)
Pure Storage, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,293)	(166,138)	(194,888)	(37,795)
Rogers Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(853)	(229,136)	(138,126)	91,908
Stratasys Ltd. (Israel) . . . . .	USFF -1.720%	Weekly	MS	01/07/27	(1,929)	(40,833)	(34,259)	6,349
TD SYNnex Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(268)	(26,639)	(25,192)	1,228
TE Connectivity Ltd. (Switzerland) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(733)	(99,376)	(102,737)	(3,738)
TTM Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,060)	(33,479)	(28,634)	4,790

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Technology Hardware &amp; Equipment</b>								
<b>— (continued)</b>								
Ubiquiti, Inc. . . . .	USFF -0.620%	Weekly	MS	01/07/27	(588)	\$ (157,617)	\$ (103,341)	\$ 52,679
Viasat, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,129)	(98,854)	(87,843)	10,781
Viavi Solutions, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(860)	(9,377)	(9,744)	(402)
Vontier Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(4,125)	(95,367)	(132,866)	(40,131)
Western Digital Corp..	USFF -0.250%	Weekly	MS	01/10/28	(7,009)	(295,416)	(265,851)	27,289
					<u>(95,397)</u>	<u>(3,437,192)</u>	<u>(3,256,968)</u>	<u>130,482</u>
<b>Telecommunication Services</b>								
<b>Cogent</b>								
Communications Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,179)	(140,596)	(146,625)	(8,516)
<b>Frontier</b>								
Communications Parent, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(6,990)	(192,423)	(130,294)	61,235
Globalstar, Inc. . . . .	USFF -0.852%	Weekly	MS	01/05/26	(37,731)	(61,156)	(40,749)	20,376
Gogo, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,892)	(31,116)	(32,183)	(1,197)
<b>Shenandoah</b>								
Telecommunications Co. . . . .	USFF -0.250%	Weekly	MS	08/29/25	(1,141)	(36,386)	(22,170)	7,024
United States Cellular Corp. . . . .	USFF -0.870%	Weekly	MS	01/10/28	(418)	(6,520)	(7,369)	(873)
					<u>(50,351)</u>	<u>(468,197)</u>	<u>(379,390)</u>	<u>78,049</u>
<b>Transportation</b>								
<b>Air Transport</b>								
<b>Services Group,</b>								
Inc. . . . .	USFF -0.250%	Weekly	MS	08/29/25	(4,770)	(112,906)	(90,010)	22,466
Allegiant Travel Co. . .	USFF -0.250%	Weekly	MS	01/07/27	(285)	(33,305)	(35,990)	(3,315)
GXO Logistics, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(1,160)	(67,616)	(72,871)	(5,940)
Heartland Express, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,888)	(30,142)	(30,982)	(1,042)
<b>Knight-Swift</b>								
<b>Transportation</b>								
Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(564)	(35,500)	(31,336)	5,153
Lyft, Inc., Class A . . .	USFF -0.250%	Weekly	MS	01/07/27	(7,694)	(99,476)	(73,785)	25,264
Matson, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(332)	(22,027)	(25,806)	(4,144)
Saia, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(88)	(25,875)	(30,132)	(4,777)
SkyWest, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(766)	(23,237)	(31,192)	(8,792)
<b>Southwest Airlines</b>								
Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(16,298)	(505,026)	(590,151)	(94,036)
<b>Sun Country Airlines</b>								
Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,078)	(46,085)	(46,713)	(932)
<b>Werner Enterprises,</b>								
Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(5,032)	(234,643)	(222,314)	9,340
					<u>(40,955)</u>	<u>(1,235,838)</u>	<u>(1,281,282)</u>	<u>(60,755)</u>
<b>Utilities</b>								
AES Corp. (The) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,636)	(33,595)	(33,914)	(446)
Alliant Energy Corp..	USFF -0.250%	Weekly	MS	01/07/27	(714)	(41,241)	(37,471)	2,746
Ameren Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(28)	(2,272)	(2,287)	(23)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Utilities — (continued)</b>								
American Electric								
Power Co., Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,012)	\$ (177,303)	\$ (169,410)	\$ 6,118
Atmos Energy Corp. .	USFF -0.250%	Weekly	MS	01/10/28	(659)	(76,024)	(76,668)	(933)
Avangrid, Inc. . . . .	USFF -0.250%	Weekly	MS	08/29/25	(699)	(36,010)	(26,338)	7,586
Avista Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,169)	(133,822)	(124,447)	5,477
California Water								
Service Group . . . .	USFF -0.250%	Weekly	MS	01/10/28	(951)	(52,360)	(49,100)	3,032
CenterPoint Energy,								
Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,295)	(152,692)	(154,349)	(2,751)
CMS Energy Corp. . .	USFF -0.250%	Weekly	MS	07/08/27	(180)	(12,843)	(10,575)	3,240
Essential Utilities,								
Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(773)	(36,895)	(30,850)	5,327
Eversource Energy . .	USFF -0.250%	Weekly	MS	01/10/28	(591)	(46,611)	(41,914)	3,887
Exelon Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,120)	(85,187)	(86,369)	(1,674)
FirstEnergy Corp. . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,549)	(222,931)	(215,745)	4,350
Fortis, Inc. (Canada) .	USFF -0.250%	Weekly	MS	07/08/27	(835)	(39,356)	(35,980)	2,003
IDACORP, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(458)	(48,395)	(46,991)	1,222
Middlesex Water Co. .	USFF -0.250%	Weekly	MS	01/10/28	(221)	(17,559)	(17,826)	(333)
Montauk								
Renewables, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(7)	(53)	(52)	2
NextEra Energy, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(209)	(16,371)	(15,508)	776
NiSource, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,780)	(75,707)	(76,033)	(2,054)
Northwest Natural								
Holding Co. . . . .	USFF -0.250%	Weekly	MS	08/29/25	(1,682)	(85,127)	(72,410)	9,109
NorthWestern Corp. .	USFF -0.250%	Weekly	MS	01/05/26	(1,203)	(71,936)	(68,282)	(697)
NRG Energy, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(11,140)	(381,075)	(416,525)	(39,117)
OGE Energy Corp. . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,116)	(86,396)	(75,986)	7,475
ONE Gas, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(907)	(78,144)	(69,667)	5,908
Ormat Technologies,								
Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(987)	(84,132)	(79,414)	4,260
Portland General								
Electric Co. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(562)	(28,458)	(26,318)	1,274
PPL Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(402)	(10,547)	(10,637)	(130)
ReNew Energy								
Global PLC,								
Class A (United								
Kingdom) . . . . .	USFF -1.070%	Weekly	MS	01/10/28	(114)	(618)	(625)	(8)
Sempra Energy. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(712)	(106,617)	(103,660)	1,860
Southwest Gas								
Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(784)	(59,831)	(49,902)	8,728
WEC Energy Group,								
Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,843)	(347,245)	(339,106)	5,504
Xcel Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(59)	(3,615)	(3,668)	(66)
					<u>(53,397)</u>	<u>(2,650,968)</u>	<u>(2,568,027)</u>	<u>41,652</u>
<b>Total Reference Entity — Short</b>						<u>(65,159,080)</u>	<u>(60,961,210)</u>	<u>3,611,964</u>
<b>Net Value of Reference Entity</b>						<u><u>\$(50,953,194)</u></u>	<u><u>\$(44,414,850)</u></u>	<u><u>\$7,236,341</u></u>

\* Includes \$697,997 related to open trades, dividends receivables/payables and swap receivables/payables activities.

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Concluded) June 30, 2023 (Unaudited)

### Total Return Swaps (concluded)

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 \$7,236,341, which are considered Level 2 as of and for the period ended June 30, 2023.

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, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — 47.6%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Automobiles &amp; Components — 0.3%</b>			<b>Commercial &amp; Professional Services — (Continued)</b>		
BorgWarner, Inc. <sup>(a)</sup> . . . . .	7,047	\$ 344,669	Jacobs Solutions, Inc. <sup>(a)</sup> . . . . .	2,494	\$ 296,511
General Motors Co. <sup>(a)</sup> . . . . .	26,777	1,032,521	Leidos Holdings, Inc. <sup>(a)</sup> . . . . .	108	9,556
		1,377,190	Paychex, Inc. <sup>(a)</sup> . . . . .	13,047	1,459,568
<b>Banks — 0.6%</b>			Republic Services, Inc. <sup>(a)</sup> . . . . .	7,151	1,095,319
Bank of America Corp. <sup>(a)</sup> . . . . .	19,333	554,664	Robert Half International, Inc. <sup>(a)</sup> . . . . .	7,959	598,676
Citizens Financial Group, Inc. . . . .	1,119	29,183	Verisk Analytics, Inc. <sup>(a)</sup> . . . . .	4,972	1,123,821
JPMorgan Chase & Co. <sup>(a)</sup> . . . . .	12,340	1,794,730			5,288,150
PNC Financial Services Group, Inc. (The) <sup>(a)</sup> . . . . .	3,796	478,106	<b>Consumer Discretionary Distribution &amp; Retail — 1.9%</b>		
Truist Financial Corp. . . . .	4,465	135,513	Amazon.com, Inc.* . . . . .	1,598	208,315
US Bancorp. . . . .	5,126	169,363	AutoZone, Inc. <sup>(a)*</sup> . . . . .	92	229,389
		3,161,559	Bath & Body Works, Inc. <sup>(a)</sup> . . . . .	21,228	796,050
<b>Capital Goods — 5.1%</b>			Best Buy Co., Inc. <sup>(a)</sup> . . . . .	2,314	189,632
3M Co. <sup>(a)</sup> . . . . .	8,009	801,621	CarMax, Inc. <sup>(a)*</sup> . . . . .	10,001	837,084
A. O. Smith Corp. <sup>(a)</sup> . . . . .	11,701	851,599	eBay, Inc. <sup>(a)</sup> . . . . .	18,208	813,716
AMETEK, Inc. <sup>(a)</sup> . . . . .	2,859	462,815	Genuine Parts Co. <sup>(a)</sup> . . . . .	5,980	1,011,996
Boeing Co. (The)* . . . . .	412	86,998	Home Depot, Inc. (The) <sup>(a)</sup> . . . . .	2,300	714,472
Caterpillar, Inc. <sup>(a)</sup> . . . . .	6,191	1,523,295	LKQ Corp. <sup>(a)</sup> . . . . .	601	35,020
Deere & Co. <sup>(a)</sup> . . . . .	723	292,952	Lowe's Cos., Inc. <sup>(a)</sup> . . . . .	2,551	575,761
Eaton Corp. PLC (Ireland) . . . . .	4,955	996,450	O'Reilly Automotive, Inc. <sup>(a)*</sup> . . . . .	1,116	1,066,115
Emerson Electric Co. <sup>(a)</sup> . . . . .	4,388	396,631	Ross Stores, Inc. <sup>(a)</sup> . . . . .	5,025	563,453
Fortive Corp. <sup>(a)</sup> . . . . .	6,462	483,164	TJX Cos., Inc. (The) <sup>(a)</sup> . . . . .	8,984	761,753
General Dynamics Corp. <sup>(a)</sup> . . . . .	6,597	1,419,345	Ulta Beauty, Inc. <sup>(a)*</sup> . . . . .	3,572	1,680,965
General Electric Co. <sup>(a)</sup> . . . . .	14,365	1,577,995			9,483,721
Howmet Aerospace, Inc. <sup>(a)</sup> . . . . .	19,699	976,282	<b>Consumer Durables &amp; Apparel — 1.1%</b>		
IDEX Corp. <sup>(a)</sup> . . . . .	606	130,448	DR Horton, Inc. <sup>(a)</sup> . . . . .	2,829	344,261
Illinois Tool Works, Inc. <sup>(a)</sup> . . . . .	2,806	701,949	Garmin Ltd. (Switzerland) . . . . .	4,193	437,288
Ingersoll Rand, Inc. <sup>(a)</sup> . . . . .	8,519	556,802	Hasbro, Inc. . . . .	7,149	463,041
Johnson Controls International PLC (Ireland) . . . . .	1,774	120,880	Lennar Corp., Class A . . . . .	471	59,021
Lockheed Martin Corp. <sup>(a)</sup> . . . . .	3,270	1,505,443	NIKE, Inc., Class B <sup>(a)</sup> . . . . .	6,215	685,950
Masco Corp. <sup>(a)</sup> . . . . .	5,715	327,927	PulteGroup, Inc. <sup>(a)</sup> . . . . .	21,240	1,649,923
Northrop Grumman Corp. <sup>(a)</sup> . . . . .	486	221,519	Tapestry, Inc. <sup>(a)</sup> . . . . .	42,718	1,828,330
Otis Worldwide Corp. <sup>(a)</sup> . . . . .	11,178	994,954			5,467,814
PACCAR, Inc. <sup>(a)</sup> . . . . .	18,631	1,558,483	<b>Consumer Services — 1.9%</b>		
Parker-Hannifin Corp. <sup>(a)</sup> . . . . .	3,624	1,413,505	Booking Holdings, Inc. <sup>(a)*</sup> . . . . .	178	480,658
Pentair PLC (Ireland) . . . . .	12,695	820,097	Caesars Entertainment, Inc. <sup>(a)*</sup> . . . . .	15,572	793,705
Snap-on, Inc. <sup>(a)</sup> . . . . .	6,114	1,761,994	Darden Restaurants, Inc. <sup>(a)</sup> . . . . .	7,650	1,278,162
Textron, Inc. <sup>(a)</sup> . . . . .	18,867	1,275,975	Las Vegas Sands Corp. <sup>(a)*</sup> . . . . .	3,694	214,252
Trane Technologies PLC (Ireland) . . . . .	3,356	641,869	Marriott International, Inc., Class A <sup>(a)</sup> . . . . .	9,442	1,734,401
TransDigm Group, Inc. <sup>(a)</sup> . . . . .	1,802	1,611,294	McDonald's Corp. <sup>(a)</sup> . . . . .	4,075	1,216,021
United Rentals, Inc. <sup>(a)</sup> . . . . .	266	118,468	MGM Resorts International <sup>(a)</sup> . . . . .	23,785	1,044,637
WW Grainger, Inc. <sup>(a)</sup> . . . . .	1,348	1,063,019	Starbucks Corp. <sup>(a)</sup> . . . . .	11,880	1,176,833
		24,693,773	Yum! Brands, Inc. <sup>(a)</sup> . . . . .	9,885	1,369,567
					9,308,236
<b>Commercial &amp; Professional Services — 1.1%</b>			<b>Consumer Staples Distribution &amp; Retail — 0.9%</b>		
Automatic Data Processing, Inc. <sup>(a)</sup> . . . . .	918	201,767	Kroger Co. (The) <sup>(a)</sup> . . . . .	3,613	169,811
Copart, Inc. <sup>(a)*</sup> . . . . .	5,514	502,932			

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Consumer Staples Distribution &amp; Retail — (Continued)</b>		
Sysco Corp. . . . .	4,496	\$ 333,603
Walgreens Boots Alliance, Inc. <sup>(a)</sup> . . .	14,125	402,421
Walmart, Inc. <sup>(a)</sup> . . . . .	21,213	3,334,260
		<u>4,240,095</u>
<b>Energy — 3.1%</b>		
APA Corp. <sup>(a)</sup> . . . . .	8,024	274,180
Baker Hughes Co. <sup>(a)</sup> . . . . .	57,543	1,818,934
Chevron Corp. <sup>(a)</sup> . . . . .	4,456	701,152
ConocoPhillips <sup>(a)</sup> . . . . .	6,966	721,747
Devon Energy Corp. <sup>(a)</sup> . . . . .	24,792	1,198,445
Diamondback Energy, Inc. <sup>(a)</sup> . . . . .	496	65,155
EOG Resources, Inc. <sup>(a)</sup> . . . . .	9,860	1,128,378
EQT Corp. <sup>(a)</sup> . . . . .	37,290	1,533,738
Exxon Mobil Corp. <sup>(a)</sup> . . . . .	13,637	1,462,568
Halliburton Co. <sup>(a)</sup> . . . . .	33,860	1,117,041
Kinder Morgan, Inc. <sup>(a)</sup> . . . . .	69,484	1,196,515
Marathon Petroleum Corp. <sup>(a)</sup> . . . . .	8,801	1,026,197
Occidental Petroleum Corp. <sup>(a)</sup> . . . . .	1,149	67,561
ONEOK, Inc. <sup>(a)</sup> . . . . .	30,031	1,853,513
Pioneer Natural Resources Co. <sup>(a)</sup> . . .	2,138	442,951
Valero Energy Corp. <sup>(a)</sup> . . . . .	3,568	418,526
		<u>15,026,601</u>
<b>Equity Real Estate Investment Trusts (REITs) — 2.0%</b>		
Alexandria Real Estate Equities, Inc. <sup>(a)</sup> . . . . .	2,071	235,038
American Tower Corp. <sup>(a)</sup> . . . . .	1,040	201,697
AvalonBay Communities, Inc. . . . .	423	80,061
Boston Properties, Inc. . . . .	4,271	245,967
Camden Property Trust <sup>(a)</sup> . . . . .	6,062	659,970
Crown Castle, Inc. . . . .	1,650	188,001
Digital Realty Trust, Inc. <sup>(a)</sup> . . . . .	7,479	851,634
Essex Property Trust, Inc. <sup>(a)</sup> . . . . .	2,807	657,680
Extra Space Storage, Inc. <sup>(a)</sup> . . . . .	6,014	895,184
Healthpeak Properties, Inc. <sup>(a)</sup> . . . . .	13,015	261,601
Invitation Homes, Inc. . . . .	1,832	63,021
Prologis, Inc. <sup>(a)</sup> . . . . .	2,817	345,449
Realty Income Corp. <sup>(a)</sup> . . . . .	30,994	1,853,131
SBA Communications Corp. . . . .	424	98,266
Simon Property Group, Inc. <sup>(a)</sup> . . . . .	9,556	1,103,527
VICI Properties, Inc. <sup>(a)</sup> . . . . .	37,760	1,186,797
Welltower, Inc. <sup>(a)</sup> . . . . .	9,021	729,709
		<u>9,656,733</u>
<b>Financial Services — 2.5%</b>		
American Express Co. . . . .	796	138,663
Berkshire Hathaway, Inc., Class B <sup>(a)*</sup> . . . . .	738	251,658
BlackRock, Inc. <sup>(a)</sup> . . . . .	378	261,251

<b>COMMON STOCKS — (Continued)</b>		
<b>Financial Services — (Continued)</b>		
Capital One Financial Corp. <sup>(a)</sup> . . . . .	4,434	\$ 484,947
Cboe Global Markets, Inc. . . . .	143	19,735
Charles Schwab Corp. (The) <sup>(a)</sup> . . . . .	6,151	348,639
CME Group, Inc. <sup>(a)</sup> . . . . .	1,335	247,362
Fiserv, Inc. <sup>(a)*</sup> . . . . .	3,762	474,576
FleetCor Technologies, Inc. <sup>(a)*</sup> . . . . .	4,822	1,210,708
Franklin Resources, Inc. <sup>(a)</sup> . . . . .	29,740	794,355
Goldman Sachs Group, Inc. (The) <sup>(a)</sup> . .	1,961	632,501
Intercontinental Exchange, Inc. <sup>(a)</sup> . . .	6,138	694,085
Invesco Ltd. (Bermuda) . . . . .	2,289	38,478
Mastercard, Inc., Class A <sup>(a)</sup> . . . . .	2,863	1,126,018
Nasdaq, Inc. <sup>(a)</sup> . . . . .	30,818	1,536,277
PayPal Holdings, Inc. <sup>(a)*</sup> . . . . .	12,074	805,698
Raymond James Financial, Inc. . . . .	919	95,365
S&P Global, Inc. <sup>(a)</sup> . . . . .	867	347,572
T Rowe Price Group, Inc. <sup>(a)</sup> . . . . .	7,555	846,311
Visa, Inc., Class A <sup>(a)</sup> . . . . .	6,673	1,584,704
		<u>11,938,903</u>
<b>Food, Beverage &amp; Tobacco — 2.4%</b>		
Altria Group, Inc. <sup>(a)</sup> . . . . .	10,521	476,601
Archer-Daniels-Midland Co. <sup>(a)</sup> . . . . .	2,371	179,153
Campbell Soup Co. <sup>(a)</sup> . . . . .	13,520	617,999
Coca-Cola Co. (The) <sup>(a)</sup> . . . . .	19,964	1,202,232
General Mills, Inc. <sup>(a)</sup> . . . . .	7,658	587,369
Hershey Co. (The) <sup>(a)</sup> . . . . .	4,059	1,013,532
J M Smucker Co. (The) <sup>(a)</sup> . . . . .	9,585	1,415,417
Kellogg Co. <sup>(a)</sup> . . . . .	18,146	1,223,040
Keurig Dr Pepper, Inc. <sup>(a)</sup> . . . . .	45,684	1,428,539
Kraft Heinz Co. (The) <sup>(a)</sup> . . . . .	28,861	1,024,566
Molson Coors Beverage Co., Class B . . . . .	3,101	204,170
Mondelez International, Inc., Class A <sup>(a)</sup> . . . . .	17,540	1,279,368
PepsiCo, Inc. <sup>(a)</sup> . . . . .	1,774	328,580
Philip Morris International, Inc. <sup>(a)</sup> . . .	6,023	587,965
		<u>11,568,531</u>
<b>Health Care Equipment &amp; Services — 3.7%</b>		
Abbott Laboratories <sup>(a)</sup> . . . . .	2,231	243,224
AmerisourceBergen Corp. . . . .	1,212	233,225
Baxter International, Inc. <sup>(a)</sup> . . . . .	16,098	733,425
Boston Scientific Corp.* . . . . .	1,717	92,872
Cardinal Health, Inc. <sup>(a)</sup> . . . . .	5,747	543,494
Centene Corp. <sup>(a)*</sup> . . . . .	17,207	1,160,612
Cigna Group (The) <sup>(a)</sup> . . . . .	4,157	1,166,454
CVS Health Corp. <sup>(a)</sup> . . . . .	20,368	1,408,040
DaVita, Inc.* . . . . .	6,079	610,757
DENTSPLY SIRONA, Inc. <sup>(a)</sup> . . . . .	27,777	1,111,636

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Health Care Equipment &amp; Services — (Continued)</b>		
GE HealthCare Technologies, Inc. <sup>(a)</sup>	31,829	\$ 2,585,788
HCA Healthcare, Inc. <sup>(a)</sup>	3,816	1,158,080
Hologic, Inc. <sup>(a)*</sup>	12,086	978,603
McKesson Corp. <sup>(a)</sup>	539	230,320
Medtronic PLC (Ireland)	6,091	536,617
Molina Healthcare, Inc. <sup>(a)*</sup>	4,175	1,257,677
Stryker Corp. <sup>(a)</sup>	3,551	1,083,375
Teleflex, Inc. <sup>(a)</sup>	2,345	567,560
UnitedHealth Group, Inc. <sup>(a)</sup>	1,320	634,445
Zimmer Biomet Holdings, Inc. <sup>(a)</sup>	12,073	1,757,829
		<u>18,094,033</u>

<b>Household &amp; Personal Products — 0.7%</b>		
Kimberly-Clark Corp. <sup>(a)</sup>	9,241	1,275,812
Procter & Gamble Co. (The) <sup>(a)</sup>	13,571	2,059,264
		<u>3,335,076</u>

<b>Insurance — 1.3%</b>		
Aflac, Inc. <sup>(a)</sup>	3,514	245,277
Aon PLC, Class A (Ireland)	218	75,254
Arch Capital Group Ltd. (Bermuda) <sup>*</sup>	10,750	804,638
Arthur J Gallagher & Co.	647	142,062
Assurant, Inc. <sup>(a)</sup>	5,263	661,664
Brown & Brown, Inc. <sup>(a)</sup>	5,155	354,870
Chubb Ltd. (Switzerland)	1,519	292,499
Cincinnati Financial Corp. <sup>(a)</sup>	6,198	603,189
Everest Re Group Ltd. (Bermuda)	787	269,044
Globe Life, Inc. <sup>(a)</sup>	1,492	163,553
Lincoln National Corp. <sup>(a)</sup>	15,516	399,692
Loews Corp. <sup>(a)</sup>	12,192	723,961
Principal Financial Group, Inc. <sup>(a)</sup>	1,744	132,265
Willis Towers Watson PLC (Ireland)	5,813	1,368,961
		<u>6,236,929</u>

<b>Materials — 3.3%</b>		
CF Industries Holdings, Inc. <sup>(a)</sup>	14,835	1,029,846
Dow, Inc. <sup>(a)</sup>	6,460	344,060
DuPont de Nemours, Inc. <sup>(a)</sup>	33,068	2,362,378
Eastman Chemical Co. <sup>(a)</sup>	8,645	723,759
Freeport-McMoRan, Inc. <sup>(a)</sup>	10,584	423,360
International Paper Co. <sup>(a)</sup>	58,641	1,865,370
Linde PLC (Ireland)	2,735	1,042,254
LyondellBasell Industries NV, Class A (Netherlands)	539	49,496
Mosaic Co. (The) <sup>(a)</sup>	73,117	2,559,095
Nucor Corp. <sup>(a)</sup>	3,895	638,702
Packaging Corp. of America <sup>(a)</sup>	9,811	1,296,622
Sealed Air Corp. <sup>(a)</sup>	57,394	2,295,760

<b>COMMON STOCKS — (Continued)</b>		
<b>Materials — (Continued)</b>		
Steel Dynamics, Inc. <sup>(a)</sup>	6,638	\$ 723,077
Vulcan Materials Co. <sup>(a)</sup>	3,771	850,134
		<u>16,203,913</u>

<b>Media &amp; Entertainment — 1.8%</b>		
Activision Blizzard, Inc. <sup>(a)*</sup>	5,934	500,236
Alphabet, Inc., Class A <sup>(a)*</sup>	15,955	1,909,814
Charter Communications, Inc., Class A <sup>(a)*</sup>	629	231,076
Comcast Corp., Class A <sup>(a)</sup>	13,379	555,898
Electronic Arts, Inc.	896	116,211
Fox Corp., Class A <sup>(a)</sup>	25,911	880,974
Interpublic Group of Cos., Inc. (The) <sup>(a)</sup>	11,602	447,605
Meta Platforms, Inc., Class A <sup>(a)*</sup>	6,451	1,851,308
Netflix, Inc. <sup>(a)*</sup>	2,166	954,101
News Corp., Class A <sup>(a)</sup>	12,666	246,987
Omnicom Group, Inc. <sup>(a)</sup>	5,229	497,539
Take-Two Interactive Software, Inc. <sup>*</sup>	259	38,114
Warner Bros Discovery, Inc. <sup>(a)*</sup>	31,014	388,916
		<u>8,618,779</u>

<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 3.2%</b>		
AbbVie, Inc.	233	31,392
Biogen, Inc. <sup>(a)*</sup>	2,305	656,579
Bristol-Myers Squibb Co. <sup>(a)</sup>	13,207	844,588
Danaher Corp. <sup>(a)</sup>	2,638	633,120
Gilead Sciences, Inc. <sup>(a)</sup>	10,480	807,694
Illumina, Inc. <sup>(a)*</sup>	319	59,809
Incyte Corp. <sup>*</sup>	565	35,171
Johnson & Johnson <sup>(a)</sup>	12,708	2,103,428
Merck & Co., Inc. <sup>(a)</sup>	13,538	1,562,150
Mettler-Toledo International, Inc. <sup>(a)*</sup>	512	671,560
Moderna, Inc. <sup>(a)*</sup>	2,748	333,882
Organon & Co. <sup>(a)</sup>	110,580	2,301,170
Pfizer, Inc. <sup>(a)</sup>	45,724	1,677,156
Regeneron Pharmaceuticals, Inc. <sup>(a)*</sup>	1,565	1,124,515
Revvity, Inc. <sup>(a)</sup>	20,646	2,452,539
West Pharmaceutical Services, Inc. <sup>(a)</sup>	1,107	423,394
		<u>15,718,147</u>

<b>Semiconductors &amp; Semiconductor Equipment — 3.8%</b>		
Applied Materials, Inc. <sup>(a)</sup>	10,696	1,546,000
Broadcom, Inc. <sup>(a)</sup>	2,610	2,263,992
KLA Corp. <sup>(a)</sup>	2,315	1,122,821
Lam Research Corp. <sup>(a)</sup>	3,853	2,476,940
Microchip Technology, Inc. <sup>(a)</sup>	25,042	2,243,513
Micron Technology, Inc.	1,638	103,374

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Semiconductors &amp; Semiconductor Equipment — (Continued)</b>			<b>Telecommunication Services — 0.4%</b>		
NVIDIA Corp. <sup>(a)</sup> . . . . .	4,319	\$ 1,827,023	AT&T, Inc. <sup>(a)</sup> . . . . .	60,929	\$ 971,817
NXP Semiconductors NV (Netherlands) . . . . .	6,328	1,295,215	T-Mobile US, Inc. <sup>(a)*</sup> . . . . .	3,121	433,507
ON Semiconductor Corp. <sup>(a)*</sup> . . . . .	6,699	633,592	Verizon Communications, Inc. <sup>(a)</sup> . . . .	13,219	491,615
Qorvo, Inc. <sup>(a)*</sup> . . . . .	6,840	697,885			<u>1,896,939</u>
QUALCOMM, Inc. <sup>(a)</sup> . . . . .	14,294	1,701,558	<b>Transportation — 0.9%</b>		
Skyworks Solutions, Inc. <sup>(a)</sup> . . . . .	23,367	2,586,493	American Airlines Group, Inc. <sup>(a)*</sup> . . . .	60,828	1,091,254
SolarEdge Technologies, Inc.* . . . . .	57	15,336	CSX Corp. <sup>(a)</sup> . . . . .	12,933	441,015
		<u>18,513,742</u>	Expeditors International of Washington, Inc. <sup>(a)</sup> . . . . .	3,906	473,134
<b>Software &amp; Services — 2.7%</b>			FedEx Corp. . . . .	3,267	809,889
Adobe, Inc. <sup>(a)*</sup> . . . . .	1,522	744,243	Norfolk Southern Corp. <sup>(a)</sup> . . . . .	3,100	702,956
ANSYS, Inc.* . . . . .	229	75,632	Old Dominion Freight Line, Inc. <sup>(a)</sup> . . .	739	273,245
Autodesk, Inc.* . . . . .	266	54,426	United Parcel Service, Inc., Class B <sup>(a)</sup> . . . . .	4,234	758,945
Cadence Design Systems, Inc.* . . . .	122	28,611			<u>4,550,438</u>
Cognizant Technology Solutions Corp., Class A . . . . .	64	4,178	<b>Utilities — 0.7%</b>		
DXC Technology Co. <sup>(a)*</sup> . . . . .	15,355	410,286	Consolidated Edison, Inc. <sup>(a)</sup> . . . . .	6,823	616,799
EPAM Systems, Inc.* . . . . .	39	8,765	Constellation Energy Corp. <sup>(a)</sup> . . . . .	9,750	892,613
Fair Isaac Corp. <sup>(a)*</sup> . . . . .	716	579,394	NRG Energy, Inc. <sup>(a)</sup> . . . . .	14,330	535,799
Gartner, Inc. <sup>(a)*</sup> . . . . .	3,160	1,106,980	PG&E Corp.* . . . . .	6,536	112,942
International Business Machines Corp. <sup>(a)</sup> . . . . .	5,811	777,570	Public Service Enterprise Group, Inc. <sup>(a)</sup> . . . . .	23,874	1,494,751
Microsoft Corp. <sup>(a)</sup> . . . . .	14,561	4,958,603			<u>3,652,904</u>
Oracle Corp. <sup>(a)</sup> . . . . .	11,287	1,344,169	<b>TOTAL COMMON STOCKS</b>		
Roper Technologies, Inc. <sup>(a)</sup> . . . . .	1,758	845,246	(Cost \$207,236,510) . . . . .		<u>231,794,355</u>
Salesforce, Inc. <sup>(a)*</sup> . . . . .	2,715	573,571	<b>AFFILIATED EQUITY REGISTERED</b>		
ServiceNow, Inc. <sup>(a)*</sup> . . . . .	542	304,588	<b>INVESTMENT COMPANY<sup>(b)</sup> — 45.3%</b>		
Synopsys, Inc.* . . . . .	305	132,800	Gotham Enhanced 500 ETF . . . . .	9,060,300	220,636,426
VeriSign, Inc. <sup>(a)*</sup> . . . . .	4,833	1,092,113	<b>TOTAL AFFILIATED EQUITY</b>		
		<u>13,041,175</u>	<b>REGISTERED INVESTMENT</b>		
<b>Technology Hardware &amp; Equipment — 2.2%</b>			<b>COMPANY</b>		
Amphenol Corp., Class A <sup>(a)</sup> . . . . .	5,731	486,848	(Cost \$220,875,241) . . . . .		<u>220,636,426</u>
Apple, Inc. . . . .	2,823	547,577	<b>EXCHANGE TRADED FUNDS — 0.6%</b>		
CDW Corp. . . . .	910	166,985	SPDR S&P 500 ETF Trust . . . . .	6,964	3,087,002
Cisco Systems, Inc. <sup>(a)</sup> . . . . .	28,930	1,496,838	<b>TOTAL EXCHANGE TRADED</b>		
F5, Inc. <sup>(a)*</sup> . . . . .	5,199	760,406	<b>FUNDS</b>		
Hewlett Packard Enterprise Co. <sup>(a)</sup> . . .	84,743	1,423,682	(Cost \$3,030,941) . . . . .		<u>3,087,002</u>
HP, Inc. <sup>(a)</sup> . . . . .	25,529	783,996	<b>TOTAL INVESTMENTS - 93.5%</b>		
Motorola Solutions, Inc. <sup>(a)</sup> . . . . .	4,953	1,452,616	(Cost \$431,142,692) . . . . .		<u>455,517,783</u>
NetApp, Inc. <sup>(a)</sup> . . . . .	9,579	731,836	<b>OTHER ASSETS IN EXCESS OF</b>		
Seagate Technology Holdings PLC (Ireland) . . . . .	14,281	883,565	<b>LIABILITIES - 6.5%</b>		
Teledyne Technologies, Inc.* . . . . .	1,025	421,388			<u>31,847,516</u>
Zebra Technologies Corp., Class A <sup>(a)*</sup> . . . . .	5,291	1,565,237	<b>NET ASSETS - 100.0%</b>		
		<u>10,720,974</u>			<u>\$ 487,365,299</u>

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued)

June 30, 2023

(Unaudited)

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

(b) All affiliated fund investments are in Institutional Class shares. The financial statements of the affiliated funds are publicly available on the Securities and Exchange Commission's website.

\* Non-income producing.

ETF Exchange-Traded Fund

PLC Public Limited Company

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

The following table represents the individual long and short positions and related values of total return swaps, which represents 5.4% of net assets as of June 30, 2023:

### Total Return Swaps

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Long</b>								
<b>Automobiles &amp; Components</b>								
BorgWarner, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	22,725	\$ 821,789	\$ 1,111,480	\$ 321,627
General Motors Co. . .	USFF +0.250%	Weekly	MS	07/29/24	87,404	3,163,565	3,370,298	299,571
					<u>110,129</u>	<u>3,985,354</u>	<u>4,481,778</u>	<u>621,198</u>
<b>Banks</b>								
Bank of America Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	43,994	1,378,762	1,262,188	(12,993)
Citizens Financial Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,180	63,047	56,854	(3,694)
JPMorgan Chase & Co. . . . .	USFF +0.250%	Weekly	MS	07/29/24	20,630	2,324,575	3,000,427	823,546
PNC Financial Services Group, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	07/29/24	3,821	540,873	481,255	(14,148)
Truist Financial Corp. .	USFF +0.250%	Weekly	MS	01/10/28	4,533	151,915	137,577	(6,801)
US Bancorp . . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,231	184,352	172,832	(2,007)
					<u>80,389</u>	<u>4,643,524</u>	<u>5,111,133</u>	<u>783,903</u>
<b>Capital Goods</b>								
3M Co. . . . .	USFF +0.250%	Weekly	MS	07/29/24	8,120	1,029,124	812,731	(165,496)
A. O. Smith Corp. . . .	USFF +0.250%	Weekly	MS	01/07/27	36,301	2,267,665	2,641,987	447,237
AMETEK, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	16,409	2,183,673	2,656,289	553,582
Boeing Co. (The). . . .	USFF +0.250%	Weekly	MS	01/10/28	2,547	510,676	537,825	39,545
Caterpillar, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	18,122	3,885,976	4,458,918	706,853
Deere & Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,104	816,332	852,520	59,595
Eaton Corp. PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,884	1,216,526	1,384,372	200,396
Emerson Electric Co. .	USFF +0.250%	Weekly	MS	07/29/24	11,072	854,011	1,000,798	194,893
Fortive Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	8,960	578,121	669,939	107,240
General Dynamics Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	7,314	1,588,253	1,573,607	28,627
General Electric Co. .	USFF +0.250%	Weekly	MS	01/07/27	25,329	1,679,648	2,782,391	1,164,560
Howmet Aerospace, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	45,296	1,825,459	2,244,870	466,769
IDEX Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	615	124,083	132,385	15,226
Illinois Tool Works, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	6,561	1,223,482	1,641,300	487,988
Ingersoll Rand, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	33,365	1,867,061	2,180,736	359,718
Johnson Controls International PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/29/24	4,441	207,103	302,610	118,107
Lockheed Martin Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	4,526	2,023,921	2,083,680	156,668
Masco Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	11,021	506,101	632,385	147,621
Northrop Grumman Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	522	228,606	237,928	23,095



# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Otis Worldwide Corp.	USFF +0.250%	Weekly	MS	01/10/28	11,406	\$ 989,901	\$ 1,015,248	\$ 49,319
PACCAR, Inc.	USFF +0.250%	Weekly	MS	07/08/27	21,754	1,555,438	1,819,722	328,140
Parker-Hannifin Corp.	USFF +0.250%	Weekly	MS	01/10/28	4,649	1,526,181	1,813,296	326,041
Pentair PLC (Ireland)	USFF +0.250%	Weekly	MS	07/29/24	18,014	760,401	1,163,704	452,118
Snap-on, Inc.	USFF +0.250%	Weekly	MS	07/29/24	9,304	1,891,641	2,681,320	947,772
Textron, Inc.	USFF +0.250%	Weekly	MS	01/05/26	21,316	1,345,666	1,441,601	131,173
Trane Technologies PLC (Ireland)	USFF +0.250%	Weekly	MS	07/29/24	5,721	913,264	1,094,198	224,786
TransDigm Group, Inc.	USFF +0.250%	Weekly	MS	01/10/28	1,951	1,397,398	1,744,526	385,679
United Rentals, Inc.	USFF +0.250%	Weekly	MS	07/08/27	273	75,507	121,586	48,771
WW Grainger, Inc.	USFF +0.250%	Weekly	MS	07/29/24	2,963	1,779,247	2,336,592	704,973
					<u>346,860</u>	<u>36,850,465</u>	<u>44,059,064</u>	<u>8,710,996</u>
<b>Commercial &amp; Professional Services</b>								
Automatic Data Processing, Inc.								
	USFF +0.250%	Weekly	MS	07/29/24	14,944	3,218,079	3,284,542	177,348
Copart, Inc.	USFF +0.250%	Weekly	MS	07/08/27	15,847	1,172,257	1,445,405	301,525
Jacobs Solutions, Inc.	USFF +0.250%	Weekly	MS	07/08/27	4,160	481,343	494,582	26,100
Leidos Holdings, Inc.	USFF +0.250%	Weekly	MS	01/10/28	109	9,771	9,644	(1,157)
Paychex, Inc.	USFF +0.250%	Weekly	MS	01/10/28	13,296	1,427,987	1,487,424	100,317
Republic Services, Inc.	USFF +0.250%	Weekly	MS	01/10/28	7,303	1,068,425	1,118,601	79,862
Robert Half International, Inc.	USFF +0.250%	Weekly	MS	07/29/24	9,329	694,027	701,727	44,951
Verisk Analytics, Inc.	USFF +0.250%	Weekly	MS	01/10/28	7,745	1,699,507	1,750,602	94,110
					<u>72,733</u>	<u>9,771,396</u>	<u>10,292,527</u>	<u>823,056</u>
<b>Consumer Discretionary Distribution &amp; Retail</b>								
Amazon.com, Inc.	USFF +0.250%	Weekly	MS	07/29/24	79,899	8,811,152	10,415,634	1,812,889
AutoZone, Inc.	USFF +0.250%	Weekly	MS	07/29/24	282	626,439	703,128	91,881
Bath & Body Works, Inc.	USFF +0.250%	Weekly	MS	01/07/27	80,222	2,719,263	3,008,325	381,898
Best Buy Co., Inc.	USFF +0.250%	Weekly	MS	07/29/24	11,456	806,528	938,819	194,648
CarMax, Inc.	USFF +0.250%	Weekly	MS	01/10/28	12,242	756,197	1,024,655	286,785
eBay, Inc.	USFF +0.250%	Weekly	MS	07/29/24	43,811	1,783,925	1,957,914	249,256
Genuine Parts Co.	USFF +0.250%	Weekly	MS	07/08/27	8,879	1,373,634	1,502,593	185,084
Home Depot, Inc. (The)	USFF +0.250%	Weekly	MS	01/10/28	2,015	591,293	625,940	51,977
LKQ Corp.	USFF +0.250%	Weekly	MS	07/29/24	1,089	53,341	63,456	23,832
Lowe's Cos., Inc.	USFF +0.250%	Weekly	MS	07/29/24	5,507	1,029,304	1,242,930	280,674
O'Reilly Automotive, Inc.	USFF +0.250%	Weekly	MS	07/29/24	1,277	953,194	1,219,918	289,809
Ross Stores, Inc.	USFF +0.250%	Weekly	MS	01/07/27	5,344	412,178	599,223	215,161

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Discretionary</b>								
<b>Distribution &amp; Retail — (continued)</b>								
TJX Cos., Inc. (The)	USFF +0.250%	Weekly	MS	01/10/28	9,450	\$ 738,704	\$ 801,266	\$ 80,465
Ulta Beauty, Inc.	USFF +0.250%	Weekly	MS	01/07/27	4,200	1,902,008	1,976,499	114,494
					<u>265,673</u>	<u>22,557,160</u>	<u>26,080,300</u>	<u>4,258,853</u>
<b>Consumer Durables &amp; Apparel</b>								
DR Horton, Inc.	USFF +0.250%	Weekly	MS	07/29/24	7,555	572,695	919,368	392,659
Garmin Ltd. (Switzerland)	USFF +0.250%	Weekly	MS	01/10/28	3,085	323,037	321,735	7,844
Hasbro, Inc.	USFF +0.250%	Weekly	MS	01/10/28	5,054	309,075	327,348	25,799
Lennar Corp., Class A	USFF +0.250%	Weekly	MS	07/29/24	1,447	121,160	181,324	67,818
NIKE, Inc., Class B	USFF +0.250%	Weekly	MS	07/29/24	6,854	715,712	756,476	69,932
PulteGroup, Inc.	USFF +0.250%	Weekly	MS	01/10/28	22,747	1,533,323	1,766,987	274,202
Tapestry, Inc.	USFF +0.250%	Weekly	MS	07/29/24	45,006	1,489,772	1,926,257	524,802
					<u>91,748</u>	<u>5,064,774</u>	<u>6,199,495</u>	<u>1,363,056</u>
<b>Consumer Services</b>								
Booking Holdings, Inc.	USFF +0.250%	Weekly	MS	01/07/27	1,430	2,595,527	3,861,472	1,328,700
Caesars Entertainment, Inc.	USFF +0.250%	Weekly	MS	01/10/28	54,906	2,415,418	2,798,559	444,069
Darden Restaurants, Inc.	USFF +0.250%	Weekly	MS	01/10/28	6,783	1,111,104	1,133,304	49,032
Las Vegas Sands Corp.	USFF +0.250%	Weekly	MS	07/08/27	5,323	186,018	308,734	127,269
Marriott International, Inc., Class A	USFF +0.250%	Weekly	MS	01/05/26	13,143	2,064,633	2,414,238	419,451
McDonald's Corp.	USFF +0.250%	Weekly	MS	07/29/24	5,062	1,226,257	1,510,551	402,843
MGM Resorts International	USFF +0.250%	Weekly	MS	01/10/28	43,648	1,785,044	1,917,020	175,610
Starbucks Corp.	USFF +0.250%	Weekly	MS	01/07/27	13,187	1,088,784	1,306,304	265,840
Yum! Brands, Inc.	USFF +0.250%	Weekly	MS	07/29/24	9,932	1,214,882	1,376,079	234,774
					<u>153,414</u>	<u>13,687,667</u>	<u>16,626,261</u>	<u>3,447,588</u>
<b>Consumer Staples Distribution &amp; Retail</b>								
Kroger Co. (The)	USFF +0.250%	Weekly	MS	07/29/24	6,679	294,848	313,913	29,821
Sysco Corp.	USFF +0.250%	Weekly	MS	01/10/28	5,670	417,873	420,714	12,995
Walgreens Boots Alliance, Inc.	USFF +0.250%	Weekly	MS	07/29/24	14,699	473,789	418,775	(32,434)
Walmart, Inc.	USFF +0.250%	Weekly	MS	07/29/24	22,647	3,128,478	3,559,655	580,451
					<u>49,695</u>	<u>4,314,988</u>	<u>4,713,057</u>	<u>590,833</u>
<b>Energy</b>								
APA Corp.	USFF +0.250%	Weekly	MS	07/29/24	62,601	1,696,582	2,139,076	540,522
Baker Hughes Co.	USFF +0.250%	Weekly	MS	01/10/28	33,574	1,009,285	1,061,274	76,429
Chevron Corp.	USFF +0.250%	Weekly	MS	01/07/27	14,830	2,260,442	2,333,501	192,891
ConocoPhillips	USFF +0.250%	Weekly	MS	01/07/27	22,002	1,956,907	2,279,627	487,333
Devon Energy Corp.	USFF +0.250%	Weekly	MS	01/10/28	34,051	1,619,581	1,646,025	87,523

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Energy — (continued)</b>								
Diamondback Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,433	\$ 152,646	\$ 188,239	\$ 52,366
EOG Resources, Inc..	USFF +0.250%	Weekly	MS	07/29/24	29,770	3,154,474	3,406,879	463,058
EQT Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	63,616	2,027,601	2,616,526	650,824
Exxon Mobil Corp. . .	USFF +0.250%	Weekly	MS	07/06/26	21,753	1,665,888	2,333,009	836,384
Halliburton Co. . . . .	USFF +0.250%	Weekly	MS	07/29/24	53,248	1,524,660	1,756,652	299,965
Kinder Morgan, Inc. . .	USFF +0.250%	Weekly	MS	07/08/27	103,470	1,745,568	1,781,753	134,947
Marathon Petroleum Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	10,629	840,746	1,239,341	463,696
Occidental Petroleum Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	1,296	76,014	76,205	3,915
ONEOK, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	31,687	1,917,815	1,955,722	107,090
Pioneer Natural Resources Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,317	428,172	480,036	69,652
SPDR S&P 500 ETF Trust. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,021	1,321,297	1,339,149	49,828
Valero Energy Corp. .	USFF +0.250%	Weekly	MS	07/06/26	4,062	424,145	476,473	84,458
					<u>493,360</u>	<u>23,821,823</u>	<u>27,109,487</u>	<u>4,600,881</u>
<b>Equity Real Estate Investment Trusts (REITs)</b>								
Alexandria Real Estate Equities, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	3,095	444,152	351,252	(73,146)
American Tower Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	2,050	458,356	397,577	(32,169)
AvalonBay Communities, Inc. .	USFF +0.250%	Weekly	MS	07/29/24	6,031	1,023,388	1,141,487	180,727
Boston Properties, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,576	245,437	263,532	30,804
Camden Property Trust. . . . .	USFF +0.250%	Weekly	MS	07/08/27	16,706	1,886,708	1,818,782	11,630
Crown Castle, Inc. . . .	USFF +0.250%	Weekly	MS	01/05/26	1,582	226,586	180,253	(36,872)
Digital Realty Trust, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	9,898	991,050	1,127,085	174,219
Essex Property Trust, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,617	1,420,310	1,550,363	179,706
Extra Space Storage, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	10,065	1,502,820	1,498,175	97,637
Healthpeak Properties, Inc. . . .	USFF +0.250%	Weekly	MS	01/10/28	14,341	291,871	288,254	4,532
Invitation Homes, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,906	159,103	168,766	14,503
Prologis, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,335	353,381	408,971	72,014
Realty Income Corp. .	USFF +0.250%	Weekly	MS	07/06/26	35,577	2,208,594	2,127,149	55,928
SBA Communications Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	295	82,907	68,369	(10,800)
Simon Property Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	10,747	1,101,883	1,241,064	245,159

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## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Equity Real Estate Investment Trusts (REITs) — (continued)</b>								
VICI Properties, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	43,991	\$ 1,377,784	\$ 1,382,637	\$ 73,655
Welltower, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	12,360	850,355	999,800	190,084
					<u>186,172</u>	<u>14,624,685</u>	<u>15,013,516</u>	<u>1,177,611</u>
<b>Financial Services</b>								
American Express Co. . . . .	USFF +0.250%	Weekly	MS	01/07/27	8,211	1,228,913	1,430,356	240,057
Berkshire Hathaway, Inc., Class B . . . . .	USFF +0.250%	Weekly	MS	07/29/24	15,642	3,323,682	5,333,922	2,090,584
BlackRock, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	2,388	1,389,531	1,650,442	422,711
Capital One Financial Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	9,619	896,746	1,052,030	192,723
Cboe Global Markets, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	572	77,336	78,942	3,820
Charles Schwab Corp. (The) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	7,030	454,955	398,460	(38,933)
CME Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,620	955,112	1,041,330	139,399
Fiserv, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,458	735,750	814,677	96,759
FleetCor Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	14,343	2,563,788	3,601,240	1,099,441
Franklin Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	79,070	2,205,064	2,111,960	79,517
Goldman Sachs Group, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,248	1,147,243	1,047,610	(55,579)
Intercontinental Exchange, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	11,063	1,054,775	1,251,004	253,507
Invesco Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/29/24	4,488	62,541	75,443	23,876
Mastercard, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/29/24	3,512	1,014,337	1,381,270	409,052
Nasdaq, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	37,012	2,052,491	1,845,048	(95,483)
PayPal Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	12,480	884,088	832,790	(29,882)
Raymond James Financial, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	918	93,675	95,261	5,235
S&P Global, Inc. . . . .	USFF +0.250%	Weekly	MS	11/03/25	1,277	395,825	511,937	127,709
T Rowe Price Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	15,433	1,807,997	1,728,805	121,934
Visa, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/29/24	7,163	1,369,642	1,701,069	398,471
					<u>245,547</u>	<u>23,713,491</u>	<u>27,983,596</u>	<u>5,484,918</u>
<b>Food, Beverage &amp; Tobacco</b>								
Altria Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	23,218	980,116	1,051,775	286,676
Archer-Daniels-Midland Co. . . . .	USFF +0.250%	Weekly	MS	07/29/24	17,421	1,303,289	1,316,331	57,887
Bunge Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	66	6,047	6,227	880
Campbell Soup Co. . . . .	USFF +0.250%	Weekly	MS	07/06/26	37,327	1,781,028	1,706,217	7,719
Coca-Cola Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/29/24	26,392	1,485,465	1,589,326	257,393
General Mills, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	14,663	1,051,481	1,124,652	143,543

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## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Food, Beverage &amp; Tobacco — (continued)</b>								
Hershey Co. (The) . . .	USFF +0.250%	Weekly	MS	01/05/26	5,338	\$ 1,290,212	\$ 1,332,899	\$ 93,276
J M Smucker Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	9,776	1,468,992	1,443,622	17,317
Kellogg Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	27,707	1,978,064	1,867,452	(20,116)
Keurig Dr Pepper, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	61,896	2,177,303	1,935,488	(163,979)
Kraft Heinz Co. (The) .	USFF +0.250%	Weekly	MS	07/29/24	58,984	2,221,211	2,093,932	42,941
Molson Coors Beverage Co., Class B. . . . .	USFF +0.250%	Weekly	MS	07/29/24	3,588	194,698	236,234	52,534
Mondelez International, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/05/26	26,199	1,788,127	1,910,955	200,928
PepsiCo, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	2,823	476,980	522,876	97,925
Philip Morris International, Inc. . .	USFF +0.250%	Weekly	MS	07/29/24	6,740	628,125	657,959	86,534
					<u>322,138</u>	<u>18,831,138</u>	<u>18,795,945</u>	<u>1,161,458</u>
<b>Health Care Equipment &amp; Services</b>								
Abbott Laboratories . .	USFF +0.250%	Weekly	MS	07/29/24	9,257	902,943	1,009,198	183,608
AmerisourceBergen Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	11,559	1,914,173	2,224,298	365,056
Baxter International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	61,027	2,619,679	2,780,390	242,708
Boston Scientific Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	12,163	637,415	657,897	35,911
Cardinal Health, Inc. .	USFF +0.250%	Weekly	MS	07/08/27	28,389	2,001,206	2,684,748	781,743
Centene Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	39,420	2,628,922	2,658,879	93,090
Cigna Group (The) . .	USFF +0.250%	Weekly	MS	07/06/26	8,294	2,001,790	2,327,296	408,235
CVS Health Corp. . . .	USFF +0.250%	Weekly	MS	07/29/24	49,410	3,583,914	3,415,713	13,208
DaVita, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	12,969	1,206,742	1,302,995	125,463
DENTSPLY SIRONA, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	28,331	805,966	1,133,807	358,888
GE HealthCare Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/07/27	46,381	2,829,867	3,767,992	1,007,932
HCA Healthcare, Inc..	USFF +0.250%	Weekly	MS	07/29/24	7,153	1,472,178	2,170,792	800,351
Hologic, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	19,596	1,435,992	1,586,688	185,443
McKesson Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	561	214,001	239,721	34,330
Medtronic PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	7,990	639,396	703,919	90,075
Molina Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	5,483	1,582,439	1,651,699	106,161
Stryker Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,444	920,450	1,050,730	158,160
Teleflex, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,392	466,507	578,936	126,197
UnitedHealth Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	1,938	913,878	931,480	59,324
Zimmer Biomet Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	12,467	1,572,977	1,815,195	285,005
					<u>368,224</u>	<u>30,350,435</u>	<u>34,692,373</u>	<u>5,460,888</u>

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Household &amp; Personal Products</b>								
Kimberly-Clark Corp.	USFF +0.250%	Weekly	MS	01/07/27	16,509	\$ 2,096,267	\$ 2,279,233	\$ 291,148
Procter & Gamble Co.								
(The)	USFF +0.250%	Weekly	MS	07/29/24	15,335	2,083,699	2,326,933	365,706
					31,844	4,179,966	4,606,166	656,854
<b>Insurance</b>								
Aflac, Inc.	USFF +0.250%	Weekly	MS	07/29/24	25,034	1,599,042	1,747,373	215,003
Aon PLC, Class A								
(Ireland)	USFF +0.250%	Weekly	MS	07/29/24	1,592	444,659	549,558	128,383
Arch Capital Group								
Ltd. (Bermuda)	USFF +0.250%	Weekly	MS	07/08/27	42,773	2,477,535	3,201,559	783,929
Arthur J Gallagher &								
Co.	USFF +0.250%	Weekly	MS	01/10/28	6,942	1,472,532	1,524,255	87,472
Assurant, Inc.	USFF +0.250%	Weekly	MS	07/29/24	19,109	2,442,922	2,402,383	51,350
Brown & Brown, Inc.	USFF +0.250%	Weekly	MS	07/08/27	25,208	1,501,445	1,735,319	276,281
Chubb Ltd.								
(Switzerland)	USFF +0.250%	Weekly	MS	01/10/28	6,292	1,270,466	1,211,588	(20,044)
Cincinnati Financial								
Corp.	USFF +0.250%	Weekly	MS	01/10/28	13,684	1,422,113	1,331,727	(47,710)
Everest Re Group								
Ltd. (Bermuda)	USFF +0.250%	Weekly	MS	01/10/28	929	343,843	317,588	(15,508)
Globe Life, Inc.	USFF +0.250%	Weekly	MS	07/08/27	4,511	504,445	494,496	(954)
Lincoln National								
Corp.	USFF +0.250%	Weekly	MS	01/10/28	16,521	362,360	425,581	75,070
Loews Corp.	USFF +0.250%	Weekly	MS	07/29/24	20,346	1,108,131	1,208,145	134,023
Principal Financial								
Group, Inc.	USFF +0.250%	Weekly	MS	07/08/27	1,780	126,147	134,995	15,351
Willis Towers Watson								
PLC (Ireland)	USFF +0.250%	Weekly	MS	01/10/28	6,462	1,534,222	1,521,801	33,173
					191,183	16,609,862	17,806,368	1,715,819
<b>Materials</b>								
CF Industries								
Holdings, Inc.	USFF +0.250%	Weekly	MS	07/29/24	47,380	3,268,173	3,289,120	137,420
Dow, Inc.	USFF +0.250%	Weekly	MS	07/29/24	23,715	1,122,805	1,263,061	261,818
DuPont de Nemours,								
Inc.	USFF +0.250%	Weekly	MS	07/29/24	61,280	4,261,928	4,377,843	263,790
Eastman Chemical								
Co.	USFF +0.250%	Weekly	MS	07/29/24	25,075	1,959,425	2,099,279	225,847
Freeport-McMoRan,								
Inc.	USFF +0.250%	Weekly	MS	07/29/24	14,389	401,036	575,560	199,633
International Paper								
Co.	USFF +0.250%	Weekly	MS	07/29/24	83,639	2,840,302	2,660,557	22,727
Linde PLC (Ireland)	USFF +0.250%	Weekly	MS	07/29/24	4,585	1,482,200	1,747,252	309,664
LyondellBasell								
Industries NV,								
Class A								
(Netherlands)	USFF +0.250%	Weekly	MS	07/08/27	1,373	101,508	126,083	32,071
Mosaic Co. (The)	USFF +0.250%	Weekly	MS	07/29/24	80,543	3,290,928	2,819,005	(337,004)
Nucor Corp.	USFF +0.250%	Weekly	MS	07/29/24	3,926	515,486	643,785	152,410



# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
Packaging Corp. of America . . . . .	USFF +0.250%	Weekly	MS	07/08/27	12,103	\$ 1,585,751	\$ 1,599,532	\$ 92,820
Sealed Air Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	60,192	2,943,224	2,407,680	(444,834)
Steel Dynamics, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	7,868	784,369	857,061	99,502
Vulcan Materials Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,845	806,537	866,817	79,822
					<u>429,913</u>	<u>25,363,672</u>	<u>25,332,635</u>	<u>1,095,686</u>
<b>Media &amp; Entertainment</b>								
Activision Blizzard, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	14,836	1,133,321	1,250,675	146,936
Alphabet, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/29/24	77,342	5,514,121	9,257,837	3,876,772
Charter Communications, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,054	671,442	754,578	97,325
Comcast Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	07/29/24	52,337	1,820,045	2,174,602	447,589
Electronic Arts, Inc. . . . .	USFF +0.250%	Weekly	MS	11/03/25	911	107,681	118,157	14,612
Fox Corp., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	27,897	858,269	948,498	111,021
Interpublic Group of Cos., Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	07/29/24	22,977	685,713	886,453	294,056
Meta Platforms, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/29/24	13,935	2,019,064	3,999,066	2,031,071
Netflix, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	4,473	1,217,205	1,970,312	782,569
News Corp., Class A . . . . .	USFF +0.250%	Weekly	MS	01/07/27	17,904	294,829	349,128	66,396
Omnicom Group, Inc.. . . . .	USFF +0.250%	Weekly	MS	07/08/27	7,276	518,833	692,311	203,390
Take-Two Interactive Software, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	861	108,851	126,705	20,568
Warner Bros Discovery, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	41,357	506,036	518,617	24,865
					<u>284,160</u>	<u>15,455,410</u>	<u>23,046,939</u>	<u>8,117,170</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
AbbVie, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	2,368	324,226	319,041	1,692
Biogen, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	9,297	2,520,865	2,648,250	188,337
Bristol-Myers Squibb Co. . . . .	USFF +0.250%	Weekly	MS	07/06/26	29,563	1,911,000	1,890,554	56,860
Danaher Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	7,025	1,639,162	1,686,000	98,040
Gilead Sciences, Inc.. . . . .	USFF +0.250%	Weekly	MS	07/29/24	20,469	1,388,228	1,577,546	292,719
Illumina, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	729	134,388	136,680	5,605
Incyte Corp. . . . .	USFF +0.250%	Weekly	MS	11/03/25	914	78,579	56,897	(19,763)
Johnson & Johnson . . . . .	USFF +0.250%	Weekly	MS	07/29/24	22,684	3,189,037	3,754,656	931,762
Merck & Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	16,140	1,554,417	1,862,395	462,284
Mettler-Toledo International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	509	708,848	667,625	(24,040)
Moderna, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	6,412	747,998	779,058	49,189
Organon & Co. . . . .	USFF +0.250%	Weekly	MS	07/29/24	119,367	2,888,235	2,484,027	(270,383)
Pfizer, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	84,434	3,273,869	3,097,039	151,674

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (continued)</b>								
Regeneron Pharmaceuticals, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/29/24	1,662	\$ 1,179,266	\$ 1,194,213	\$ 43,493
Revvity, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/29/24	20,641	2,431,908	2,451,944	77,414
Vertex Pharmaceuticals, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/06/26	3	882	1,056	256
West Pharmaceutical Services, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	1,281	467,332	489,944	33,961
					343,498	24,438,240	25,096,925	2,079,100
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Applied Materials, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/29/24	32,103	3,299,545	4,640,168	1,458,786
Broadcom, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/29/24	7,963	4,168,772	6,907,345	2,928,302
KLA Corp. . . . .								
	USFF +0.250%	Weekly	MS	07/29/24	5,283	1,789,343	2,562,361	843,928
Lam Research Corp. . . . .								
	USFF +0.250%	Weekly	MS	07/29/24	5,747	2,002,606	3,694,516	1,782,508
Microchip Technology, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	25,908	1,901,356	2,321,098	480,523
Micron Technology, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/29/24	5,616	286,307	354,426	79,349
NVIDIA Corp. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	6,004	1,715,244	2,539,812	866,359
NXP Semiconductors NV (Netherlands) . . . . .								
	USFF +0.250%	Weekly	MS	01/07/27	12,210	1,786,979	2,499,143	811,216
ON Semiconductor Corp. . . . .								
	USFF +0.250%	Weekly	MS	01/07/27	12,414	635,427	1,174,116	554,098
Qorvo, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/29/24	8,074	694,618	823,790	146,005
QUALCOMM, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/08/27	15,196	1,658,657	1,808,932	212,109
Skyworks Solutions, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	25,229	2,725,906	2,792,598	144,342
SolarEdge Technologies, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/06/26	317	81,751	85,289	5,573
					162,064	22,746,511	32,203,594	10,313,098
<b>Software &amp; Services</b>								
Adobe, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/08/27	7,166	2,101,665	3,504,102	1,453,263
ANSYS, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/08/27	2,740	756,703	904,940	167,594
Autodesk, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/07/27	1,160	214,574	237,348	28,012
Cadence Design Systems, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/29/24	1,686	240,169	395,401	161,523
Cognizant Technology Solutions Corp., Class A. . . . .								
	USFF +0.250%	Weekly	MS	07/29/24	3,297	196,615	215,228	34,253
DXC Technology Co. . . . .								
	USFF +0.250%	Weekly	MS	07/08/27	37,557	902,816	1,003,523	123,693
EPAM Systems, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/06/26	345	171,776	77,539	(90,027)
Fair Isaac Corp. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	1,173	802,342	949,203	167,537
Gartner, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	4,467	1,376,214	1,564,835	224,269

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2023 (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)								
International								
Business Machines								
Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	9,257	\$ 1,200,090	\$ 1,238,679	\$ 79,760
Microsoft Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	44,524	10,333,875	15,162,203	5,326,078
Oracle Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	12,368	1,453,965	1,472,905	56,944
Roper Technologies, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/08/27	1,872	799,683	900,058	121,189	
Salesforce, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	17,429	2,379,589	3,682,051	1,360,168
ServiceNow, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	863	346,701	484,980	146,715
Synopsys, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	705	196,566	306,964	115,205
VeriSign, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	5,400	1,007,190	1,220,238	243,026
					152,009	24,480,533	33,320,197	9,719,202
Technology Hardware & Equipment								
Amphenol Corp., Class A. . . . .								
USFF +0.250%	Weekly	MS	01/10/28	27,628	2,129,273	2,346,999	278,831	
Apple, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	106,811	8,840,978	20,718,130	12,425,303
CDW Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	4,571	749,801	838,779	121,355
Cisco Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	93,422	4,011,133	4,833,654	1,141,324
F5, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	7,272	989,862	1,063,603	97,712
Hewlett Packard Enterprise Co. . . . .								
USFF +0.250%	Weekly	MS	01/10/28	118,975	1,763,294	1,998,780	299,044	
HP, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	73,723	1,682,443	2,264,033	815,524
Motorola Solutions, Inc. . . . .								
USFF +0.250%	Weekly	MS	01/10/28	7,512	2,049,953	2,203,119	214,237	
NetApp, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	10,828	701,733	827,259	150,300
Seagate Technology Holdings PLC (Ireland) . . . . .								
USFF +0.250%	Weekly	MS	01/10/28	15,228	873,266	942,156	99,467	
Teledyne Technologies, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/29/24	1,044	424,435	429,199	15,077	
Zebra Technologies Corp., Class A. . . . .								
USFF +0.250%	Weekly	MS	01/07/27	5,692	1,525,380	1,683,864	190,946	
					472,706	25,741,551	40,149,575	15,849,120
Telecommunication Services								
AT&T, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/06/26	66,240	1,111,132	1,056,528	16,094	
T-Mobile US, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/29/24	4,267	539,748	592,686	66,036	
Verizon Communications, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/29/24	18,581	877,292	691,027	(85,713)	
					89,088	2,528,172	2,340,241	(3,583)
Transportation								
American Airlines Group, Inc. . . . .								
USFF +0.250%	Weekly	MS	01/10/28	304,738	4,311,102	5,467,000	1,277,854	
CSX Corp. . . . .								
USFF +0.250%	Weekly	MS	07/29/24	37,159	1,067,666	1,267,122	249,375	
Expeditors International of Washington, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/29/24	11,593	1,165,602	1,404,260	350,409	
FedEx Corp. . . . .								
USFF +0.250%	Weekly	MS	01/10/28	3,334	821,490	826,499	26,888	

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Transportation — (continued)</b>								
Norfolk Southern Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,879	\$ 1,003,626	\$ 1,106,362	\$ 134,291
Old Dominion Freight Line, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	3,018	758,617	1,115,906	406,847
United Parcel Service, Inc., Class B. . . . .	USFF +0.250%	Weekly	MS	01/05/26	4,978	825,440	892,307	113,375
					369,699	9,953,543	12,079,456	2,559,039
<b>Utilities</b>								
Consolidated Edison, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	11,998	1,139,411	1,084,619	(76,658)
Constellation Energy Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	19,102	1,314,233	1,748,788	484,668
NRG Energy, Inc. . . .	USFF +0.250%	Weekly	MS	07/29/24	16,982	533,152	634,957	208,119
PG&E Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	6,696	86,843	115,707	31,026
Public Service Enterprise Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	27,630	1,608,549	1,729,914	196,213
					82,408	4,682,188	5,313,985	843,368
<b>Total Reference Entity — Long</b>						388,396,548	462,454,613	91,430,112
Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Short</b>								
<b>Automobiles &amp; Components</b>								
Aptiv PLC (Jersey) . .	USFF -0.250%	Weekly	MS	01/07/27	(12,206)	\$ (1,738,492)	\$ (1,246,111)	\$ 457,612
Ford Motor Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(201,972)	(2,615,389)	(3,055,836)	(691,593)
					(214,178)	(4,353,881)	(4,301,947)	(233,981)
<b>Banks</b>								
Comerica, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(9,124)	(865,578)	(386,493)	431,723
Fifth Third Bancorp . .	USFF -0.250%	Weekly	MS	01/07/27	(10,935)	(412,597)	(286,606)	106,192
Huntington Bancshares, Inc. . .	USFF -0.250%	Weekly	MS	01/05/26	(86,805)	(1,346,822)	(935,758)	339,001
KeyCorp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(18,361)	(375,925)	(169,656)	190,231
M&T Bank Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(6,284)	(1,144,586)	(777,708)	315,950
Regions Financial Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(8,869)	(221,396)	(158,046)	57,887
Wells Fargo & Co. . . .	USFF -0.250%	Weekly	MS	07/08/27	(21,134)	(992,447)	(901,999)	61,017
Zions Bancorp NA. . . .	USFF -1.120%	Weekly	MS	01/07/27	(6,030)	(420,028)	(161,966)	237,499
					(167,542)	(5,779,379)	(3,778,232)	1,739,500
<b>Capital Goods</b>								
Allegion PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(12,150)	(1,411,346)	(1,458,243)	(101,923)
Axon Enterprise, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(16,288)	(3,390,100)	(3,178,115)	144,126
Carrier Global Corp. . .	USFF -0.250%	Weekly	MS	07/06/26	(48,792)	(2,348,832)	(2,425,450)	(175,653)
Cummins, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(15,482)	(3,780,678)	(3,795,567)	(149,556)

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Dover Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,428)	\$ (357,629)	\$ (358,494)	\$ (9,265)
Fastenal Co. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(25,813)	(1,413,932)	(1,522,709)	(171,902)
Generac Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(25,307)	(4,011,073)	(3,774,033)	133,117
Honeywell International, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,957)	(1,396,522)	(1,443,578)	(81,163)
Huntington Ingalls Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(16,281)	(3,807,059)	(3,705,556)	(27,166)
L3Harris Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(10,320)	(2,412,136)	(2,020,346)	298,478
Nordson Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(16,139)	(3,584,007)	(4,005,377)	(502,882)
Quanta Services, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(4,319)	(672,886)	(848,468)	(189,840)
Raytheon Technologies Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(36,007)	(3,591,729)	(3,527,246)	(58,361)
Rockwell Automation, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(4,872)	(1,595,872)	(1,605,080)	(67,779)
Stanley Black & Decker, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(51,113)	(4,833,062)	(4,789,799)	(114,401)
Westinghouse Air Brake Technologies Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(29,914)	(2,989,963)	(3,280,668)	(372,937)
Xylem, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(23,474)	(2,475,451)	(2,643,642)	(223,817)
					(345,656)	(44,072,277)	(44,382,371)	(1,670,924)
<b>Commercial &amp; Professional Services</b>								
Broadridge Financial Solutions, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(443)	(69,696)	(73,374)	(7,772)
Ceridian HCM Holding, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(43,672)	(3,331,444)	(2,924,714)	338,716
Cintas Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,275)	(1,071,987)	(1,130,857)	(81,536)
Equifax, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(11,432)	(2,520,765)	(2,689,950)	(232,228)
Paycom Software, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(9,681)	(3,097,533)	(3,109,924)	(83,975)
Rollins, Inc. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(40,521)	(1,634,736)	(1,735,514)	(145,248)
Waste Management, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,027)	(1,461,562)	(1,565,462)	(141,158)
					(117,051)	(13,187,723)	(13,229,795)	(353,201)
<b>Consumer Discretionary Distribution &amp; Retail</b>								
Advance Auto Parts, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(40,998)	(4,170,376)	(2,882,159)	1,152,629
Etsy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(31,294)	(3,775,998)	(2,647,785)	1,052,622
Pool Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(2,565)	(1,266,261)	(960,952)	264,880
Tractor Supply Co. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(27,740)	(6,315,268)	(6,133,314)	(27,083)
					(102,597)	(15,527,903)	(12,624,210)	2,443,048

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Durables &amp; Apparel</b>								
Mohawk Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(11,249)	\$ (1,300,459)	\$ (1,160,447)	\$ 113,304
Newell Brands, Inc. . .	USFF -0.250%	Weekly	MS	01/07/27	(93,453)	(1,607,547)	(813,041)	713,793
NVR, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(402)	(2,338,190)	(2,552,949)	(267,905)
Ralph Lauren Corp. . .	USFF -0.250%	Weekly	MS	07/08/27	(7,671)	(852,863)	(945,834)	(121,984)
VF Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(51,577)	(2,388,230)	(984,605)	1,272,874
Whirlpool Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,078)	(1,001,931)	(1,053,136)	(88,758)
					<u>(171,430)</u>	<u>(9,489,220)</u>	<u>(7,510,012)</u>	<u>1,621,324</u>
<b>Consumer Services</b>								
Carnival Corp. (Panama) . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(48,492)	(641,773)	(913,104)	(284,128)
Chipotle Mexican Grill, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,182)	(2,322,539)	(2,528,298)	(258,038)
Domino's Pizza, Inc. . .	USFF -0.250%	Weekly	MS	07/06/26	(9,216)	(3,359,363)	(3,105,700)	162,196
Expedia Group, Inc. . .	USFF -0.250%	Weekly	MS	07/06/26	(21,086)	(2,191,464)	(2,306,598)	(158,993)
Hilton Worldwide Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,901)	(598,929)	(567,791)	20,352
Norwegian Cruise Line Holdings Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	07/29/24	(44,883)	(1,068,170)	(977,103)	57,011
Royal Caribbean Cruises Ltd. (Liberia) . . . . .	USFF -0.250%	Weekly	MS	07/29/24	(16,551)	(1,654,185)	(1,717,001)	(99,279)
Wynn Resorts Ltd. . .	USFF -0.250%	Weekly	MS	07/29/24	(15,187)	(1,795,072)	(1,603,899)	123,563
					<u>(160,498)</u>	<u>(13,631,495)</u>	<u>(13,719,494)</u>	<u>(437,316)</u>
<b>Consumer Staples Distribution &amp; Retail</b>								
Costco Wholesale Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,034)	(534,748)	(556,685)	(32,805)
Dollar General Corp. . .	USFF -0.250%	Weekly	MS	01/10/28	(7,735)	(1,645,772)	(1,313,248)	297,048
Dollar Tree, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(11,565)	(1,783,670)	(1,659,578)	88,418
Target Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(16,142)	(2,222,793)	(2,129,130)	49,330
					<u>(36,476)</u>	<u>(6,186,983)</u>	<u>(5,658,641)</u>	<u>401,991</u>
<b>Energy</b>								
Coterra Energy, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(42,853)	(1,340,591)	(1,084,181)	167,476
Hess Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(24,401)	(3,461,586)	(3,317,316)	61,683
Marathon Oil Corp. . .	USFF -0.250%	Weekly	MS	01/10/28	(335,972)	(7,592,971)	(7,734,075)	(323,889)
Phillips 66 . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(6,227)	(608,128)	(593,931)	(7,671)
Schlumberger NV (Curacao) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(77,703)	(3,903,269)	(3,816,771)	(13,240)
Targa Resources Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(53,500)	(3,839,206)	(4,071,350)	(341,499)
Williams Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(122,606)	(3,932,039)	(4,000,634)	(297,422)
					<u>(663,262)</u>	<u>(24,677,790)</u>	<u>(24,618,258)</u>	<u>(754,562)</u>



# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Equity Real Estate Investment Trusts (REITs)</b>								
Equinix, Inc. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(2,711)	\$ (2,220,266)	\$ (2,125,261)	\$ (13,735)
Equity Residential . . .	USFF -0.250%	Weekly	MS	01/07/27	(13,570)	(1,001,042)	(895,213)	63,069
Federal Realty Investment Trust . .	USFF -0.250%	Weekly	MS	07/06/26	(22,396)	(2,161,980)	(2,167,261)	(74,975)
Host Hotels & Resorts, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(34,202)	(627,662)	(575,620)	24,051
Iron Mountain, Inc. . .	USFF -0.250%	Weekly	MS	01/07/27	(60,700)	(3,352,345)	(3,448,974)	(312,735)
Kimco Realty Corp. . .	USFF -0.250%	Weekly	MS	07/06/26	(142,164)	(3,008,215)	(2,803,474)	59,960
Mid-America Apartment Communities, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(12,725)	(1,906,443)	(1,932,419)	(63,754)
Public Storage . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,445)	(2,461,859)	(2,464,927)	(77,670)
Regency Centers Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(34,896)	(2,362,985)	(2,155,526)	80,793
UDR, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(50,769)	(2,070,380)	(2,181,036)	(152,075)
Ventas, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(43,140)	(2,168,848)	(2,039,228)	12,665
Weyerhaeuser Co. . . .	USFF -0.250%	Weekly	MS	01/10/28	(20,322)	(603,383)	(680,990)	(86,346)
					<u>(446,040)</u>	<u>(23,945,408)</u>	<u>(23,469,929)</u>	<u>(540,752)</u>
<b>Financial Services</b>								
Ameriprise Financial, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(418)	(146,725)	(138,843)	5,378
Bank of New York Mellon Corp. (The) .	USFF -0.250%	Weekly	MS	01/07/27	(19,963)	(1,018,513)	(888,753)	99,289
Discover Financial Services . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(9,745)	(1,156,273)	(1,138,703)	(38,281)
FactSet Research Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,029)	(493,388)	(412,269)	68,149
Fidelity National Information Services, Inc. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(16,770)	(2,396,743)	(917,319)	1,369,156
Global Payments, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(20,030)	(3,153,254)	(1,973,356)	1,088,840
Jack Henry & Associates, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,473)	(579,723)	(581,137)	(16,580)
MarketAxess Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	11/03/25	(266)	(148,671)	(69,538)	74,385
Moody's Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,763)	(1,474,959)	(1,656,190)	(210,721)
MSCI, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(4,041)	(2,453,360)	(1,896,401)	480,622
Northern Trust Corp. .	USFF -0.250%	Weekly	MS	07/06/26	(6,854)	(854,450)	(508,156)	301,522
State Street Corp. . . .	USFF -0.250%	Weekly	MS	07/06/26	(14,437)	(1,318,254)	(1,056,500)	211,836
Synchrony Financial .	USFF -0.250%	Weekly	MS	07/06/26	(32,187)	(1,322,862)	(1,091,783)	185,763
					<u>(133,976)</u>	<u>(16,517,175)</u>	<u>(12,328,948)</u>	<u>3,619,358</u>
<b>Food, Beverage &amp; Tobacco</b>								
Brown-Forman Corp., Class B. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(8,449)	(665,682)	(564,224)	73,817
Conagra Brands, Inc..	USFF -0.250%	Weekly	MS	07/08/27	(21,519)	(794,862)	(725,621)	48,478

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Food, Beverage &amp; Tobacco — (continued)</b>								
Constellation Brands, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,505)	\$ (858,480)	\$ (862,686)	\$ (21,787)
Hormel Foods Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(52,317)	(2,462,281)	(2,104,190)	272,638
Lamb Weston Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(31,428)	(3,224,347)	(3,612,649)	(473,771)
McCormick & Co., Inc. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(43,356)	(4,084,695)	(3,781,944)	172,438
Monster Beverage Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(39,164)	(2,071,266)	(2,249,580)	(223,641)
Tyson Foods, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(92,006)	(4,510,415)	(4,695,986)	(315,156)
					(291,744)	(18,672,028)	(18,596,880)	(466,984)
<b>Health Care Equipment &amp; Services</b>								
Align Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(4,281)	(2,057,118)	(1,513,933)	499,429
Becton Dickinson & Co. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(14,031)	(3,593,714)	(3,704,324)	(226,048)
Cooper Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,464)	(1,370,520)	(1,328,202)	14,814
Dexcom, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(20,675)	(2,538,842)	(2,656,944)	(168,907)
Edwards Lifesciences Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(21,698)	(2,298,665)	(2,046,772)	205,900
Elevance Health, Inc.. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,516)	(1,801,026)	(1,562,124)	196,964
Henry Schein, Inc.. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(41,405)	(3,339,037)	(3,357,946)	(88,765)
Humana, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,516)	(1,607,898)	(1,572,109)	784
IDEXX Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(4,373)	(2,546,879)	(2,196,252)	297,026
Insulet Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(12,845)	(3,946,536)	(3,703,727)	163,801
Intuitive Surgical, Inc.. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,102)	(374,766)	(376,818)	(14,808)
Laboratory Corp. of America Holdings. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(11,440)	(2,571,518)	(2,760,815)	(248,204)
Quest Diagnostics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(34,781)	(4,762,148)	(4,888,817)	(229,211)
ResMed, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(13,918)	(3,297,231)	(3,041,083)	165,619
STERIS PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(14,138)	(3,072,893)	(3,180,767)	(198,991)
Universal Health Services, Inc., Class B. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(14,328)	(1,869,608)	(2,260,529)	(474,670)
					(219,511)	(41,048,399)	(40,151,162)	(105,267)
<b>Household &amp; Personal Products</b>								
Church & Dwight Co., Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(13,061)	(1,287,983)	(1,309,104)	(57,180)
Clorox Co. (The) . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(13,361)	(2,377,091)	(2,124,933)	116,023

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Household &amp; Personal Products — (continued)</b>								
Colgate-Palmolive Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,513)	\$ (198,977)	\$ (193,602)	\$ 1,697
Estee Lauder Cos., Inc. (The), Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,310)	(607,326)	(453,638)	138,272
					<u>(31,245)</u>	<u>(4,471,377)</u>	<u>(4,081,277)</u>	<u>198,812</u>
<b>Insurance</b>								
Allstate Corp. (The) . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(28,108)	(3,654,832)	(3,064,896)	450,652
American International Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(45,527)	(2,714,595)	(2,619,624)	6,352
Hartford Financial Services Group, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(14,118)	(1,052,919)	(1,016,778)	311
Marsh & McLennan Cos., Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(12,772)	(2,294,554)	(2,402,158)	(154,680)
MetLife, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,693)	(402,804)	(321,825)	76,864
Progressive Corp. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,304)	(718,332)	(702,090)	1,827
Prudential Financial, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(19,824)	(2,117,441)	(1,748,873)	270,956
Travelers Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,889)	(1,063,561)	(1,022,684)	13,782
W R Berkley Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(38,988)	(2,408,526)	(2,322,125)	33,964
					<u>(176,223)</u>	<u>(16,427,564)</u>	<u>(15,221,053)</u>	<u>700,028</u>
<b>Materials</b>								
Air Products and Chemicals, Inc. . . . .								
Albemarle Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,723)	(1,908,159)	(2,013,740)	(163,355)
Amcor PLC (Jersey) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(7,491)	(1,649,018)	(1,671,167)	(59,648)
Avery Dennison Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(79,073)	(954,312)	(789,149)	123,211
Ball Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(28,004)	(5,017,585)	(4,811,087)	63,906
Celanese Corp. . . . .	USFF -0.250%	Weekly	MS	11/03/25	(21,297)	(1,324,911)	(1,239,698)	50,596
Corteva, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(22,495)	(2,371,757)	(2,604,921)	(293,940)
Ecolab, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(101,689)	(6,064,741)	(5,826,780)	82,109
FMC Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,251)	(290,606)	(233,549)	80,715
International Flavors & Fragrances, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(44,065)	(4,865,914)	(4,597,742)	145,752
Martin Marietta Materials, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(8,026)	(1,082,329)	(638,789)	387,666
Newmont Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,287)	(1,357,154)	(1,517,575)	(206,974)
PPG Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(29,397)	(1,262,695)	(1,254,076)	(25,343)
Sherwin-Williams Co. (The) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(15,752)	(2,124,584)	(2,336,022)	(285,754)
Westrock Co. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(13,192)	(3,359,953)	(3,502,740)	(235,700)
					<u>(201,866)</u>	<u>(6,342,295)</u>	<u>(5,868,245)</u>	<u>299,209</u>
					<u>(583,608)</u>	<u>(39,976,013)</u>	<u>(38,905,280)</u>	<u>(37,550)</u>

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2023 (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	01/07/27	(26,201)	\$ (2,156,536)	\$ (2,387,173)	\$ (273,852)
Match Group, Inc. . . .	USFF -0.250%	Weekly	MS	07/06/26	(14,638)	(2,243,801)	(612,600)	1,586,307
Paramount Global, Class B. . . . .	USFF -0.670%	Weekly	MS	01/07/27	(31,352)	(778,570)	(498,810)	251,015
Walt Disney Co. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,543)	(654,534)	(584,159)	57,322
					(78,734)	(5,833,441)	(4,082,742)	1,620,792
Pharmaceuticals, Biotechnology & Life Sciences								
Agilent Technologies, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/08/27	(7,916)	(1,060,138)	(951,899)	82,527
Amgen, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,688)	(452,804)	(374,770)	62,236
Bio-Rad Laboratories, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(5,760)	(2,908,388)	(2,183,731)	666,448
Bio-Techne Corp. . . .	USFF -0.250%	Weekly	MS	07/06/26	(43,564)	(4,045,264)	(3,556,129)	398,356
Catalent, Inc. . . . .	USFF -0.250%	Weekly	MS	11/03/25	(129,476)	(9,503,121)	(5,614,079)	3,686,639
Charles River Laboratories International, Inc. . .								
	USFF -0.250%	Weekly	MS	07/06/26	(9,225)	(1,912,516)	(1,939,556)	(65,297)
Eli Lilly & Co. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,073)	(2,365,839)	(2,848,116)	(563,723)
IQVIA Holdings, Inc. .	USFF -0.250%	Weekly	MS	07/06/26	(2,654)	(630,354)	(596,540)	21,246
Thermo Fisher Scientific, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(5,229)	(2,819,145)	(2,728,231)	31,730
Viatis, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(105,689)	(1,005,174)	(1,054,776)	(77,082)
Waters Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,229)	(1,257,505)	(1,127,198)	105,174
Zoetis, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(14,411)	(2,793,379)	(2,481,718)	238,443
					(335,914)	(30,753,627)	(25,456,743)	4,586,697
Real Estate Management & Development								
CBRE Group, Inc., Class A. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(9,829)	(749,062)	(793,299)	(59,184)
CoStar Group, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(21,519)	(1,776,845)	(1,915,191)	(193,312)
					(31,348)	(2,525,907)	(2,708,490)	(252,496)
Semiconductors & Semiconductor Equipment								
Advanced Micro Devices, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/06/26	(19,420)	(2,119,647)	(2,212,132)	(137,114)
Analog Devices, Inc. .	USFF -0.250%	Weekly	MS	07/06/26	(4,756)	(888,112)	(926,516)	(65,753)
Enphase Energy, Inc..	USFF -0.250%	Weekly	MS	01/05/26	(29,445)	(6,756,384)	(4,931,449)	1,689,277
First Solar, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(27,488)	(4,818,741)	(5,225,194)	(502,935)
Intel Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(152,425)	(5,131,163)	(5,097,092)	(154,605)
Monolithic Power Systems, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/06/26	(3,489)	(1,703,008)	(1,884,862)	(232,656)
Teradyne, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(53,581)	(5,330,980)	(5,965,173)	(748,329)
Texas Instruments, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/08/27	(19,307)	(3,346,827)	(3,475,646)	(224,408)
					(309,911)	(30,094,862)	(29,718,064)	(376,523)

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Software &amp; Services</b>								
Accenture PLC, Class A (Ireland) . .	USFF -0.250%	Weekly	MS	01/10/28	(2,342)	\$ (688,193)	\$ (722,694)	\$ (52,668)
Akamai Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(20,144)	(1,773,223)	(1,810,341)	(80,642)
Fortinet, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(25,408)	(1,705,957)	(1,920,591)	(259,411)
Gen Digital, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,890)	(156,238)	(109,260)	40,964
Intuit, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,411)	(1,041,948)	(1,104,696)	(84,243)
Palo Alto Networks, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,216)	(2,222,114)	(2,354,780)	(178,636)
PTC, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(20,620)	(2,504,592)	(2,934,226)	(483,104)
Tyler Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(10,896)	(4,288,846)	(4,537,857)	(334,877)
					<u>(96,927)</u>	<u>(14,381,111)</u>	<u>(15,494,445)</u>	<u>(1,432,617)</u>
<b>Technology Hardware &amp; Equipment</b>								
Arista Networks, Inc. . .	USFF -0.250%	Weekly	MS	07/06/26	(19,245)	(2,891,260)	(3,118,845)	(285,450)
Corning, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(65,495)	(2,264,196)	(2,294,945)	(96,995)
Juniper Networks, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(167,817)	(5,169,043)	(5,257,707)	(270,228)
Keysight Technologies, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(8,852)	(1,442,812)	(1,482,267)	(68,301)
TE Connectivity Ltd. (Switzerland) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,600)	(332,760)	(364,416)	(47,363)
Trimble, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(29,095)	(2,255,596)	(1,540,289)	688,912
Western Digital Corp..	USFF -0.250%	Weekly	MS	07/08/27	(185,018)	(7,372,409)	(7,017,733)	207,033
					<u>(478,122)</u>	<u>(21,728,076)</u>	<u>(21,076,202)</u>	<u>127,608</u>
<b>Transportation</b>								
Alaska Air Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(53,553)	(2,490,990)	(2,847,949)	(407,554)
CH Robinson Worldwide, Inc. . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,119)	(493,506)	(482,978)	(349)
Delta Air Lines, Inc. . .	USFF -0.250%	Weekly	MS	01/05/26	(15,920)	(730,387)	(756,837)	(89,812)
JB Hunt Transport Services, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(16,089)	(3,184,681)	(2,912,592)	176,781
Southwest Airlines Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(90,197)	(3,716,312)	(3,266,033)	332,135
Union Pacific Corp. . .	USFF -0.250%	Weekly	MS	01/10/28	(5,472)	(1,103,457)	(1,119,681)	(40,697)
United Airlines Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(41,646)	(1,875,219)	(2,285,116)	(447,406)
					<u>(227,996)</u>	<u>(13,594,552)</u>	<u>(13,671,186)</u>	<u>(476,902)</u>
<b>Utilities</b>								
AES Corp. (The) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(50,605)	(1,207,208)	(1,049,042)	129,995
Alliant Energy Corp.. .	USFF -0.250%	Weekly	MS	07/06/26	(44,812)	(2,650,088)	(2,351,734)	186,317
Ameren Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(19,082)	(1,726,952)	(1,558,427)	106,300
American Electric Power Co., Inc. . . .	USFF -0.250%	Weekly	MS	01/07/27	(30,312)	(2,913,960)	(2,552,270)	230,074
American Water Works Co., Inc. . . .	USFF -0.250%	Weekly	MS	11/03/25	(8,194)	(1,354,778)	(1,169,694)	131,062
Atmos Energy Corp. . .	USFF -0.250%	Weekly	MS	07/29/24	(13,987)	(1,603,634)	(1,627,248)	(97,735)

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Concluded) June 30, 2023 (Unaudited)

### Total Return Swaps (concluded)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Utilities — (continued)</b>								
CenterPoint Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(98,256)	\$ (2,903,774)	\$ (2,864,162)	\$ (44,529)
CMS Energy Corp. . .	USFF -0.250%	Weekly	MS	01/07/27	(31,424)	(2,135,508)	(1,846,160)	197,732
Dominion Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,387)	(120,160)	(71,833)	57,973
DTE Energy Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(20,625)	(2,265,975)	(2,269,163)	(78,634)
Duke Energy Corp. . .	USFF -0.250%	Weekly	MS	01/07/27	(9,599)	(1,019,010)	(861,414)	115,998
Edison International .	USFF -0.250%	Weekly	MS	07/29/24	(27,969)	(2,030,666)	(1,942,447)	(46,197)
Entergy Corp. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(1,681)	(203,202)	(163,679)	21,242
Eversource Energy . .	USFF -0.250%	Weekly	MS	07/06/26	(32,655)	(2,145,827)	(1,907,705)	127,874
Exelon Corp. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(20,635)	(1,848,684)	(1,463,434)	252,921
FirstEnergy Corp. . . .	USFF -0.250%	Weekly	MS	01/10/28	(64,306)	(2,579,198)	(2,619,826)	(91,963)
NextEra Energy, Inc. .	USFF -0.250%	Weekly	MS	07/29/24	(54,661)	(2,290,578)	(2,125,220)	51,156
NiSource, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(13,931)	(1,217,691)	(1,033,680)	138,319
Pinnacle West Capital Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(106,849)	(3,130,120)	(2,922,320)	101,447
PPL Corp. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(10,885)	(1,078,526)	(886,692)	53,409
Sempra Energy. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(35,461)	(1,085,907)	(938,298)	93,865
Southern Co. (The) . .	USFF -0.250%	Weekly	MS	01/07/27	(9,926)	(1,566,697)	(1,445,126)	76,576
WEC Energy Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(26,101)	(1,907,246)	(1,833,595)	22,655
Xcel Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(31,288)	(2,899,070)	(2,760,853)	57,519
				11/03/25	(17,739)	(1,276,485)	(1,102,834)	107,943
					<u>(782,370)</u>	<u>(45,160,944)</u>	<u>(41,366,856)</u>	<u>1,901,319</u>
<b>Total Reference Entity — Short</b>						<u>(462,037,135)</u>	<u>(436,152,217)</u>	<u>11,821,402</u>
<b>Net Value of Reference Entity</b>						<u>\$ (73,640,587)</u>	<u>\$ 26,302,396</u>	<u>\$103,251,514</u>

\* Includes \$3,308,531 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 \$103,251,514, which are considered Level 2 as of and for the period ended June 30, 2023.

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, 2023 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — 99.2%</b>		
<b>Automobiles &amp; Components — 0.8%</b>		
General Motors Co. ....	7,064	\$ 272,388
<b>Banks — 2.0%</b>		
Citigroup, Inc. ....	5,709	262,842
Citizens Financial Group, Inc. ....	2,686	70,051
Comerica, Inc. ....	788	33,380
Fifth Third Bancorp. ....	3,491	91,499
Huntington Bancshares, Inc. ....	8,199	88,385
KeyCorp. ....	5,203	48,076
PNC Financial Services Group, Inc. (The) ....	669	84,260
Zions Bancorp NA ....	844	22,670
		<u>701,163</u>
<b>Capital Goods — 11.6%</b>		
3M Co. ....	3,307	330,998
A. O. Smith Corp. ....	695	50,582
AMETEK, Inc. ....	858	138,893
Caterpillar, Inc. ....	2,226	547,707
Deere & Co. ....	11	4,457
Dover Corp. ....	645	95,234
Fastenal Co. ....	35	2,065
Fortive Corp. ....	386	28,861
General Dynamics Corp. ....	867	186,535
General Electric Co. ....	5,400	593,190
Honeywell International, Inc. ....	876	181,770
Howmet Aerospace, Inc. ....	1,266	62,743
Illinois Tool Works, Inc. ....	935	233,900
Ingersoll Rand, Inc. ....	1,747	114,184
Johnson Controls International PLC (Ireland) ....	562	38,295
Lockheed Martin Corp. ....	682	313,979
Masco Corp. ....	319	18,304
Otis Worldwide Corp. ....	1,912	170,187
PACCAR, Inc. ....	2,256	188,714
Parker-Hannifin Corp. ....	530	206,721
Pentair PLC (Ireland) ....	6	388
Snap-on, Inc. ....	317	91,356
Textron, Inc. ....	1,211	81,900
Trane Technologies PLC (Ireland) ...	218	41,695
TransDigm Group, Inc. ....	71	63,486
WW Grainger, Inc. ....	261	205,822
		<u>3,991,966</u>
<b>Commercial &amp; Professional Services — 1.3%</b>		
Automatic Data Processing, Inc. ....	959	210,779
Paychex, Inc. ....	1,588	177,650

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Commercial &amp; Professional Services — (Continued)</b>		
Robert Half International, Inc. ....	647	\$ 48,667
Verisk Analytics, Inc. ....	7	1,582
		<u>438,678</u>
<b>Consumer Discretionary Distribution &amp; Retail — 4.7%</b>		
AutoZone, Inc.* ....	57	142,121
Bath & Body Works, Inc. ....	1,164	43,650
Best Buy Co., Inc. ....	1,308	107,191
CarMax, Inc.* ....	949	79,431
eBay, Inc. ....	3,214	143,634
Genuine Parts Co. ....	842	142,492
Home Depot, Inc. (The) ....	3	932
LKQ Corp. ....	148	8,624
Lowe's Cos., Inc. ....	77	17,379
O'Reilly Automotive, Inc.* ....	248	236,914
Ross Stores, Inc. ....	1,582	177,390
TJX Cos., Inc. (The) ....	4,939	418,778
Ulta Beauty, Inc.* ....	246	115,766
		<u>1,634,302</u>
<b>Consumer Durables &amp; Apparel — 1.4%</b>		
DR Horton, Inc. ....	987	120,108
Garmin Ltd. (Switzerland) ....	826	86,143
Hasbro, Inc. ....	831	53,824
NVR, Inc.* ....	1	6,351
PulteGroup, Inc. ....	1,031	80,088
Ralph Lauren Corp. ....	304	37,483
Tapestry, Inc. ....	1,301	55,683
VF Corp. ....	1,793	34,228
		<u>473,908</u>
<b>Consumer Services — 2.4%</b>		
Caesars Entertainment, Inc.* ....	1,169	59,584
Darden Restaurants, Inc. ....	522	87,216
Marriott International, Inc., Class A. .	595	109,295
McDonald's Corp. ....	629	187,700
MGM Resorts International ....	2,200	96,624
Starbucks Corp. ....	964	95,494
Yum! Brands, Inc. ....	1,292	179,007
		<u>814,920</u>
<b>Consumer Staples Distribution &amp; Retail — 0.8%</b>		
Kroger Co. (The) ....	1,181	55,507
Sysco Corp. ....	1,056	78,355
Walgreens Boots Alliance, Inc. ....	4,696	133,789
Walmart, Inc. ....	127	19,962
		<u>287,613</u>

# GOTHAM LARGE VALUE FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Energy — 11.3%</b>			<b>Food, Beverage &amp; Tobacco — (Continued)</b>		
APA Corp. ....	1,851	\$ 63,249	J M Smucker Co. (The) ....	538	\$ 79,447
Baker Hughes Co. ....	4,669	147,587	Kellogg Co. ....	2,056	138,575
Chevron Corp. ....	3,064	482,121	Keurig Dr Pepper, Inc. ....	6,256	195,625
ConocoPhillips. ....	4,817	499,089	Kraft Heinz Co. (The) . ....	6,008	213,284
Coterra Energy, Inc. ....	3,922	99,227	Molson Coors Beverage Co., Class B . ....	520	34,237
Devon Energy Corp. ....	2,977	143,908	Mondelez International, Inc., Class A . ....	1,904	138,878
EOG Resources, Inc. ....	2,699	308,874	Philip Morris International, Inc. ....	2,668	260,450
EQT Corp. ....	2,155	88,635			<u>2,372,786</u>
Exxon Mobil Corp. ....	4,509	483,590	<b>Health Care Equipment &amp; Services — 7.2%</b>		
Halliburton Co. ....	4,161	137,271	AmerisourceBergen Corp. ....	988	190,121
Kinder Morgan, Inc. ....	3,347	57,635	Baxter International, Inc. ....	2,331	106,200
Marathon Petroleum Corp. ....	2,578	300,595	Cardinal Health, Inc. ....	1,528	144,503
Occidental Petroleum Corp. ....	4,130	242,844	Centene Corp.* . ....	2,763	186,364
ONEOK, Inc. ....	1,934	119,367	Cigna Group (The) . ....	1,343	376,846
Phillips 66 . ....	2,751	262,390	CVS Health Corp. ....	6,003	414,987
Pioneer Natural Resources Co. ....	1,079	223,547	DaVita, Inc.* . ....	543	54,555
Valero Energy Corp. ....	1,984	232,723	DENTSPLY SIRONA, Inc. ....	1,275	51,026
		<u>3,892,652</u>	GE HealthCare Technologies, Inc. . .	2,658	215,936
<b>Equity Real Estate Investment Trusts (REITs) — 1.6%</b>			HCA Healthcare, Inc. ....	1,047	317,744
Boston Properties, Inc. ....	761	43,826	Henry Schein, Inc.* . ....	71	5,758
Camden Property Trust . ....	456	49,645	Hologic, Inc.* . ....	1,236	100,079
Essex Property Trust, Inc. ....	273	63,964	McKesson Corp. ....	366	156,396
Realty Income Corp. ....	1,894	113,242	Molina Healthcare, Inc.* . ....	339	102,120
Simon Property Group, Inc. ....	893	103,123	Teleflex, Inc. ....	3	726
Welltower, Inc. ....	2,165	175,127	Zimmer Biomet Holdings, Inc. ....	342	49,795
		<u>548,927</u>			<u>2,473,156</u>
<b>Financial Services — 2.6%</b>			<b>Household &amp; Personal Products — 2.3%</b>		
Berkshire Hathaway, Inc., Class B* . .	605	206,305	Church & Dwight Co., Inc. ....	15	1,503
BlackRock, Inc. ....	221	152,742	Colgate-Palmolive Co. ....	1,824	140,521
FleetCor Technologies, Inc.* . ....	442	110,977	Kimberly-Clark Corp. ....	1,882	259,829
Franklin Resources, Inc. ....	2,942	78,581	Procter & Gamble Co. (The) . ....	2,524	382,992
Intercontinental Exchange, Inc. ....	410	46,363			<u>784,845</u>
Nasdaq, Inc. ....	2,937	146,409	<b>Insurance — 3.9%</b>		
T Rowe Price Group, Inc. ....	1,346	150,779	Aflac, Inc. ....	2,316	161,657
		<u>892,156</u>	Aon PLC, Class A (Ireland). ....	333	114,952
<b>Food, Beverage &amp; Tobacco — 6.9%</b>			Arch Capital Group Ltd. (Bermuda)* .	2,189	163,847
Altria Group, Inc. ....	8,665	392,525	Arthur J Gallagher & Co. ....	974	213,861
Archer-Daniels-Midland Co. ....	2,513	189,882	Assurant, Inc. ....	320	40,230
Bunge Ltd. (Bermuda) . ....	720	67,932	Brown & Brown, Inc. ....	1,309	90,112
Campbell Soup Co. ....	1,786	81,638	Cincinnati Financial Corp. ....	135	13,138
Coca-Cola Co. (The) . ....	2,538	152,838	Everest Re Group Ltd. (Bermuda) . .	170	58,116
Conagra Brands, Inc. ....	2,110	71,149	Globe Life, Inc. ....	340	37,271
General Mills, Inc. ....	2,347	180,015	Lincoln National Corp. ....	912	23,493
Hershey Co. (The) . ....	536	133,839			
Hormel Foods Corp. ....	1,056	42,472			

# GOTHAM LARGE VALUE FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Insurance — (Continued)</b>			<b>Pharmaceuticals, Biotechnology &amp; Life Sciences —</b>		
Loews Corp. . . . .	1,146	\$ 68,049	<b>(Continued)</b>		
MetLife, Inc. . . . .	3,272	184,966	Revvity, Inc. . . . .	559	\$ 66,404
Principal Financial Group, Inc. . . . .	354	26,847	Viatris, Inc. . . . .	4,448	44,391
Willis Towers Watson PLC (Ireland) . . . . .	583	137,297			3,212,081
		1,333,836	<b>Semiconductors &amp; Semiconductor Equipment — 7.2%</b>		
<b>Materials — 3.9%</b>			Applied Materials, Inc. . . . .	3,743	541,013
Amcor PLC (Jersey) . . . . .	6,552	65,389	Broadcom, Inc. . . . .	590	511,784
CF Industries Holdings, Inc. . . . .	1,168	81,082	KLA Corp. . . . .	597	289,557
Dow, Inc. . . . .	3,264	173,841	Lam Research Corp. . . . .	798	513,002
DuPont de Nemours, Inc. . . . .	2,500	178,600	Microchip Technology, Inc. . . . .	1,426	127,755
Eastman Chemical Co. . . . .	604	50,567	NXP Semiconductors NV		
International Paper Co. . . . .	2,080	66,165	(Netherlands) . . . . .	960	196,493
LyondellBasell Industries NV,			ON Semiconductor Corp.* . . . . .	13	1,229
Class A (Netherlands) . . . . .	1,952	179,252	Qorvo, Inc.* . . . . .	485	49,485
Mosaic Co. (The) . . . . .	1,991	69,685	QUALCOMM, Inc. . . . .	1,266	150,705
Nucor Corp. . . . .	1,506	246,954	Skyworks Solutions, Inc. . . . .	872	96,522
Packaging Corp. of America . . . . .	536	70,838			2,477,545
Sealed Air Corp. . . . .	865	34,600	<b>Software &amp; Services — 1.9%</b>		
Steel Dynamics, Inc. . . . .	1,020	111,108	Accenture PLC, Class A (Ireland) . . . . .	18	5,555
		1,328,081	DXC Technology Co.* . . . . .	1,288	34,415
<b>Media &amp; Entertainment — 5.3%</b>			Gartner, Inc.* . . . . .	374	131,016
Activision Blizzard, Inc.* . . . . .	1,342	113,131	Gen Digital, Inc. . . . .	3,186	59,100
Alphabet, Inc., Class A* . . . . .	1,227	146,872	International Business Machines		
Charter Communications, Inc.,			Corp. . . . .	2,584	345,765
Class A* . . . . .	903	331,735	VeriSign, Inc.* . . . . .	318	71,859
Comcast Corp., Class A . . . . .	19,927	827,967			647,710
Fox Corp., Class A . . . . .	2,404	81,736	<b>Technology Hardware &amp; Equipment — 5.2%</b>		
Interpublic Group of Cos., Inc. (The) . . . . .	2,304	88,888	Amphenol Corp., Class A . . . . .	1,181	100,326
Match Group, Inc.* . . . . .	1,298	54,321	Apple, Inc. . . . .	816	158,280
News Corp., Class A . . . . .	3,253	63,434	CDW Corp. . . . .	650	119,275
Omnicom Group, Inc. . . . .	1,196	113,799	Cisco Systems, Inc. . . . .	10,461	541,252
		1,821,883	F5, Inc.* . . . . .	116	16,966
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 9.3%</b>			Hewlett Packard Enterprise Co. . . . .	6,997	117,550
AbbVie, Inc. . . . .	2,307	310,822	HP, Inc. . . . .	5,911	181,527
Amgen, Inc. . . . .	1,538	341,467	Motorola Solutions, Inc. . . . .	744	218,200
Biogen, Inc.* . . . . .	868	247,250	NetApp, Inc. . . . .	988	75,483
Bristol-Myers Squibb Co. . . . .	3,112	199,012	Seagate Technology Holdings PLC		
Gilead Sciences, Inc. . . . .	5,496	423,577	(Ireland) . . . . .	956	59,148
Johnson & Johnson . . . . .	1,445	239,176	TE Connectivity Ltd. (Switzerland) . . . . .	24	3,364
Merck & Co., Inc. . . . .	2,761	318,592	Teledyne Technologies, Inc.* . . . . .	202	83,044
Moderna, Inc.* . . . . .	1,686	204,849	Trimble, Inc.* . . . . .	575	30,440
Organon & Co. . . . .	1,525	31,735	Zebra Technologies Corp., Class A* . . . . .	309	91,411
Pfizer, Inc. . . . .	12,189	447,092			1,796,266
Regeneron Pharmaceuticals, Inc.* . . . . .	470	337,714			

# GOTHAM LARGE VALUE FUND

## Portfolio of Investments (Concluded) June 30, 2023 (Unaudited)

	Number of Shares	Value	
<b>COMMON STOCKS — (Continued)</b>			* Non-income producing.
<b>Telecommunication Services — 2.5%</b>			PLC Public Limited Company
AT&T, Inc. . . . .	27,884	\$ 444,750	
Verizon Communications, Inc. . . . .	11,485	427,127	
		<u>871,877</u>	
<b>Transportation — 3.1%</b>			
American Airlines Group, Inc.* . . . .	3,012	54,035	
CH Robinson Worldwide, Inc. . . . .	698	65,856	
CSX Corp. . . . .	3,520	120,032	
Expeditors International of Washington, Inc. . . . .	915	110,834	
FedEx Corp. . . . .	1,084	268,724	
Norfolk Southern Corp. . . . .	576	130,614	
Union Pacific Corp. . . . .	53	10,845	
United Parcel Service, Inc., Class B .	1,785	319,961	
		<u>1,080,901</u>	
TOTAL COMMON STOCKS (Cost \$30,590,909) . . . . .		<u>34,149,640</u>	
OTHER ASSETS IN EXCESS OF LIABILITIES - 0.8% . . . . .		<u>280,577</u>	
NET ASSETS - 100.0% . . . . .		<u>\$ 34,430,217</u>	

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, 2023.

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, 2023

(Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — 99.3%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Automobiles &amp; Components — 1.7%</b>			<b>Capital Goods — (Continued)</b>		
Aptiv PLC (Jersey)* . . . . .	15	\$ 1,531	Huntington Ingalls Industries, Inc. . . . .	3	\$ 683
BorgWarner, Inc. . . . .	15	734	IDEX Corp. . . . .	4	861
Ford Motor Co. . . . .	261	3,949	Illinois Tool Works, Inc. . . . .	21	5,253
General Motors Co. . . . .	2,550	98,328	Ingersoll Rand, Inc. . . . .	154	10,066
Tesla, Inc.* . . . .	783	204,966	Johnson Controls International PLC (Ireland) . . . . .	45	3,066
		<u>309,508</u>	L3Harris Technologies, Inc. . . . .	11	2,154
<b>Banks — 1.7%</b>			Lockheed Martin Corp. . . . .	254	116,937
Bank of America Corp. . . . .	1,905	54,654	Masco Corp. . . . .	14	803
Citigroup, Inc. . . . .	127	5,847	Nordson Corp. . . . .	3	745
Citizens Financial Group, Inc. . . . .	215	5,607	Northrop Grumman Corp. . . . .	69	31,450
Comerica, Inc. . . . .	58	2,457	Otis Worldwide Corp. . . . .	438	38,986
Fifth Third Bancorp. . . . .	302	7,915	PACCAR, Inc. . . . .	941	78,715
Huntington Bancshares, Inc. . . . .	66	711	Parker-Hannifin Corp. . . . .	204	79,568
JPMorgan Chase & Co. . . . .	1,055	153,439	Pentair PLC (Ireland) . . . . .	10	646
KeyCorp. . . . .	419	3,872	Quanta Services, Inc. . . . .	8	1,572
M&T Bank Corp. . . . .	39	4,827	Raytheon Technologies Corp. . . . .	65	6,367
PNC Financial Services Group, Inc. (The) . . . . .	66	8,313	Rockwell Automation, Inc. . . . .	5	1,647
Regions Financial Corp. . . . .	43	766	Snap-on, Inc. . . . .	96	27,666
Truist Financial Corp. . . . .	598	18,149	Stanley Black & Decker, Inc. . . . .	9	843
US Bancorp. . . . .	687	22,699	Textron, Inc. . . . .	13	879
Wells Fargo & Co. . . . .	217	9,262	Trane Technologies PLC (Ireland) . . . . .	16	3,060
Zions Bancorp NA . . . . .	65	1,746	TransDigm Group, Inc. . . . .	3	2,683
		<u>300,264</u>	United Rentals, Inc. . . . .	4	1,782
<b>Capital Goods — 6.3%</b>			Westinghouse Air Brake Technologies Corp. . . . .	9	987
3M Co. . . . .	995	99,590	WW Grainger, Inc. . . . .	91	71,762
A. O. Smith Corp. . . . .	272	19,796	Xylem, Inc. . . . .	12	1,351
Allegion PLC (Ireland) . . . . .	5	600			<u>1,125,299</u>
AMETEK, Inc. . . . .	13	2,105	<b>Commercial &amp; Professional Services — 0.4%</b>		
Axon Enterprise, Inc.* . . . . .	3	585	Automatic Data Processing, Inc. . . . .	255	56,046
Boeing Co. (The)* . . . . .	40	8,446	Broadridge Financial Solutions, Inc. . . . .	6	994
Carrier Global Corp. . . . .	53	2,635	Ceridian HCM Holding, Inc.* . . . . .	7	469
Caterpillar, Inc. . . . .	931	229,073	Cintas Corp. . . . .	5	2,485
Cummins, Inc. . . . .	8	1,961	Copart, Inc.* . . . . .	22	2,007
Deere & Co. . . . .	20	8,104	Equifax, Inc. . . . .	6	1,412
Dover Corp. . . . .	8	1,181	Jacobs Solutions, Inc. . . . .	7	832
Eaton Corp. PLC (Ireland) . . . . .	24	4,826	Leidos Holdings, Inc. . . . .	10	885
Emerson Electric Co. . . . .	38	3,435	Paychex, Inc. . . . .	25	2,797
Fastenal Co. . . . .	26	1,534	Paycom Software, Inc. . . . .	2	642
Fortive Corp. . . . .	159	11,888	Republic Services, Inc. . . . .	16	2,451
Generac Holdings, Inc.* . . . . .	3	447	Robert Half International, Inc. . . . .	8	602
General Dynamics Corp. . . . .	18	3,873	Rollins, Inc. . . . .	23	985
General Electric Co. . . . .	1,964	215,745	Verisk Analytics, Inc. . . . .	8	1,808
Honeywell International, Inc. . . . .	44	9,130	Waste Management, Inc. . . . .	19	3,295
Howmet Aerospace, Inc. . . . .	198	9,813			<u>77,710</u>

# GOTHAM ENHANCED S&P 500 INDEX FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Consumer Discretionary Distribution &amp; Retail — 7.3%</b>			<b>Consumer Services — (Continued)</b>		
Advance Auto Parts, Inc. ....	4	\$ 281	McDonald's Corp. ....	234	\$ 69,828
Amazon.com, Inc.* .....	5,565	725,453	MGM Resorts International .....	688	30,217
AutoZone, Inc.* .....	4	9,974	Norwegian Cruise Line Holdings Ltd. (Bermuda)* .....	19	414
Bath & Body Works, Inc. ....	415	15,563	Royal Caribbean Cruises Ltd. (Liberia)* .....	11	1,141
Best Buy Co., Inc. ....	394	32,288	Starbucks Corp. ....	78	7,727
CarMax, Inc.* .....	271	22,683	Wynn Resorts Ltd. ....	5	528
eBay, Inc. ....	973	43,483	Yum! Brands, Inc. ....	505	69,968
Etsy, Inc.* .....	5	423			<u>331,715</u>
Genuine Parts Co. ....	254	42,984	<b>Consumer Staples Distribution &amp; Retail — 0.3%</b>		
Home Depot, Inc. (The) .....	64	19,881	Costco Wholesale Corp. ....	20	10,768
LKQ Corp. ....	17	991	Dollar General Corp. ....	13	2,207
Lowe's Cos., Inc. ....	40	9,028	Dollar Tree, Inc.* .....	13	1,865
O'Reilly Automotive, Inc.* .....	111	106,038	Kroger Co. (The) .....	47	2,209
Pool Corp. ....	2	749	Sysco Corp. ....	28	2,078
Ross Stores, Inc. ....	610	68,399	Target Corp. ....	28	3,693
TJX Cos., Inc. (The) .....	2,074	175,855	Walgreens Boots Alliance, Inc. ....	167	4,758
Tractor Supply Co. ....	6	1,327	Walmart, Inc. ....	169	26,563
Ulta Beauty, Inc.* .....	91	42,824			<u>54,141</u>
		<u>1,318,224</u>	<b>Energy — 5.9%</b>		
<b>Consumer Durables &amp; Apparel — 0.5%</b>			APA Corp. ....	20	683
DR Horton, Inc. ....	16	1,947	Baker Hughes Co. ....	1,825	57,688
Garmin Ltd. (Switzerland) .....	11	1,147	Chevron Corp. ....	1,082	170,253
Hasbro, Inc. ....	10	648	ConocoPhillips. ....	1,564	162,046
Lennar Corp., Class A .....	130	16,290	Coterra Energy, Inc. ....	50	1,265
Mohawk Industries, Inc.* .....	3	309	Devon Energy Corp. ....	842	40,702
Newell Brands, Inc. ....	24	209	Diamondback Energy, Inc. ....	12	1,576
NIKE, Inc., Class B .....	69	7,615	EOG Resources, Inc. ....	1,055	120,734
NVR, Inc.* .....	1	6,351	EQT Corp. ....	648	26,652
PulteGroup, Inc. ....	403	31,305	Exxon Mobil Corp. ....	2,158	231,446
Ralph Lauren Corp. ....	4	493	Halliburton Co. ....	1,552	51,201
Tapestry, Inc. ....	422	18,062	Hess Corp. ....	18	2,447
VF Corp. ....	207	3,952	Kinder Morgan, Inc. ....	134	2,308
Whirlpool Corp. ....	4	595	Marathon Oil Corp. ....	41	944
		<u>88,923</u>	Marathon Petroleum Corp. ....	958	111,703
<b>Consumer Services — 1.9%</b>			Occidental Petroleum Corp. ....	59	3,469
Booking Holdings, Inc.* .....	3	8,101	ONEOK, Inc. ....	27	1,667
Caesars Entertainment, Inc.* .....	388	19,776	Phillips 66 .....	706	67,338
Carnival Corp. (Panama)* .....	56	1,054	Pioneer Natural Resources Co. ....	15	3,108
Chipotle Mexican Grill, Inc.* .....	1	2,139	Schlumberger NV (Curacao) .....	83	4,077
Darden Restaurants, Inc. ....	218	36,423	Targa Resources Corp. ....	10	761
Domino's Pizza, Inc. ....	2	674	Valero Energy Corp. ....	24	2,815
Expedia Group, Inc.* .....	11	1,203	Williams Cos., Inc. (The) .....	64	2,088
Hilton Worldwide Holdings, Inc. ....	12	1,747			<u>1,066,971</u>
Las Vegas Sands Corp.* .....	34	1,972			
Marriott International, Inc., Class A. .	429	78,803			



# GOTHAM ENHANCED S&P 500 INDEX FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Equity Real Estate Investment Trusts (REITs) — 0.9%</b>			<b>Financial Services — (Continued)</b>		
Alexandria Real Estate Equities, Inc. ....	12	\$ 1,362	Fidelity National Information Services, Inc. ....	267	\$ 14,605
American Tower Corp. ....	209	40,533	Fiserv, Inc.* ....	279	35,196
AvalonBay Communities, Inc. ....	10	1,893	FleetCor Technologies, Inc.* ....	131	32,891
Boston Properties, Inc. ....	11	633	Franklin Resources, Inc. ....	890	23,772
Camden Property Trust ....	8	871	Global Payments, Inc. ....	12	1,182
Crown Castle, Inc. ....	195	22,218	Goldman Sachs Group, Inc. (The) ..	20	6,451
Digital Realty Trust, Inc. ....	13	1,480	Intercontinental Exchange, Inc. ....	251	28,383
Equinix, Inc. ....	4	3,136	Invesco Ltd. (Bermuda) ....	29	488
Equity Residential ....	25	1,649	Jack Henry & Associates, Inc. ....	4	669
Essex Property Trust, Inc. ....	4	937	MarketAxess Holdings, Inc. ....	2	523
Extra Space Storage, Inc. ....	7	1,042	Mastercard, Inc., Class A ....	427	167,939
Federal Realty Investment Trust ....	4	387	Moody's Corp. ....	11	3,825
Healthpeak Properties, Inc. ....	36	724	Morgan Stanley ....	103	8,796
Host Hotels & Resorts, Inc. ....	32	539	MSCI, Inc. ....	3	1,408
Invitation Homes, Inc. ....	28	963	Nasdaq, Inc. ....	874	43,569
Iron Mountain, Inc. ....	13	739	Northern Trust Corp. ....	14	1,038
Kimco Realty Corp. ....	36	710	PayPal Holdings, Inc.* ....	552	36,835
Mid-America Apartment Communities, Inc. ....	6	911	Raymond James Financial, Inc. ....	12	1,245
Prologis, Inc. ....	62	7,603	S&P Global, Inc. ....	15	6,013
Public Storage ....	10	2,919	State Street Corp. ....	16	1,171
Realty Income Corp. ....	668	39,940	Synchrony Financial. ....	28	950
Regency Centers Corp. ....	10	618	T Rowe Price Group, Inc. ....	100	11,202
SBA Communications Corp. ....	48	11,124	Visa, Inc., Class A ....	922	218,957
Simon Property Group, Inc. ....	19	2,194			<u>1,086,091</u>
UDR, Inc. ....	22	945	<b>Food, Beverage &amp; Tobacco — 4.8%</b>		
Ventas, Inc. ....	18	851	Altria Group, Inc. ....	3,220	145,866
VICI Properties, Inc. ....	46	1,446	Archer-Daniels-Midland Co. ....	980	74,049
Welltower, Inc. ....	161	13,023	Brown-Forman Corp., Class B ....	21	1,402
Weyerhaeuser Co. ....	49	1,642	Bunge Ltd. (Bermuda) ....	10	944
		<u>163,032</u>	Campbell Soup Co. ....	540	24,683
<b>Financial Services — 6.0%</b>			Coca-Cola Co. (The) ....	1,013	61,003
American Express Co. ....	33	5,749	Conagra Brands, Inc. ....	32	1,079
Ameriprise Financial, Inc. ....	6	1,993	Constellation Brands, Inc., Class A ..	11	2,707
Bank of New York Mellon Corp. (The) ....	54	2,404	General Mills, Inc. ....	374	28,686
Berkshire Hathaway, Inc., Class B* ..	985	335,885	Hershey Co. (The) ....	325	81,152
BlackRock, Inc. ....	68	46,998	Hormel Foods Corp. ....	25	1,006
Capital One Financial Corp. ....	23	2,516	J M Smucker Co. (The) ....	188	27,762
Cboe Global Markets, Inc. ....	47	6,486	Kellogg Co. ....	619	41,721
Charles Schwab Corp. (The) ....	83	4,704	Keurig Dr Pepper, Inc. ....	2,531	79,144
CME Group, Inc. ....	159	29,461	Kraft Heinz Co. (The) ....	2,212	78,526
Discover Financial Services ....	17	1,986	Lamb Weston Holdings, Inc. ....	7	805
FactSet Research Systems, Inc. ....	2	801	McCormick & Co., Inc., non-voting shares ....	13	1,134
			Molson Coors Beverage Co., Class B ....	13	856

# GOTHAM ENHANCED S&P 500 INDEX FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Food, Beverage &amp; Tobacco — (Continued)</b>		
Mondelez International, Inc., Class A . . . . .	1,379	\$ 100,584
Monster Beverage Corp.* . . . . .	48	2,757
PepsiCo, Inc. . . . .	62	11,484
Philip Morris International, Inc. . . . .	942	91,958
Tyson Foods, Inc., Class A. . . . .	24	1,225
		<u>860,533</u>

<b>Health Care Equipment &amp; Services — 4.9%</b>		
Abbott Laboratories . . . . .	786	85,690
Align Technology, Inc.* . . . . .	4	1,415
AmerisourceBergen Corp. . . . .	365	70,237
Baxter International, Inc. . . . .	33	1,503
Becton Dickinson & Co. . . . .	13	3,432
Boston Scientific Corp.* . . . . .	65	3,516
Cardinal Health, Inc. . . . .	464	43,880
Centene Corp.* . . . . .	995	67,113
Cigna Group (The). . . . .	539	151,243
Cooper Cos., Inc. (The) . . . . .	4	1,534
CVS Health Corp. . . . .	2,320	160,382
DaVita, Inc.* . . . . .	164	16,477
DENTSPLY SIRONA, Inc. . . . .	278	11,126
Dexcom, Inc.* . . . . .	17	2,185
Edwards Lifesciences Corp.* . . . . .	28	2,641
Elevance Health, Inc. . . . .	15	6,664
GE Healthcare Technologies, Inc. . . . .	820	66,617
HCA Healthcare, Inc. . . . .	177	53,716
Henry Schein, Inc.* . . . . .	6	487
Hologic, Inc.* . . . . .	14	1,134
Humana, Inc. . . . .	9	4,024
IDEXX Laboratories, Inc.* . . . . .	4	2,009
Insulet Corp.* . . . . .	3	865
Intuitive Surgical, Inc.* . . . . .	15	5,129
Laboratory Corp. of America Holdings . . . . .	5	1,207
McKesson Corp. . . . .	105	44,867
Medtronic PLC (Ireland) . . . . .	85	7,488
Molina Healthcare, Inc.* . . . . .	105	31,630
Quest Diagnostics, Inc. . . . .	7	984
ResMed, Inc. . . . .	6	1,311
STERIS PLC (Ireland) . . . . .	4	900
Stryker Corp. . . . .	17	5,186
Teleflex, Inc. . . . .	3	726
UnitedHealth Group, Inc. . . . .	58	27,877

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Health Care Equipment &amp; Services — (Continued)</b>		
Universal Health Services, Inc., Class B . . . . .	5	\$ 789
Zimmer Biomet Holdings, Inc. . . . .	10	1,456
		<u>887,440</u>

<b>Household &amp; Personal Products — 1.7%</b>		
Church & Dwight Co., Inc. . . . .	12	1,203
Clorox Co. (The) . . . . .	6	954
Colgate-Palmolive Co. . . . .	238	18,335
Estee Lauder Cos., Inc. (The), Class A . . . . .	16	3,142
Kimberly-Clark Corp. . . . .	609	84,079
Procter & Gamble Co. (The) . . . . .	1,251	189,827
		<u>297,540</u>

<b>Insurance — 1.4%</b>		
Aflac, Inc. . . . .	28	1,954
Allstate Corp. (The) . . . . .	12	1,308
American International Group, Inc. . . . .	35	2,014
Aon PLC, Class A (Ireland). . . . .	14	4,833
Arch Capital Group Ltd. (Bermuda)* . . . . .	671	50,224
Arthur J Gallagher & Co. . . . .	381	83,656
Assurant, Inc. . . . .	3	377
Brown & Brown, Inc. . . . .	512	35,246
Chubb Ltd. (Switzerland) . . . . .	19	3,659
Cincinnati Financial Corp. . . . .	11	1,070
Everest Re Group Ltd. (Bermuda) . . . . .	2	684
Globe Life, Inc. . . . .	5	548
Hartford Financial Services Group, Inc. (The) . . . . .	15	1,080
Lincoln National Corp. . . . .	8	206
Loews Corp. . . . .	15	891
Marsh & McLennan Cos., Inc. . . . .	33	6,207
MetLife, Inc. . . . .	51	2,883
Principal Financial Group, Inc. . . . .	11	834
Progressive Corp. (The) . . . . .	27	3,574
Prudential Financial, Inc. . . . .	17	1,500
Travelers Cos., Inc. (The) . . . . .	13	2,258
W R Berkley Corp. . . . .	17	1,013
Willis Towers Watson PLC (Ireland) . . . . .	192	45,216
		<u>251,235</u>

<b>Materials — 1.9%</b>		
Air Products and Chemicals, Inc. . . . .	10	2,995
Albemarle Corp. . . . .	6	1,339
Amcor PLC (Jersey) . . . . .	98	978
Avery Dennison Corp. . . . .	4	687
Ball Corp. . . . .	14	815

# GOTHAM ENHANCED S&P 500 INDEX FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Materials — (Continued)</b>			<b>Media &amp; Entertainment — (Continued)</b>		
Celanese Corp. ....	8	\$ 926	Walt Disney Co. (The)* .....	82	\$ 7,321
CF Industries Holdings, Inc. ....	352	24,436	Warner Bros Discovery, Inc.* .....	1,095	13,731
Corteva, Inc. ....	43	2,464			<u>1,896,157</u>
Dow, Inc. ....	894	47,615	<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 7.8%</b>		
DuPont de Nemours, Inc. ....	828	59,152	AbbVie, Inc. ....	687	92,560
Eastman Chemical Co. ....	7	586	Agilent Technologies, Inc. ....	13	1,563
Ecolab, Inc. ....	15	2,800	Amgen, Inc. ....	588	130,548
FMC Corp. ....	9	939	Biogen, Inc.* .....	262	74,631
Freeport-McMoRan, Inc. ....	93	3,720	Bio-Rad Laboratories, Inc., Class A* ..	2	758
International Flavors & Fragrances, Inc. ....	12	955	Bio-Techne Corp. ....	7	571
International Paper Co. ....	627	19,945	Bristol-Myers Squibb Co. ....	137	8,761
Linde PLC (Ireland) ....	30	11,433	Catalent, Inc.* .....	8	347
LyondellBasell Industries NV, Class A (Netherlands) ....	22	2,020	Charles River Laboratories International, Inc.* .....	3	631
Martin Marietta Materials, Inc. ....	3	1,385	Danaher Corp. ....	330	79,200
Mosaic Co. (The) ....	599	20,965	Eli Lilly & Co. ....	42	19,697
Newmont Corp. ....	49	2,090	Gilead Sciences, Inc. ....	2,250	173,407
Nucor Corp. ....	479	78,547	Illumina, Inc.* .....	72	13,499
Packaging Corp. of America. ....	6	793	Incyte Corp.* .....	100	6,225
PPG Industries, Inc. ....	14	2,076	IQVIA Holdings, Inc.* .....	8	1,798
Sealed Air Corp. ....	261	10,440	Johnson & Johnson .....	1,619	267,977
Sherwin-Williams Co. (The) ....	15	3,983	Merck & Co., Inc. ....	1,149	132,583
Steel Dynamics, Inc. ....	313	34,095	Mettler-Toledo International, Inc.* ...	1	1,312
Vulcan Materials Co. ....	6	1,353	Moderna, Inc.* .....	25	3,038
Westrock Co. ....	16	465	Organon & Co. ....	459	9,552
		<u>339,997</u>	Pfizer, Inc. ....	5,411	198,475
<b>Media &amp; Entertainment — 10.6%</b>			Regeneron Pharmaceuticals, Inc.* ..	213	153,049
Activision Blizzard, Inc.* .....	1,329	112,035	Revvity, Inc. ....	7	832
Alphabet, Inc., Class A* .....	6,326	757,222	Thermo Fisher Scientific, Inc. ....	17	8,870
Charter Communications, Inc., Class A* .....	271	99,557	Vertex Pharmaceuticals, Inc.* .....	18	6,334
Comcast Corp., Class A. ....	7,105	295,213	Viatis, Inc. ....	80	798
Electronic Arts, Inc. ....	124	16,083	Waters Corp.* .....	3	800
Fox Corp., Class A. ....	933	31,722	West Pharmaceutical Services, Inc. .	4	1,530
Interpublic Group of Cos., Inc. (The).	693	26,736	Zoetis, Inc. ....	21	3,616
Live Nation Entertainment, Inc.* ....	11	1,002			<u>1,392,962</u>
Match Group, Inc.* .....	19	795	<b>Real Estate Management &amp; Development — 0.0%</b>		
Meta Platforms, Inc., Class A* ....	1,392	399,476	CBRE Group, Inc., Class A* .....	21	1,695
Netflix, Inc.* .....	200	88,098	CoStar Group, Inc.* .....	18	1,602
News Corp., Class A .....	37	722			<u>3,297</u>
Omnicom Group, Inc. ....	362	34,444	<b>Semiconductors &amp; Semiconductor Equipment — 6.8%</b>		
Paramount Global, Class B .....	42	668	Advanced Micro Devices, Inc.* .....	72	8,202
Take-Two Interactive Software, Inc.* .	77	11,332	Analog Devices, Inc. ....	22	4,286
			Applied Materials, Inc. ....	1,519	219,556
			Broadcom, Inc. ....	633	549,083
			Enphase Energy, Inc.* .....	6	1,005

# GOTHAM ENHANCED S&P 500 INDEX FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Semiconductors &amp; Semiconductor Equipment — (Continued)</b>			<b>Software &amp; Services — (Continued)</b>		
First Solar, Inc.*	4	\$ 760	Tyler Technologies, Inc.*	1	\$ 416
Intel Corp.	245	8,193	VeriSign, Inc.*	6	1,356
KLA Corp.	246	119,315			2,015,405
Lam Research Corp.	243	156,215	<b>Technology Hardware &amp; Equipment — 11.2%</b>		
Microchip Technology, Inc.	37	3,315	Amphenol Corp., Class A	42	3,568
Micron Technology, Inc.	492	31,050	Apple, Inc.	7,108	1,378,739
Monolithic Power Systems, Inc.	2	1,080	Arista Networks, Inc.*	16	2,593
NVIDIA Corp.	111	46,955	CDW Corp.	219	40,187
NXP Semiconductors NV			Cisco Systems, Inc.	7,372	381,427
(Netherlands)	78	15,965	Corning, Inc.	54	1,892
ON Semiconductor Corp.*	29	2,743	F5, Inc.*	5	731
Qorvo, Inc.*	7	714	Hewlett Packard Enterprise Co.	2,339	39,295
QUALCOMM, Inc.	73	8,690	HP, Inc.	1,781	54,695
Skyworks Solutions, Inc.	287	31,768	Juniper Networks, Inc.	19	595
SolarEdge Technologies, Inc.*	25	6,726	Keysight Technologies, Inc.*	12	2,010
Teradyne, Inc.	11	1,225	Motorola Solutions, Inc.	303	88,864
Texas Instruments, Inc.	42	7,561	NetApp, Inc.	16	1,222
		1,224,407	Seagate Technology Holdings PLC		
<b>Software &amp; Services — 11.2%</b>			(Ireland)	13	804
Accenture PLC, Class A (Ireland)	42	12,960	TE Connectivity Ltd. (Switzerland)	21	2,943
Adobe, Inc.*	205	100,243	Teledyne Technologies, Inc.*	4	1,645
Akamai Technologies, Inc.*	11	989	Trimble, Inc.*	12	635
ANSYS, Inc.*	39	12,881	Western Digital Corp.*	20	759
Autodesk, Inc.*	96	19,643	Zebra Technologies Corp., Class A*	4	1,183
Cadence Design Systems, Inc.*	122	28,611			2,003,787
Cognizant Technology Solutions			<b>Telecommunication Services — 2.5%</b>		
Corp., Class A	229	14,949	AT&T, Inc.	12,889	205,579
DXC Technology Co.*	14	374	T-Mobile US, Inc.*	80	11,112
EPAM Systems, Inc.*	26	5,843	Verizon Communications, Inc.	6,178	229,760
Fair Isaac Corp.*	2	1,618			446,451
Fortinet, Inc.*	35	2,646	<b>Transportation — 1.3%</b>		
Gartner, Inc.*	144	50,445	Alaska Air Group, Inc.*	5	266
Gen Digital, Inc.	1,154	21,407	American Airlines Group, Inc.*	1,177	21,115
International Business Machines			CH Robinson Worldwide, Inc.	210	19,814
Corp.	1,046	139,965	CSX Corp.	139	4,740
Intuit, Inc.	12	5,498	Delta Air Lines, Inc.*	29	1,379
Microsoft Corp.	4,035	1,374,079	Expeditors International of		
Oracle Corp.	167	19,888	Washington, Inc.	276	33,432
Palo Alto Networks, Inc.*	15	3,833	FedEx Corp.	453	112,299
PTC, Inc.*	5	712	JB Hunt Transport Services, Inc.	5	905
Roper Technologies, Inc.	49	23,559	Norfolk Southern Corp.	15	3,401
Salesforce, Inc.*	439	92,743	Old Dominion Freight Line, Inc.	5	1,849
ServiceNow, Inc.*	91	51,139	Southwest Airlines Co.	26	941
Synopsys, Inc.*	68	29,608	Union Pacific Corp.	41	8,389

# GOTHAM ENHANCED S&P 500 INDEX FUND

## Portfolio of Investments (Concluded) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Transportation — (Continued)</b>			<b>Utilities — (Continued)</b>		
United Airlines Holdings, Inc.* . . . . .	15	\$ 823	NextEra Energy, Inc. . . . .	91	\$ 6,752
United Parcel Service, Inc., Class B . . . . .	175	31,369	NiSource, Inc. . . . .	18	492
		<u>240,722</u>	NRG Energy, Inc. . . . .	14	524
<b>Utilities — 0.3%</b>			PG&E Corp.* . . . .	898	15,518
AES Corp. (The) . . . . .	40	829	Pinnacle West Capital Corp. . . . .	5	407
Alliant Energy Corp. . . . .	12	630	PPL Corp. . . . .	44	1,164
Ameren Corp. . . . .	12	980	Public Service Enterprise Group, Inc. . . . .	32	2,004
American Electric Power Co., Inc. . . . .	23	1,937	Sempra Energy . . . . .	14	2,038
American Water Works Co., Inc. . . . .	8	1,142	Southern Co. (The) . . . . .	49	3,442
Atmos Energy Corp. . . . .	6	698	WEC Energy Group, Inc. . . . .	14	1,235
CenterPoint Energy, Inc. . . . .	29	845	Xcel Energy, Inc. . . . .	24	1,492
CMS Energy Corp. . . . .	13	764			<u>61,176</u>
Consolidated Edison, Inc. . . . .	24	2,170			
Constellation Energy Corp. . . . .	22	2,014	TOTAL COMMON STOCKS		
Dominion Energy, Inc. . . . .	48	2,486	(Cost \$14,911,657) . . . . .		<u>17,842,987</u>
DTE Energy Co. . . . .	12	1,320	OTHER ASSETS IN EXCESS OF		
Duke Energy Corp. . . . .	34	3,051	LIABILITIES - 0.7% . . . . .		<u>125,271</u>
Edison International . . . . .	17	1,181	NET ASSETS - 100.0% . . . . .		<u>\$ 17,968,258</u>
Entergy Corp. . . . .	9	876			
Eversource Energy . . . . .	15	1,064			
Exelon Corp. . . . .	62	2,526			
FirstEnergy Corp. . . . .	26	1,011			

\* 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, 2023.

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

# GOTHAM HEDGED CORE FUND

## Portfolio of Investments June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>LONG POSITIONS — 138.4%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>COMMON STOCKS — 138.4%</b>			<b>Consumer Staples Distribution &amp; Retail — 1.7%</b>		
<b>Capital Goods — 4.0%</b>			Kroger Co. (The) . . . . .	1,221	\$ 57,387
3M Co.† . . . . .	17	\$ 1,702	Sysco Corp.† . . . . .	85	6,307
General Electric Co. . . . .	259	28,451	Walmart, Inc.† . . . . .	354	55,642
Lockheed Martin Corp.† . . . . .	177	81,487			<u>119,336</u>
Northrop Grumman Corp.† . . . . .	20	9,116	<b>Energy — 1.6%</b>		
Otis Worldwide Corp. . . . .	60	5,341	Baker Hughes Co. . . . .	668	21,115
Pentair PLC (Ireland)† . . . . .	229	14,793	Chevron Corp. . . . .	24	3,776
Snap-on, Inc. . . . .	263	75,794	ConocoPhillips. . . . .	39	4,041
WW Grainger, Inc. . . . .	72	56,778	Coterra Energy, Inc. . . . .	1,536	38,861
		<u>273,462</u>	Marathon Petroleum Corp. . . . .	175	20,405
<b>Commercial &amp; Professional Services — 1.5%</b>			Phillips 66 . . . . .	15	1,431
Automatic Data Processing, Inc.† . . . .	110	24,177	Pioneer Natural Resources Co. . . . .	101	20,925
Copart, Inc.* . . . . .	710	64,759	Valero Energy Corp. . . . .	3	352
Verisk Analytics, Inc. . . . .	75	16,952			<u>110,906</u>
		<u>105,888</u>	<b>Equity Real Estate Investment Trusts (REITs) — 0.5%</b>		
<b>Consumer Discretionary Distribution &amp; Retail — 7.0%</b>			Realty Income Corp. . . . .	544	32,526
Amazon.com, Inc.†* . . . . .	1,329	173,249	<b>Financial Services — 9.1%</b>		
AutoZone, Inc.†* . . . . .	1	2,493	Berkshire Hathaway, Inc., Class B†* . . . . .	373	127,193
Bath & Body Works, Inc. . . . .	176	6,600	BlackRock, Inc. . . . .	3	2,073
Best Buy Co., Inc.† . . . . .	36	2,950	Cboe Global Markets, Inc.† . . . . .	826	113,996
eBay, Inc.† . . . . .	1,422	63,549	CME Group, Inc.† . . . . .	356	65,963
Genuine Parts Co.† . . . . .	300	50,769	Intercontinental Exchange, Inc.† . . . . .	162	18,319
Home Depot, Inc. (The) . . . . .	115	35,724	MarketAxess Holdings, Inc.† . . . . .	217	56,728
Lowe's Cos., Inc.† . . . . .	178	40,175	Mastercard, Inc., Class A† . . . . .	123	48,376
O'Reilly Automotive, Inc.* . . . . .	31	29,614	Nasdaq, Inc.† . . . . .	2,076	103,489
Ross Stores, Inc. . . . .	11	1,233	PayPal Holdings, Inc.†* . . . . .	444	29,628
TJX Cos., Inc. (The) . . . . .	261	22,130	Visa, Inc., Class A† . . . . .	266	63,170
Ulta Beauty, Inc.* . . . . .	107	50,354			<u>628,935</u>
		<u>478,840</u>	<b>Food, Beverage &amp; Tobacco — 22.8%</b>		
<b>Consumer Durables &amp; Apparel — 2.6%</b>			Altria Group, Inc.† . . . . .	2,098	95,039
Garmin Ltd. (Switzerland) . . . . .	53	5,527	Campbell Soup Co.† . . . . .	3,870	176,898
Hasbro, Inc.† . . . . .	1,819	117,817	Coca-Cola Co. (The)† . . . . .	1,390	83,706
NIKE, Inc., Class B . . . . .	259	28,586	Conagra Brands, Inc. . . . .	1,387	46,770
PulteGroup, Inc. . . . .	253	19,653	General Mills, Inc.† . . . . .	2,219	170,197
Tapestry, Inc. . . . .	107	4,579	Hershey Co. (The)† . . . . .	615	153,566
		<u>176,162</u>	Hormel Foods Corp.† . . . . .	2,092	84,140
<b>Consumer Services — 3.6%</b>			J M Smucker Co. (The)† . . . . .	975	143,978
Darden Restaurants, Inc. . . . .	65	10,860	Kellogg Co.† . . . . .	2,651	178,677
Marriott International, Inc., Class A. . . . .	429	78,803	Keurig Dr Pepper, Inc.† . . . . .	4,647	145,312
McDonald's Corp.† . . . . .	129	38,495	Kraft Heinz Co. (The)† . . . . .	3,958	140,509
MGM Resorts International† . . . . .	1,910	83,888	Lamb Weston Holdings, Inc. . . . .	179	20,576
Yum! Brands, Inc. . . . .	244	33,806	Molson Coors Beverage Co., Class B . . . . .	10	658
		<u>245,852</u>	Mondelez International, Inc., Class A . . . . .	855	62,364



# GOTHAM HEDGED CORE FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Food, Beverage &amp; Tobacco — (Continued)</b>			<b>Media &amp; Entertainment — (Continued)</b>		
Monster Beverage Corp.*	44	\$ 2,527	Omnicom Group, Inc.†	984	\$ 93,628
PepsiCo, Inc.†	262	48,528	Take-Two Interactive Software, Inc.†*	22	3,237
Philip Morris International, Inc.†	123	12,007			787,546
		1,565,452			
<b>Health Care Equipment &amp; Services — 10.8%</b>			<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 10.2%</b>		
Abbott Laboratories†	226	24,639	AbbVie, Inc.	216	29,102
AmerisourceBergen Corp.†	389	74,855	Amgen, Inc.	233	51,731
Cardinal Health, Inc.	707	66,861	Bristol-Myers Squibb Co.†	1,746	111,657
Centene Corp.*	697	47,013	Danaher Corp.†	95	22,800
Cigna Group (The)	154	43,212	Gilead Sciences, Inc.	341	26,281
CVS Health Corp.	1,077	74,453	Illumina, Inc.†*	21	3,937
DaVita, Inc.†*	1,137	114,234	Johnson & Johnson†	1,010	167,175
DENTSPLY SIRONA, Inc.	200	8,004	Merck & Co., Inc.†	796	91,850
GE HealthCare Technologies, Inc.	1,142	92,776	Organon & Co.	2,606	54,231
Humana, Inc.	8	3,577	Pfizer, Inc.†	3,444	126,326
McKesson Corp.†	190	81,189	Regeneron Pharmaceuticals, Inc.*	26	18,682
Molina Healthcare, Inc.†*	359	108,145			703,772
Zimmer Biomet Holdings, Inc.	3	437			
		739,395	<b>Semiconductors &amp; Semiconductor Equipment — 10.6%</b>		
<b>Household &amp; Personal Products — 6.8%</b>			Applied Materials, Inc.†	1,220	176,339
Church & Dwight Co., Inc.	658	65,951	Broadcom, Inc.†	170	147,463
Clorox Co. (The)	166	26,401	KLA Corp.	171	82,939
Colgate-Palmolive Co.	1,065	82,048	Lam Research Corp.	291	187,072
Kimberly-Clark Corp.†	1,160	160,149	Qorvo, Inc.†*	312	31,833
Procter & Gamble Co. (The)†	876	132,924	QUALCOMM, Inc.	119	14,166
		467,473	Skyworks Solutions, Inc.	833	92,205
					732,017
<b>Insurance — 3.9%</b>			<b>Software &amp; Services — 12.7%</b>		
Aon PLC, Class A (Ireland)†	165	56,958	Adobe, Inc.†*	136	66,503
Arthur J Gallagher & Co.	260	57,088	Akamai Technologies, Inc.†*	330	29,657
Brown & Brown, Inc.	573	39,445	Cadence Design Systems, Inc.*	47	11,022
Willis Towers Watson PLC (Ireland)†	487	114,689	Gartner, Inc.†*	238	83,374
		268,180	Gen Digital, Inc.†	7,453	138,253
<b>Media &amp; Entertainment — 11.4%</b>			International Business Machines Corp.†	717	95,942
Activision Blizzard, Inc.†*	1,559	131,424	Microsoft Corp.†	964	328,281
Alphabet, Inc., Class A†*	1,649	197,385	Roper Technologies, Inc.†	14	6,731
Charter Communications, Inc., Class A†*	21	7,715	Salesforce, Inc.†*	198	41,829
Comcast Corp., Class A†	2,534	105,288	VeriSign, Inc.†*	332	75,022
Electronic Arts, Inc.†	36	4,669			876,614
Fox Corp., Class A	49	1,666	<b>Technology Hardware &amp; Equipment — 10.3%</b>		
Interpublic Group of Cos., Inc. (The)	1,764	68,055	Apple, Inc.†	1,731	335,762
Meta Platforms, Inc., Class A†*	367	105,322	CDW Corp.	297	54,500
Netflix, Inc.†*	157	69,157	Cisco Systems, Inc.†	2,931	151,650
			F5, Inc.†*	159	23,255

# GOTHAM HEDGED CORE FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Technology Hardware &amp; Equipment — (Continued)</b>			<b>Capital Goods — (Continued)</b>		
HP, Inc. <sup>†</sup> . . . . .	1,214	\$ 37,282	Rockwell Automation, Inc. . . . .	(20)	\$ (6,589)
Motorola Solutions, Inc. . . . .	187	54,843	Stanley Black & Decker, Inc. . . . .	(337)	(31,580)
NetApp, Inc. . . . .	305	23,302	United Rentals, Inc. . . . .	(52)	(23,159)
Seagate Technology Holdings PLC (Ireland) <sup>†</sup> . . . . .	188	11,632			(159,552)
Zebra Technologies Corp., Class A <sup>†*</sup> . . . . .	56	16,566	<b>Commercial &amp; Professional Services — (1.5)%</b>		
		708,792	Ceridian HCM Holding, Inc.* . . . . .	(631)	(42,258)
			Equifax, Inc. . . . .	(120)	(28,236)
			Paycom Software, Inc. . . . .	(94)	(30,197)
<b>Telecommunication Services — 3.3%</b>					(100,691)
AT&T, Inc. <sup>†</sup> . . . . .	4,552	72,604	<b>Consumer Discretionary Distribution &amp; Retail — (0.9)%</b>		
T-Mobile US, Inc.* . . . . .	310	43,059	Advance Auto Parts, Inc. . . . .	(51)	(3,585)
Verizon Communications, Inc. <sup>†</sup> . . . . .	3,040	113,058	CarMax, Inc.* . . . . .	(82)	(6,863)
		228,721	Etsy, Inc.* . . . . .	(37)	(3,131)
			Tractor Supply Co. . . . .	(215)	(47,537)
<b>Transportation — 4.0%</b>					(61,116)
American Airlines Group, Inc.* . . . . .	1,023	18,353	<b>Consumer Durables &amp; Apparel — (1.4)%</b>		
CH Robinson Worldwide, Inc. <sup>†</sup> . . . . .	723	68,215	Mohawk Industries, Inc.* . . . . .	(520)	(53,643)
Expeditors International of Washington, Inc. <sup>†</sup> . . . . .	837	101,386	Newell Brands, Inc. . . . .	(1,234)	(10,736)
FedEx Corp. . . . .	291	72,139	Whirlpool Corp. . . . .	(216)	(32,139)
United Parcel Service, Inc., Class B . . . . .	82	14,698			(96,518)
		274,791	<b>Consumer Services — (1.5)%</b>		
TOTAL COMMON STOCKS			Caesars Entertainment, Inc.* . . . . .	(744)	(37,922)
(Cost \$8,390,571) . . . . .		9,524,660	Carnival Corp. (Panama)* . . . . .	(770)	(14,499)
TOTAL LONG POSITIONS - 138.4%			Chipotle Mexican Grill, Inc.* . . . . .	(1)	(2,139)
(Cost \$8,390,571) . . . . .		9,524,660	Expedia Group, Inc.* . . . . .	(1)	(109)
			Las Vegas Sands Corp.* . . . . .	(248)	(14,384)
<b>SHORT POSITIONS — (39.9)%</b>			Norwegian Cruise Line Holdings Ltd. (Bermuda)* . . . . .	(634)	(13,802)
<b>COMMON STOCKS — (39.9)%</b>			Royal Caribbean Cruises Ltd. (Liberia)* . . . . .	(64)	(6,639)
<b>Automobiles &amp; Components — (1.0)%</b>			Wynn Resorts Ltd. . . . .	(140)	(14,786)
Aptiv PLC (Jersey)* . . . . .	(235)	(23,991)			(104,280)
Ford Motor Co. . . . .	(1,815)	(27,461)	<b>Consumer Staples Distribution &amp; Retail — (0.7)%</b>		
Tesla, Inc.* . . . . .	(52)	(13,612)	Costco Wholesale Corp. . . . .	(20)	(10,767)
		(65,064)	Target Corp. . . . .	(272)	(35,877)
<b>Banks — (0.0)%</b>					(46,644)
Wells Fargo & Co. . . . .	(26)	(1,110)	<b>Energy — (1.0)%</b>		
<b>Capital Goods — (2.3)%</b>			Targa Resources Corp. . . . .	(528)	(40,181)
Axon Enterprise, Inc.* . . . . .	(29)	(5,658)	Williams Cos., Inc. (The) . . . . .	(939)	(30,639)
Cummins, Inc. . . . .	(13)	(3,187)			(70,820)
Generac Holdings, Inc.* . . . . .	(427)	(63,679)	<b>Equity Real Estate Investment Trusts (REITs) — (1.2)%</b>		
Johnson Controls International PLC (Ireland) . . . . .	(37)	(2,521)	Equinix, Inc. . . . .	(26)	(20,383)
Quanta Services, Inc. . . . .	(113)	(22,199)	Host Hotels & Resorts, Inc. . . . .	(680)	(11,444)
Raytheon Technologies Corp. . . . .	(10)	(980)			

# GOTHAM HEDGED CORE FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Equity Real Estate Investment Trusts (REITs) — (Continued)</b>			<b>Media &amp; Entertainment — (0.1)%</b>		
Iron Mountain, Inc. ....	(573)	\$ (32,558)	Paramount Global, Class B .....	(458)	\$ (7,287)
Kimco Realty Corp. ....	(627)	(12,364)	<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (2.8)%</b>		
Weyerhaeuser Co. ....	(124)	(4,155)	Agilent Technologies, Inc. ....	(66)	(7,936)
		(80,904)	Bio-Rad Laboratories, Inc., Class A* .	(20)	(7,582)
<b>Financial Services — (0.8)%</b>			Bio-Techne Corp. ....	(486)	(39,672)
Capital One Financial Corp. ....	(137)	(14,984)	Catalent, Inc.* .....	(1,205)	(52,249)
Discover Financial Services .....	(88)	(10,283)	Charles River Laboratories		
Global Payments, Inc. ....	(76)	(7,487)	International, Inc.* .....	(116)	(24,389)
MSCI, Inc. ....	(20)	(9,386)	IQVIA Holdings, Inc.* .....	(46)	(10,339)
Synchrony Financial. ....	(465)	(15,773)	Mettler-Toledo International, Inc.* . . .	(3)	(3,935)
		(57,913)	Thermo Fisher Scientific, Inc. ....	(61)	(31,827)
<b>Health Care Equipment &amp; Services — (2.7)%</b>			West Pharmaceutical Services, Inc. .	(29)	(11,092)
Align Technology, Inc.* .....	(112)	(39,608)	Zoetis, Inc. ....	(12)	(2,067)
Becton Dickinson & Co. ....	(26)	(6,864)			(191,088)
Dexcom, Inc.* .....	(233)	(29,943)	<b>Real Estate Management &amp; Development — (0.6)%</b>		
IDEXX Laboratories, Inc.* .....	(59)	(29,631)	CBRE Group, Inc., Class A* .....	(371)	(29,943)
Insulet Corp.* .....	(115)	(33,159)	CoStar Group, Inc.* .....	(117)	(10,413)
Intuitive Surgical, Inc.* .....	(18)	(6,155)			(40,356)
ResMed, Inc. ....	(87)	(19,009)	<b>Semiconductors &amp; Semiconductor Equipment — (5.0)%</b>		
STERIS PLC (Ireland) .....	(66)	(14,849)	Advanced Micro Devices, Inc.* .....	(417)	(47,500)
Teleflex, Inc. ....	(28)	(6,777)	Enphase Energy, Inc.* .....	(165)	(27,634)
		(185,995)	First Solar, Inc.* .....	(155)	(29,464)
<b>Household &amp; Personal Products — (0.2)%</b>			Intel Corp. ....	(1,502)	(50,227)
Estee Lauder Cos., Inc. (The),			Monolithic Power Systems, Inc. ....	(73)	(39,437)
Class A .....	(63)	(12,372)	NVIDIA Corp. ....	(113)	(47,801)
<b>Insurance — (0.2)%</b>			ON Semiconductor Corp.* .....	(387)	(36,602)
American International Group, Inc. . .	(102)	(5,869)	Teradyne, Inc. ....	(351)	(39,077)
Lincoln National Corp. ....	(417)	(10,742)	Texas Instruments, Inc. ....	(126)	(22,683)
		(16,611)			(340,425)
<b>Materials — (4.9)%</b>			<b>Software &amp; Services — (1.4)%</b>		
Air Products and Chemicals, Inc. . . .	(10)	(2,995)	Fortinet, Inc.* .....	(360)	(27,212)
Albemarle Corp. ....	(135)	(30,117)	Intuit, Inc. ....	(48)	(21,993)
Avery Dennison Corp. ....	(106)	(18,211)	Palo Alto Networks, Inc.* .....	(56)	(14,309)
Ball Corp. ....	(594)	(34,577)	PTC, Inc.* .....	(6)	(854)
Celanese Corp. ....	(434)	(50,257)	Tyler Technologies, Inc.* .....	(80)	(33,318)
Corteva, Inc. ....	(592)	(33,922)			(97,686)
FMC Corp. ....	(177)	(18,468)	<b>Technology Hardware &amp; Equipment — (1.4)%</b>		
Freeport-McMoRan, Inc. ....	(955)	(38,200)	Arista Networks, Inc.* .....	(85)	(13,775)
Newmont Corp. ....	(363)	(15,486)	Juniper Networks, Inc. ....	(528)	(16,542)
PPG Industries, Inc. ....	(154)	(22,838)	TE Connectivity Ltd. (Switzerland) . .	(77)	(10,793)
Sherwin-Williams Co. (The) .....	(122)	(32,393)	Western Digital Corp.* .....	(1,412)	(53,557)
Westrock Co. ....	(1,469)	(42,704)			(94,667)
		(340,168)	<b>Transportation — (0.9)%</b>		
			Alaska Air Group, Inc.* .....	(64)	(3,403)

# GOTHAM HEDGED CORE FUND

## Portfolio of Investments (Concluded) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Transportation — (Continued)</b>			<b>Utilities — (Continued)</b>		
JB Hunt Transport Services, Inc. . . .	(185)	\$ (33,491)	NRG Energy, Inc. . . . .	(773)	\$ (28,902)
Old Dominion Freight Line, Inc. . . . .	(73)	(26,992)	Pinnacle West Capital Corp. . . . .	(131)	(10,671)
Southwest Airlines Co. . . . .	(8)	(290)	PPL Corp. . . . .	(323)	(8,547)
United Airlines Holdings, Inc. . . . .	(13)	(713)	Sempra Energy . . . . .	(151)	(21,984)
		(64,889)	Southern Co. (The) . . . . .	(232)	(16,298)
			WEC Energy Group, Inc. . . . .	(244)	(21,531)
			Xcel Energy, Inc. . . . .	(182)	(11,315)
<b>Utilities — (7.4)%</b>					(509,076)
AES Corp. (The) . . . . .	(1,692)	(35,075)	<b>TOTAL COMMON STOCKS</b>		
Alliant Energy Corp. . . . .	(426)	(22,356)	(Proceeds \$2,808,082) . . . . .		(2,745,232)
Ameren Corp. . . . .	(158)	(12,904)	<b>TOTAL SHORT POSITIONS - (39.9)%</b>		
American Electric Power Co., Inc. . . .	(336)	(28,291)	(Proceeds \$2,808,082). . . . .		(2,745,232)
American Water Works Co., Inc. . . . .	(190)	(27,122)	<b>OTHER ASSETS IN EXCESS OF</b>		
Atmos Energy Corp. . . . .	(262)	(30,481)	<b>LIABILITIES - 1.5% . . . . .</b>		100,773
CenterPoint Energy, Inc. . . . .	(812)	(23,670)	<b>NET ASSETS - 100.0% . . . . .</b>		<u>\$ 6,880,201</u>
CMS Energy Corp. . . . .	(118)	(6,933)			
Constellation Energy Corp. . . . .	(143)	(13,092)			
DTE Energy Co. . . . .	(112)	(12,322)			
Duke Energy Corp. . . . .	(33)	(2,961)			
Edison International . . . . .	(418)	(29,030)			
Evergy, Inc. . . . .	(306)	(17,877)			
Eversource Energy . . . . .	(265)	(18,794)			
Exelon Corp. . . . .	(730)	(29,740)			
FirstEnergy Corp. . . . .	(602)	(23,406)			
NextEra Energy, Inc. . . . .	(344)	(25,525)			
NiSource, Inc. . . . .	(1,106)	(30,249)			

† 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, 2023.

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, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — 94.8%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Capital Goods — 3.9%</b>			<b>Consumer Staples Distribution &amp; Retail — 0.9%</b>		
3M Co. ....	649	\$ 64,958	Kroger Co. (The) .....	1,899	\$ 89,253
A. O. Smith Corp. ....	409	29,767	Sysco Corp. ....	131	9,720
General Electric Co. ....	1,204	132,259	Walmart, Inc. <sup>(a)</sup> .....	624	98,081
Lockheed Martin Corp. <sup>(a)</sup> .....	355	163,435			<u>197,054</u>
Northrop Grumman Corp. ....	32	14,586			
Otis Worldwide Corp. ....	349	31,065	<b>Energy — 1.1%</b>		
Pentair PLC (Ireland) .....	437	28,230	Baker Hughes Co. ....	989	31,262
Snap-on, Inc. ....	683	196,834	Chevron Corp. <sup>(a)</sup> .....	197	30,998
WW Grainger, Inc. ....	199	156,929	ConocoPhillips. ....	142	14,713
		<u>818,063</u>	Coterra Energy, Inc. ....	3,037	76,836
			EOG Resources, Inc. ....	66	7,553
<b>Commercial &amp; Professional Services — 1.2%</b>			Exxon Mobil Corp. ....	62	6,649
Automatic Data Processing, Inc. <sup>(a)</sup> ..	405	89,015	Marathon Petroleum Corp. ....	288	33,581
Copart, Inc.* .....	1,442	131,525	Pioneer Natural Resources Co. ....	154	31,906
Paychex, Inc. ....	6	671	Valero Energy Corp. ....	3	352
Verisk Analytics, Inc. ....	154	34,809			<u>233,850</u>
		<u>256,020</u>			
<b>Consumer Discretionary Distribution &amp; Retail — 3.7%</b>			<b>Equity Real Estate Investment Trusts (REITs) — 0.5%</b>		
Amazon.com, Inc.* .....	1,026	133,749	Essex Property Trust, Inc. ....	22	5,155
Bath & Body Works, Inc. ....	842	31,575	Realty Income Corp. <sup>(a)</sup> .....	1,341	80,178
Best Buy Co., Inc. ....	74	6,064	Welltower, Inc. ....	343	27,745
eBay, Inc. <sup>(a)</sup> .....	2,656	118,697			<u>113,078</u>
Genuine Parts Co. <sup>(a)</sup> .....	774	130,984			
Home Depot, Inc. (The) .....	159	49,392	<b>Financial Services — 6.1%</b>		
Lowe's Cos., Inc. ....	298	67,258	Berkshire Hathaway, Inc.,		
O'Reilly Automotive, Inc.* .....	62	59,229	Class B <sup>(a)*</sup> .....	774	263,934
Ross Stores, Inc. ....	22	2,467	BlackRock, Inc. ....	49	33,866
TJX Cos., Inc. (The) .....	406	34,425	Cboe Global Markets, Inc. ....	1,484	204,807
Ulta Beauty, Inc.* .....	314	147,767	CME Group, Inc. <sup>(a)</sup> .....	661	122,477
		<u>781,607</u>	FleetCor Technologies, Inc.* .....	125	31,385
			Franklin Resources, Inc. ....	304	8,120
<b>Consumer Durables &amp; Apparel — 2.0%</b>			Intercontinental Exchange, Inc. <sup>(a)</sup> ..	377	42,631
DR Horton, Inc. ....	80	9,735	MarketAxess Holdings, Inc. ....	376	98,294
Garmin Ltd. (Switzerland) .....	195	20,337	Mastercard, Inc., Class A .....	149	58,602
Hasbro, Inc. <sup>(a)</sup> .....	3,686	238,742	Nasdaq, Inc. <sup>(a)</sup> .....	4,531	225,870
NIKE, Inc., Class B .....	405	44,700	PayPal Holdings, Inc. <sup>(a)*</sup> .....	993	66,263
PulteGroup, Inc. ....	1,176	91,352	T Rowe Price Group, Inc. ....	71	7,953
Tapestry, Inc. ....	435	18,618	Visa, Inc., Class A .....	486	115,415
		<u>423,484</u>			<u>1,279,617</u>
<b>Consumer Services — 2.3%</b>			<b>Food, Beverage &amp; Tobacco — 13.6%</b>		
Darden Restaurants, Inc. ....	143	23,893	Altria Group, Inc. ....	4,298	194,699
Marriott International, Inc., Class A. .	780	143,278	Campbell Soup Co. <sup>(a)</sup> .....	6,617	302,463
McDonald's Corp. <sup>(a)</sup> .....	262	78,183	Coca-Cola Co. (The) .....	2,602	156,692
MGM Resorts International <sup>(a)</sup> .....	3,709	162,899	Conagra Brands, Inc. ....	2,367	79,815
Yum! Brands, Inc. ....	596	82,576	General Mills, Inc. <sup>(a)</sup> .....	4,051	310,712
		<u>490,829</u>	Hershey Co. (The) <sup>(a)</sup> .....	1,130	282,161
			Hormel Foods Corp. ....	3,159	127,055







# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value	
<b>COMMON STOCKS — (Continued)</b>			(a) Security position is either entirely or partially designated as collateral for total return swaps.
<b>Software &amp; Services — 7.1%</b>			* Non-income producing.
Adobe, Inc. <sup>(a)*</sup> . . . . .	294	\$ 143,763	PLC Public Limited Company
Akamai Technologies, Inc. <sup>(a)*</sup> . . . . .	590	53,023	
Cadence Design Systems, Inc.* . . . . .	80	18,762	
Gartner, Inc. <sup>(a)*</sup> . . . . .	594	208,084	
Gen Digital, Inc. <sup>(a)</sup> . . . . .	14,048	260,591	
International Business Machines Corp. <sup>(a)</sup> . . . . .	1,511	202,187	
Microsoft Corp. <sup>(a)</sup> . . . . .	945	321,810	
Roper Technologies, Inc. . . . .	26	12,501	
Salesforce, Inc. <sup>(a)*</sup> . . . . .	578	122,108	
VeriSign, Inc.* . . . . .	724	163,602	
		<u>1,506,431</u>	
<b>Technology Hardware &amp; Equipment — 8.8%</b>			
Amphenol Corp., Class A . . . . .	402	34,150	
Apple, Inc. <sup>(a)</sup> . . . . .	3,801	737,280	
CDW Corp. . . . .	781	143,313	
Cisco Systems, Inc. <sup>(a)</sup> . . . . .	6,933	358,713	
F5, Inc. <sup>(a)*</sup> . . . . .	563	82,344	
Hewlett Packard Enterprise Co. . . . .	2,467	41,446	
HP, Inc. . . . .	4,851	148,974	
Motorola Solutions, Inc. . . . .	485	142,241	
NetApp, Inc. <sup>(a)</sup> . . . . .	1,074	82,054	
Seagate Technology Holdings PLC (Ireland) . . . . .	1,315	81,359	
		<u>1,851,874</u>	
<b>Telecommunication Services — 2.3%</b>			
AT&T, Inc. . . . .	10,500	167,475	
T-Mobile US, Inc.* . . . . .	518	71,950	
Verizon Communications, Inc. <sup>(a)</sup> . . . . .	6,342	235,859	
		<u>475,284</u>	
<b>Transportation — 3.4%</b>			
American Airlines Group, Inc.* . . . . .	4,599	82,506	
CH Robinson Worldwide, Inc. <sup>(a)</sup> . . . . .	1,692	159,640	
Expeditors International of Washington, Inc. <sup>(a)</sup> . . . . .	1,927	233,418	
FedEx Corp. . . . .	685	169,811	
United Parcel Service, Inc., Class B . . . . .	399	71,521	
		<u>716,896</u>	
TOTAL COMMON STOCKS (Cost \$17,638,809) . . . . .		<u>20,005,188</u>	
OTHER ASSETS IN EXCESS OF LIABILITIES - 5.2% . . . . .		<u>1,100,890</u>	
NET ASSETS - 100.0% . . . . .		<u>\$ 21,106,078</u>	

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

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, 2023:

### Total Return Swaps

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Long</b>								
<b>Capital Goods</b>								
3M Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	643	\$ 68,595	\$ 64,358	\$ (1,915)
A. O. Smith Corp. . . .	USFF +0.250%	Weekly	MS	01/10/28	379	25,684	27,584	2,635
General Electric Co. .	USFF +0.250%	Weekly	MS	01/10/28	1,146	113,890	125,888	14,505
Lockheed Martin Corp. . . . .	USFF +0.250%	Weekly	MS	08/29/24	344	150,309	158,371	14,963
Northrop Grumman Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	29	10,794	13,218	3,456
Otis Worldwide Corp. .	USFF +0.250%	Weekly	MS	01/10/28	379	32,393	33,735	2,070
Pentair PLC (Ireland) .	USFF +0.250%	Weekly	MS	07/08/27	450	18,343	29,070	11,392
Snap-on, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	662	164,726	190,782	30,890
WW Grainger, Inc. . . .	USFF +0.250%	Weekly	MS	08/29/24	218	130,115	171,913	45,694
					<u>4,250</u>	<u>714,849</u>	<u>814,919</u>	<u>123,690</u>
<b>Commercial &amp; Professional Services</b>								
Automatic Data								
Processing, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	471	99,907	103,521	6,608
Copart, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,404	112,967	128,059	17,579
Paychex, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1	107	112	693
Verisk Analytics, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	153	34,269	34,583	1,087
					<u>2,029</u>	<u>247,250</u>	<u>266,275</u>	<u>25,967</u>
<b>Consumer Discretionary</b>								
<b>Distribution &amp; Retail</b>								
Amazon.com, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	3,056	274,243	398,380	130,375
Bath & Body Works, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	920	24,908	34,500	14,588
Best Buy Co., Inc. . . .	USFF +0.250%	Weekly	MS	08/29/24	44	3,091	3,606	782
eBay, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	2,616	107,307	116,909	14,586
Genuine Parts Co. . . .	USFF +0.250%	Weekly	MS	07/08/27	769	122,212	130,138	12,351
Home Depot, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	158	46,441	49,081	3,846
Lowe's Cos., Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	295	55,643	66,582	13,699
O'Reilly Automotive, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	57	47,072	54,452	8,430
Ross Stores, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	19	1,448	2,130	1,367
TJX Cos., Inc. (The) . .	USFF +0.250%	Weekly	MS	01/10/28	395	31,360	33,492	2,885
Ulta Beauty, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	298	146,507	140,237	(3,400)
					<u>8,627</u>	<u>860,232</u>	<u>1,029,507</u>	<u>199,509</u>
<b>Consumer Durables &amp; Apparel</b>								
DR Horton, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	80	9,181	9,735	1,026
Garmin Ltd. (Switzerland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	199	20,561	20,754	671
Hasbro, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,681	193,133	238,418	52,186
NIKE, Inc., Class B . .	USFF +0.250%	Weekly	MS	01/05/26	386	44,396	42,603	(341)

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Durables &amp; Apparel — (continued)</b>								
PulteGroup, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,181	\$ 84,487	\$ 91,740	\$ 9,244
Tapestry, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	443	16,799	18,960	2,749
					<u>5,970</u>	<u>368,557</u>	<u>422,210</u>	<u>65,535</u>
<b>Consumer Services</b>								
Darden Restaurants, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	138	22,431	23,057	1,163
Marriott International, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	777	136,209	142,727	9,821
McDonald's Corp. . . . .	USFF +0.250%	Weekly	MS	08/29/24	257	62,447	76,691	19,328
MGM Resorts International . . . . .	USFF +0.250%	Weekly	MS	01/07/27	3,870	128,942	169,970	43,881
Yum! Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	578	74,359	80,082	8,036
					<u>5,620</u>	<u>424,388</u>	<u>492,527</u>	<u>82,229</u>
<b>Consumer Staples Distribution &amp; Retail</b>								
Kroger Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,886	85,353	88,642	8,738
Sysco Corp. . . . .	USFF +0.250%	Weekly	MS	08/29/24	132	9,282	9,794	1,362
Walmart, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	618	77,888	97,137	22,265
					<u>2,636</u>	<u>172,523</u>	<u>195,573</u>	<u>32,365</u>
<b>Energy</b>								
Baker Hughes Co. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,115	28,596	35,245	7,886
Chevron Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	196	27,245	30,841	5,361
ConocoPhillips . . . . .	USFF +0.250%	Weekly	MS	01/10/28	135	13,846	13,987	529
Coterra Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,996	74,341	75,799	4,204
EOG Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	48	5,328	5,493	303
Exxon Mobil Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	62	5,106	6,650	2,059
Marathon Petroleum Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	280	21,361	32,648	13,269
Pioneer Natural Resources Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	157	31,494	32,527	2,888
Valero Energy Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4	407	469	448
					<u>4,993</u>	<u>207,724</u>	<u>233,659</u>	<u>36,947</u>
<b>Equity Real Estate Investment Trusts (REITs)</b>								
Essex Property Trust, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	16	3,312	3,749	640
Realty Income Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,330	77,340	79,521	6,940
Welltower, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	338	19,799	27,341	8,615
					<u>1,684</u>	<u>100,451</u>	<u>110,611</u>	<u>16,195</u>
<b>Financial Services</b>								
Berkshire Hathaway, Inc., Class B . . . . .	USFF +0.250%	Weekly	MS	08/29/24	371	98,648	126,511	30,038
BlackRock, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	44	24,234	30,410	9,791
Cboe Global Markets, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,358	163,298	187,418	29,917
CME Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	608	103,921	112,656	14,516

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Financial Services — (continued)</b>								
FleetCor Technologies, Inc.	USFF +0.250%	Weekly	MS	07/08/27	123	\$ 22,775	\$ 30,883	\$ 8,627
Franklin Resources, Inc.	USFF +0.250%	Weekly	MS	01/10/28	299	8,449	7,986	(77)
Intercontinental Exchange, Inc.	USFF +0.250%	Weekly	MS	01/07/27	393	36,587	44,440	9,705
MarketAxess Holdings, Inc.	USFF +0.250%	Weekly	MS	07/08/27	362	118,170	94,634	(20,507)
Mastercard, Inc., Class A.	USFF +0.250%	Weekly	MS	08/29/24	229	64,164	90,066	28,637
Nasdaq, Inc.	USFF +0.250%	Weekly	MS	08/29/24	4,599	246,043	229,260	(6,649)
PayPal Holdings, Inc.	USFF +0.250%	Weekly	MS	01/07/27	979	67,454	65,329	(631)
T Rowe Price Group, Inc.	USFF +0.250%	Weekly	MS	08/29/24	60	6,139	6,721	1,540
Visa, Inc., Class A.	USFF +0.250%	Weekly	MS	08/29/24	329	60,820	78,131	19,951
					<u>9,754</u>	<u>1,020,702</u>	<u>1,104,445</u>	<u>124,858</u>
<b>Food, Beverage &amp; Tobacco</b>								
Altria Group, Inc.	USFF +0.250%	Weekly	MS	08/29/24	4,156	181,185	188,267	27,922
Campbell Soup Co.	USFF +0.250%	Weekly	MS	07/06/26	6,430	332,136	293,915	(25,670)
Coca-Cola Co. (The)	USFF +0.250%	Weekly	MS	07/06/26	2,588	155,762	155,849	5,549
Conagra Brands, Inc.	USFF +0.250%	Weekly	MS	01/10/28	2,305	82,370	77,725	(1,199)
General Mills, Inc.	USFF +0.250%	Weekly	MS	08/29/24	3,925	299,439	301,048	22,433
Hershey Co. (The)	USFF +0.250%	Weekly	MS	01/05/26	1,093	275,576	272,922	4,972
Hormel Foods Corp.	USFF +0.250%	Weekly	MS	01/10/28	3,122	124,207	125,567	4,459
J M Smucker Co. (The)	USFF +0.250%	Weekly	MS	01/10/28	1,748	263,718	258,127	2,153
Kellogg Co.	USFF -0.250%	Weekly	MS	01/07/27	4,865	343,014	327,901	228
Keurig Dr Pepper, Inc.	USFF +0.250%	Weekly	MS	07/08/27	8,964	309,426	280,304	(19,184)
Kraft Heinz Co. (The)	USFF +0.250%	Weekly	MS	08/29/24	7,372	273,466	261,706	(176)
Lamb Weston Holdings, Inc.	USFF +0.250%	Weekly	MS	07/08/27	136	11,613	15,633	4,372
Molson Coors Beverage Co., Class B.	USFF +0.250%	Weekly	MS	01/10/28	35	2,305	2,304	62
Mondelez International, Inc., Class A.	USFF +0.250%	Weekly	MS	01/10/28	1,732	129,972	126,332	(152)
Monster Beverage Corp.	USFF +0.250%	Weekly	MS	01/10/28	1	57	57	23
PepsiCo, Inc.	USFF +0.250%	Weekly	MS	07/06/26	383	69,202	70,939	4,545
Philip Morris International, Inc.	USFF +0.250%	Weekly	MS	08/29/24	401	36,640	39,146	5,797
					<u>49,256</u>	<u>2,890,088</u>	<u>2,797,742</u>	<u>36,134</u>
<b>Health Care Equipment &amp; Services</b>								
Abbott Laboratories	USFF +0.250%	Weekly	MS	08/29/24	325	32,285	35,432	4,669
AmerisourceBergen Corp.	USFF +0.250%	Weekly	MS	01/07/27	787	128,504	151,442	26,431

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Health Care Equipment &amp; Services</b>								
<b>— (continued)</b>								
Cardinal Health, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,631	\$ 118,691	\$ 154,244	\$ 40,787
Centene Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,797	115,826	121,208	7,923
Cigna Group (The) . . . . .	USFF +0.250%	Weekly	MS	07/06/26	365	94,243	102,419	11,909
CVS Health Corp. . . . .	USFF +0.250%	Weekly	MS	08/29/24	2,624	204,890	181,397	(16,851)
DaVita, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,672	119,226	167,986	52,633
DENTSPLY SIRONA, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	347	9,863	13,887	4,401
GE HealthCare Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,409	176,798	195,707	22,821
Humana, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1	447	447	(18)
McKesson Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	353	117,450	150,840	38,177
Molina Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	751	224,663	226,231	5,791
Zimmer Biomet Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	162	21,406	23,587	2,709
					<u>13,224</u>	<u>1,364,292</u>	<u>1,524,827</u>	<u>201,382</u>
<b>Household &amp; Personal Products</b>								
Church & Dwight Co., Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,074	93,930	107,647	16,091
Clorox Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	225	35,692	35,784	2,918
Colgate-Palmolive Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,949	152,897	150,151	650
Kimberly-Clark Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,277	282,539	314,363	45,978
Procter & Gamble Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,657	221,804	251,433	38,349
					<u>7,182</u>	<u>786,862</u>	<u>859,378</u>	<u>103,986</u>
<b>Insurance</b>								
Aon PLC, Class A (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	393	122,200	135,664	17,471
Arthur J Gallagher & Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	603	126,515	132,401	8,998
Brown & Brown, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,554	95,524	106,977	13,677
Willis Towers Watson PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,069	251,869	251,750	6,883
					<u>3,619</u>	<u>596,108</u>	<u>626,792</u>	<u>47,029</u>
<b>Materials</b>								
Dow, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	83	3,633	4,421	1,063
DuPont de Nemours, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	101	6,873	7,215	634
International Paper Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	137	4,284	4,358	576
Packaging Corp. of America . . . . .	USFF +0.250%	Weekly	MS	07/08/27	113	13,091	14,934	2,640
Sealed Air Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	930	41,653	37,200	(3,566)
					<u>1,364</u>	<u>69,534</u>	<u>68,128</u>	<u>1,347</u>

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Media &amp; Entertainment</b>								
Activision Blizzard, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	2,938	\$ 222,518	\$ 247,673	\$ 31,601
Alphabet, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	08/29/24	2,568	222,617	307,390	89,652
Charter Communications, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/08/27	70	21,656	25,716	4,555
Comcast Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,403	186,573	224,495	45,265
Electronic Arts, Inc. . . . .	USFF +0.250%	Weekly	MS	11/03/25	53	6,609	6,874	521
Fox Corp., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	933	28,825	31,722	3,827
Interpublic Group of Cos., Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,588	165,009	177,005	17,399
Match Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	195	6,346	8,161	1,975
Meta Platforms, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	700	76,415	200,886	126,161
Netflix, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	274	53,939	120,694	68,892
News Corp., Class A . . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,191	18,464	23,225	6,329
Omnicom Group, Inc.. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,419	213,557	230,168	24,292
Take-Two Interactive Software, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	34	3,571	5,003	1,532
					<u>21,366</u>	<u>1,226,099</u>	<u>1,609,012</u>	<u>422,001</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
AbbVie, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	191	26,099	25,733	225
Amgen, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	351	80,749	77,929	(470)
Bristol-Myers Squibb Co. . . . .	USFF +0.250%	Weekly	MS	07/06/26	2,975	191,924	190,251	7,569
Danaher Corp. . . . .	USFF +0.250%	Weekly	MS	08/29/24	138	34,406	33,120	(335)
Gilead Sciences, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/07/27	621	46,408	47,860	2,998
Illumina, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	22	6,284	4,125	(2,000)
Johnson & Johnson . . . . .	USFF +0.250%	Weekly	MS	08/29/24	1,878	299,019	310,847	29,941
Merck & Co., Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	1,302	129,991	150,238	28,205
Organon & Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,647	149,794	117,514	(26,964)
Pfizer, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	6,757	269,679	247,847	(13,064)
Regeneron Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	50	37,230	35,927	(530)
					<u>19,932</u>	<u>1,271,583</u>	<u>1,241,391</u>	<u>25,575</u>
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Applied Materials, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,947	332,492	425,959	102,014
Broadcom, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	398	230,555	345,237	122,610
KLA Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	464	171,904	225,049	57,698
Lam Research Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	690	274,956	443,573	177,646
NXP Semiconductors NV (Netherlands) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	308	43,583	63,041	21,275



# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Semiconductors &amp; Semiconductor Equipment — (continued)</b>								
Qorvo, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	479	\$ 43,816	\$ 48,872	\$ 6,035
QUALCOMM, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	592	65,421	70,472	8,070
Skyworks Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,236	241,741	247,503	12,478
					<u>8,114</u>	<u>1,404,468</u>	<u>1,869,706</u>	<u>507,826</u>
<b>Software &amp; Services</b>								
Adobe, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	194	55,011	94,864	41,075
Akamai Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	562	44,839	50,507	6,954
Cadence Design Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	64	14,703	15,009	649
Gartner, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	567	179,456	198,626	23,192
Gen Digital, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	13,798	256,347	255,953	7,620
International Business Machines Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,516	193,074	202,856	16,841
Microsoft Corp. . . . .	USFF +0.250%	Weekly	MS	08/29/24	2,014	368,243	685,848	341,630
Roper Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	17	6,665	8,174	1,768
Salesforce, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	547	87,610	115,559	29,883
VeriSign, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	712	121,138	160,891	42,526
					<u>19,991</u>	<u>1,327,086</u>	<u>1,788,287</u>	<u>512,138</u>
<b>Technology Hardware &amp; Equipment</b>								
Amphenol Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	01/07/27	398	25,608	33,810	9,113
Apple, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	2,399	208,129	465,334	269,399
CDW Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	774	131,955	142,029	13,261
Cisco Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	6,331	282,322	327,566	66,018
F5, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	558	78,612	81,613	4,751
Hewlett Packard Enterprise Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,441	38,797	41,009	3,250
HP, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,779	137,356	146,763	14,224
Motorola Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	473	135,300	138,721	6,753
NetApp, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,051	68,103	80,296	14,412
Seagate Technology Holdings PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,315	74,192	81,359	9,723
					<u>20,519</u>	<u>1,180,374</u>	<u>1,538,500</u>	<u>410,904</u>
<b>Telecommunication Services</b>								
AT&T, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	10,438	170,413	166,486	4,318
T-Mobile US, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	515	69,534	71,534	3,425
Verizon Communications, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	6,215	233,205	231,136	9,007
					<u>17,168</u>	<u>473,152</u>	<u>469,156</u>	<u>16,750</u>

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Transportation</b>								
American Airlines Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,434	\$ 59,738	\$ 79,546	\$ 21,134
CH Robinson Worldwide, Inc. . . .	USFF +0.250%	Weekly	MS	07/08/27	1,666	153,232	157,187	9,993
Expeditors International of Washington, Inc. . .	USFF +0.250%	Weekly	MS	08/29/24	1,891	190,073	229,057	49,947
FedEx Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	680	160,735	168,572	12,079
United Parcel Service, Inc., Class B. . . . .	USFF +0.250%	Weekly	MS	07/08/27	389	64,857	69,728	7,363
					9,060	628,635	704,090	100,516
<b>Total Reference Entity — Long</b>						17,334,957	19,766,735	3,092,883

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Short</b>								
<b>Automobiles &amp; Components</b>								
Aptiv PLC (Jersey) . .	USFF -0.250%	Weekly	MS	07/06/26	(1,041)	\$ (124,470)	\$ (106,276)	\$ 15,616
Ford Motor Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,476)	(112,809)	(128,242)	(24,373)
Tesla, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(160)	(42,799)	(41,883)	(281)
					(9,677)	(280,078)	(276,401)	(9,038)
<b>Banks</b>								
Comerica, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(173)	(16,862)	(7,328)	8,558
Regions Financial Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,351)	(33,520)	(24,075)	8,062
					(1,524)	(50,382)	(31,403)	16,620
<b>Capital Goods</b>								
Axon Enterprise, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(326)	(63,961)	(63,609)	(828)
Cummins, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(148)	(37,419)	(36,284)	652
Generac Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(2,607)	(343,461)	(388,782)	(56,682)
Quanta Services, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(786)	(128,646)	(154,410)	(28,774)
Raytheon Technologies Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(175)	(18,226)	(17,143)	(80)
Rockwell Automation, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(58)	(17,992)	(19,108)	(1,535)
Stanley Black & Decker Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,692)	(138,454)	(158,557)	(23,233)
United Rentals, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(204)	(90,778)	(90,855)	(2,207)
					(5,996)	(838,937)	(928,748)	(112,687)

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Commercial &amp; Professional Services</b>								
Ceridian HCM Holding, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/06/26	(4,014)	\$ (338,388)	\$ (268,818)	\$ 63,467
Equifax, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/08/27	(808)	(170,812)	(190,122)	(23,608)
Paycom Software, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/06/26	(645)	(217,030)	(207,200)	5,559
					<u>(5,467)</u>	<u>(726,230)</u>	<u>(666,140)</u>	<u>45,418</u>
<b>Consumer Discretionary Distribution &amp; Retail</b>								
Advance Auto Parts, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/07/27	(346)	(65,398)	(24,324)	38,686
CarMax, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(253)	(21,597)	(21,176)	52
Etsy, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/06/26	(582)	(102,642)	(49,243)	51,563
Tractor Supply Co. . . . .								
	USFF -0.250%	Weekly	MS	01/07/27	(1,469)	(340,509)	(324,796)	7,073
					<u>(2,650)</u>	<u>(530,146)</u>	<u>(419,539)</u>	<u>97,374</u>
<b>Consumer Durables &amp; Apparel</b>								
Mohawk Industries, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/07/27	(2,906)	(307,008)	(299,783)	1,690
Newell Brands, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/08/27	(15,601)	(317,486)	(135,729)	164,930
VF Corp. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(1,226)	(35,691)	(23,404)	10,927
Whirlpool Corp. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(1,292)	(174,036)	(192,237)	(23,069)
					<u>(21,025)</u>	<u>(834,221)</u>	<u>(651,153)</u>	<u>154,478</u>
<b>Consumer Services</b>								
Caesars Entertainment, Inc.. . . . .								
	USFF -0.250%	Weekly	MS	01/07/27	(1,481)	(85,744)	(75,487)	8,727
Carnival Corp. (Panama) . . . . .								
	USFF -0.250%	Weekly	MS	07/08/27	(2,367)	(21,150)	(44,571)	(25,397)
Chipotle Mexican Grill, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(53)	(108,907)	(113,367)	(6,631)
Expedia Group, Inc.. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(204)	(21,834)	(22,316)	(854)
Las Vegas Sands Corp. . . . .								
	USFF -0.250%	Weekly	MS	01/07/27	(1,708)	(86,019)	(99,064)	(14,580)
Norwegian Cruise Line Holdings Ltd. (Bermuda) . . . . .								
	USFF -0.250%	Weekly	MS	07/08/27	(1,948)	(33,725)	(42,408)	(9,749)
Royal Caribbean Cruises Ltd. (Liberia) . . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(424)	(35,209)	(43,986)	(9,392)
Wynn Resorts Ltd. . . . .								
	USFF -0.250%	Weekly	MS	01/05/26	(965)	(95,707)	(101,914)	(8,135)
					<u>(9,150)</u>	<u>(488,295)</u>	<u>(543,113)</u>	<u>(66,011)</u>
<b>Consumer Staples Distribution &amp; Retail</b>								
Costco Wholesale Corp. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(210)	(105,603)	(113,060)	(9,347)
Dollar Tree, Inc.. . . . .								
	USFF -0.250%	Weekly	MS	07/08/27	(52)	(7,866)	(7,462)	283
Target Corp. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(1,819)	(289,535)	(239,926)	42,807
					<u>(2,081)</u>	<u>(403,004)</u>	<u>(360,448)</u>	<u>33,743</u>

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Energy</b>								
Marathon Oil Corp. . .	USFF -0.250%	Weekly	MS	01/10/28	(3,031)	\$ (77,433)	\$ (69,774)	\$ 5,976
Targa Resources Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,990)	(215,799)	(227,539)	(18,336)
Williams Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,347)	(204,888)	(207,103)	(12,419)
					(12,368)	(498,120)	(504,416)	(24,779)
<b>Equity Real Estate Investment Trusts (REITs)</b>								
Equinix, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(192)	(148,374)	(150,516)	(7,685)
Host Hotels & Resorts, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,326)	(57,026)	(55,977)	(604)
Iron Mountain, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(4,060)	(214,946)	(230,689)	(25,376)
Kimco Realty Corp. . .	USFF -0.250%	Weekly	MS	01/10/28	(2,902)	(53,499)	(57,227)	(5,536)
Weyerhaeuser Co. . .	USFF -0.250%	Weekly	MS	01/10/28	(326)	(10,533)	(10,924)	(108)
					(10,806)	(484,378)	(505,333)	(39,309)
<b>Financial Services</b>								
Capital One Financial Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(264)	(28,814)	(28,874)	(718)
Discover Financial Services . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(248)	(29,763)	(28,979)	(450)
Fidelity National Information Services, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,455)	(173,906)	(79,588)	87,386
Global Payments, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(636)	(107,314)	(62,659)	41,786
MSCI, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(157)	(101,963)	(73,679)	25,263
Synchrony Financial .	USFF -0.250%	Weekly	MS	07/06/26	(1,595)	(79,979)	(54,102)	25,280
					(4,355)	(521,739)	(327,881)	178,547
<b>Health Care Equipment &amp; Services</b>								
Align Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(728)	(373,116)	(257,450)	108,292
Becton Dickinson & Co. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(257)	(66,297)	(67,851)	(3,543)
Dexcom, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,542)	(199,668)	(198,162)	(2,086)
Edwards Lifesciences Corp. .	USFF -0.250%	Weekly	MS	07/06/26	(560)	(68,893)	(52,825)	14,843
IDEXX Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(388)	(241,904)	(194,865)	42,551
Insulet Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(759)	(234,229)	(218,850)	11,161
Intuitive Surgical, Inc..	USFF -0.250%	Weekly	MS	07/06/26	(149)	(53,607)	(50,949)	2,092
ResMed, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(703)	(163,638)	(153,605)	6,199
STERIS PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(481)	(103,646)	(108,215)	(7,096)
Teleflex, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(170)	(42,035)	(41,145)	136
					(5,737)	(1,547,033)	(1,343,917)	172,549

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Household &amp; Personal Products</b>								
Estee Lauder Cos., Inc. (The), Class A .	USFF -0.250%	Weekly	MS	07/06/26	(994)	(289,535)	(195,202)	86,545
<b>Insurance</b>								
Allstate Corp. (The) . .	USFF -0.250%	Weekly	MS	07/08/27	(368)	\$ (49,696)	\$ (40,127)	\$ 8,005
Lincoln National Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(280)	(20,795)	(7,213)	12,472
					(648)	(70,491)	(47,340)	20,477
<b>Materials</b>								
Air Products and Chemicals, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(72)	(20,791)	(21,566)	(1,256)
Albemarle Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(752)	(167,061)	(167,764)	(4,235)
Avery Dennison Corp. . . .	USFF -0.250%	Weekly	MS	01/10/28	(555)	(94,834)	(95,349)	(2,465)
Ball Corp. . . . .	USFF -0.250%	Weekly	MS	11/03/25	(4,033)	(234,093)	(234,761)	(6,096)
Celanese Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,300)	(272,573)	(266,340)	(452)
Corteva, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,025)	(231,679)	(230,632)	(3,711)
FMC Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,222)	(137,718)	(127,503)	7,039
Freeport-McMoRan, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,939)	(223,607)	(197,560)	21,281
Newmont Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,055)	(132,154)	(130,326)	5,006
PPG Industries, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(889)	(119,949)	(131,839)	(14,796)
Sherwin-Williams Co. (The) . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(828)	(198,998)	(219,851)	(25,286)
Westrock Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,316)	(274,176)	(241,746)	24,386
					(30,986)	(2,107,633)	(2,065,237)	(585)
<b>Media &amp; Entertainment</b>								
Paramount Global, Class B. . . . .	USFF -0.670%	Weekly	MS	01/10/28	(1,401)	(29,380)	(22,290)	6,352
Walt Disney Co. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(343)	(37,281)	(30,623)	6,005
					(1,744)	(66,661)	(52,913)	12,357
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
Agilent Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(779)	(105,960)	(93,675)	9,887
Bio-Rad Laboratories, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(255)	(162,036)	(96,676)	62,450
Bio-Techne Corp. . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,407)	(359,854)	(278,113)	74,221
Catalent, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(8,119)	(515,451)	(352,040)	154,103
Charles River Laboratories International, Inc. . .	USFF -0.250%	Weekly	MS	07/06/26	(756)	(201,035)	(158,949)	38,399
Eli Lilly & Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(56)	(25,729)	(26,263)	(1,102)
IQVIA Holdings, Inc. .	USFF -0.250%	Weekly	MS	07/06/26	(243)	(64,230)	(54,619)	8,470
Mettler-Toledo International, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(35)	(52,094)	(45,907)	5,265
Revvity, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(183)	(26,409)	(21,739)	4,211

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (continued)</b>								
Thermo Fisher Scientific, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(452)	\$ (249,747)	\$ (235,831)	\$ 9,255
Waters Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(402)	(135,767)	(107,149)	26,182
West Pharmaceutical Services, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(208)	(79,701)	(79,554)	(1,397)
Zoetis, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(177)	(31,234)	(30,481)	209
					<u>(15,072)</u>	<u>(2,009,247)</u>	<u>(1,580,996)</u>	<u>390,153</u>
<b>Real Estate Management &amp; Development</b>								
CBRE Group, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,153)	(161,565)	(173,769)	(15,128)
CoStar Group, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(1,061)	(87,090)	(94,429)	(10,753)
					<u>(3,214)</u>	<u>(248,655)</u>	<u>(268,198)</u>	<u>(25,881)</u>
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Advanced Micro Devices, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,068)	(360,743)	(349,476)	1,468
Enphase Energy, Inc..	USFF -0.250%	Weekly	MS	01/10/28	(975)	(190,153)	(163,293)	23,434
First Solar, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,184)	(228,680)	(225,067)	(504)
Intel Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(10,077)	(307,525)	(336,975)	(36,075)
Monolithic Power Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(518)	(251,557)	(279,839)	(35,471)
NVIDIA Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(811)	(263,859)	(343,069)	(92,462)
ON Semiconductor Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,268)	(183,996)	(214,507)	(33,820)
Teradyne, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(2,285)	(215,910)	(254,389)	(42,598)
Texas Instruments, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(943)	(157,165)	(169,759)	(16,337)
					<u>(22,129)</u>	<u>(2,159,588)</u>	<u>(2,336,374)</u>	<u>(232,365)</u>
<b>Software &amp; Services</b>								
Fortinet, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(2,688)	(184,006)	(203,186)	(23,728)
Intuit, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(340)	(165,517)	(155,785)	6,260
Palo Alto Networks, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(570)	(138,486)	(145,641)	(10,163)
PTC, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(315)	(46,653)	(44,824)	1,256
Tyler Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(621)	(251,460)	(258,628)	(11,698)
					<u>(4,534)</u>	<u>(786,122)</u>	<u>(808,064)</u>	<u>(38,073)</u>
<b>Technology Hardware &amp; Equipment</b>								
Arista Networks, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(775)	(121,904)	(125,596)	(5,877)
Juniper Networks, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,025)	(128,614)	(126,103)	(390)
TE Connectivity Ltd. (Switzerland). . . . .	USFF -0.250%	Weekly	MS	01/10/28	(516)	(65,328)	(72,323)	(10,011)



# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Technology Hardware &amp; Equipment — (continued)</b>								
Trimble, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(947)	\$ (83,244)	\$ (50,134)	\$ 37,321
Western Digital Corp..	USFF -0.250%	Weekly	MS	07/08/27	(8,525)	(340,689)	(323,353)	11,192
					(14,788)	(739,779)	(697,509)	32,235
<b>Transportation</b>								
Alaska Air Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(986)	(42,814)	(52,435)	(10,375)
JB Hunt Transport Services, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,289)	(247,157)	(233,348)	7,749
Old Dominion Freight Line, Inc.. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(448)	(157,149)	(165,648)	(11,554)
Southwest Airlines Co.. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,174)	(36,230)	(42,511)	(7,105)
United Airlines Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(476)	(21,576)	(26,118)	(4,911)
					(4,373)	(504,926)	(520,060)	(26,196)
<b>Utilities</b>								
AES Corp. (The) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,304)	(248,419)	(213,602)	28,794
Alliant Energy Corp..	USFF -0.250%	Weekly	MS	01/07/27	(3,180)	(186,125)	(166,886)	13,226
Ameren Corp.. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,253)	(107,690)	(102,332)	2,732
American Electric Power Co., Inc. . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,495)	(226,994)	(210,079)	10,973
American Water Works Co., Inc. . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,456)	(243,647)	(207,844)	25,821
Atmos Energy Corp. .	USFF -0.250%	Weekly	MS	07/08/27	(1,869)	(215,705)	(217,439)	(6,868)
CenterPoint Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,207)	(183,793)	(180,934)	(2,673)
CMS Energy Corp. . .	USFF -0.250%	Weekly	MS	01/10/28	(1,152)	(70,966)	(67,680)	1,449
Consolidated Edison, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(94)	(8,452)	(8,498)	(176)
Constellation Energy Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,052)	(83,939)	(96,311)	(14,010)
Dominion Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(400)	(33,996)	(20,716)	14,007
DTE Energy Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(993)	(110,251)	(109,250)	(2,526)
Duke Energy Corp. . .	USFF -0.250%	Weekly	MS	01/10/28	(483)	(45,372)	(43,344)	1,073
Edison International .	USFF -0.250%	Weekly	MS	07/08/27	(2,912)	(196,391)	(202,238)	(11,773)
Entergy Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(22)	(2,645)	(2,142)	406
Eversource Energy . .	USFF -0.250%	Weekly	MS	01/07/27	(2,236)	(135,793)	(130,627)	1,754
Exelon Corp.. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,034)	(163,288)	(144,251)	13,790
FirstEnergy Corp. . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,516)	(229,389)	(224,722)	(633)
NextEra Energy, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(4,646)	(183,487)	(180,636)	(1,670)
NiSource, Inc.. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,627)	(205,663)	(194,923)	5,154
NRG Energy, Inc. . . .	USFF -0.250%	Weekly	MS	07/08/27	(7,846)	(214,232)	(214,588)	(6,462)
Pinnacle West Capital Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,673)	(156,287)	(174,723)	(21,244)
PPL Corp. . . . .	USFF -0.250%	Weekly	MS	08/29/24	(1,082)	(99,523)	(88,140)	2,973
					(2,746)	(75,508)	(72,659)	880

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Concluded) June 30, 2023 (Unaudited)

### Total Return Swaps (concluded)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Utilities — (continued)</b>								
Sempra Energy. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,093)	\$ (167,817)	\$ (159,130)	\$ 4,591
Southern Co. (The) . .	USFF -0.250%	Weekly	MS	01/10/28	(1,957)	(143,241)	(137,479)	2,098
WEC Energy Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,852)	(170,781)	(163,420)	3,164
Xcel Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,599)	(108,722)	(99,410)	6,613
					<u>(73,779)</u>	<u>(4,018,116)</u>	<u>(3,834,003)</u>	<u>71,463</u>
<b>Total Reference Entity — Short</b>						<u>(20,203,316)</u>	<u>(18,964,388)</u>	<u>737,035</u>
<b>Net Value of Reference Entity</b>						<u>\$ (2,868,359)</u>	<u>\$ 802,347</u>	<u>\$3,829,918</u>

\* Includes \$159,212 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 \$3,829,918, which are considered Level 2 as of and for the period ended June 30, 2023.

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, 2023 (Unaudited)

	<u>Number of Shares</u>	<u>Value</u>
<b>AFFILIATED EQUITY REGISTERED</b>		
<b>INVESTMENT COMPANIES<sup>(a)</sup> — 98.7%</b>		
Gotham 1000 Value ETF . . . . .	290,500	\$ 5,763,520
Gotham Defensive Long 500 Fund . .	138,718	2,015,572
Gotham Enhanced S&P 500 Index Fund . . . . .	214,852	3,272,188
Gotham Hedged Core Fund . . . . .	280,210	3,020,663
Gotham Large Value Fund . . . . .	267,644	3,738,988
Gotham Neutral Fund* . . . . .	172,821	<u>1,939,056</u>
<b>TOTAL AFFILIATED EQUITY</b>		
<b>REGISTERED INVESTMENT</b>		
<b>COMPANIES</b>		
(Cost \$19,235,876) . . . . .		<u>19,749,987</u>
<b>OTHER ASSETS IN EXCESS OF</b>		
<b>LIABILITIES - 1.3% . . . . .</b>		
		<u>256,142</u>
<b>NET ASSETS - 100.0% . . . . .</b>		<u><u>\$ 20,006,129</u></u>

(a) All affiliated fund investments are in Institutional Class shares. The financial statements of the affiliated funds are publicly available on the Securities and Exchange Commission's website.

\* 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, 2023.

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, 2023

(Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>LONG POSITIONS — 139.3%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>COMMON STOCKS — 139.3%</b>			<b>Commercial &amp; Professional Services — 1.5%</b>		
<b>Automobiles &amp; Components — 1.0%</b>			Automatic Data Processing, Inc. <sup>†</sup> . . .	163	\$ 35,826
General Motors Co. <sup>†</sup> . . . . .	900	\$ 34,704	Copart, Inc.* . . . . .	62	5,655
<b>Banks — 1.7%</b>			Paychex, Inc. . . . .	111	12,418
Bank of America Corp. . . . .	380	10,902	Robert Half International, Inc. . . . .	15	1,128
Citizens Financial Group, Inc. . . . .	44	1,148			<u>55,027</u>
C Comerica, Inc. . . . .	12	508	<b>Consumer Discretionary Distribution &amp; Retail — 9.2%</b>		
Fifth Third Bancorp . . . . .	61	1,599	Amazon.com, Inc. <sup>†*</sup> . . . . .	1,110	144,700
Huntington Bancshares, Inc. . . . .	13	140	AutoZone, Inc. <sup>†*</sup> . . . . .	3	7,480
JPMorgan Chase & Co. <sup>†</sup> . . . . .	214	31,124	Bath & Body Works, Inc. . . . .	133	4,987
KeyCorp. . . . .	85	786	Best Buy Co., Inc. <sup>†</sup> . . . . .	128	10,490
M&T Bank Corp. . . . .	7	866	CarMax, Inc.* . . . . .	94	7,868
PNC Financial Services Group, Inc.			eBay, Inc. <sup>†</sup> . . . . .	349	15,597
(The) . . . . .	13	1,637	Genuine Parts Co. . . . .	88	14,892
Truist Financial Corp. . . . .	121	3,673	O'Reilly Automotive, Inc. <sup>†*</sup> . . . . .	36	34,391
US Bancorp. . . . .	230	7,599	Ross Stores, Inc. <sup>†</sup> . . . . .	195	21,865
Zions Bancorp NA . . . . .	49	1,316	TJX Cos., Inc. (The) <sup>†</sup> . . . . .	662	56,131
		<u>61,298</u>	Ulta Beauty, Inc. <sup>†*</sup> . . . . .	30	14,118
					<u>332,519</u>
<b>Capital Goods — 12.6%</b>			<b>Consumer Durables &amp; Apparel — 1.2%</b>		
3M Co. <sup>†</sup> . . . . .	352	35,232	DR Horton, Inc. . . . .	54	6,571
A. O. Smith Corp. . . . .	87	6,332	Garmin Ltd. (Switzerland) . . . . .	42	4,380
Allegion PLC (Ireland) . . . . .	18	2,160	Hasbro, Inc. . . . .	43	2,785
AMETEK, Inc. . . . .	51	8,256	Lennar Corp., Class A . . . . .	25	3,133
Caterpillar, Inc. <sup>†</sup> . . . . .	304	74,799	NIKE, Inc., Class B . . . . .	40	4,415
Deere & Co. . . . .	37	14,992	PulteGroup, Inc. . . . .	128	9,943
Dover Corp. . . . .	31	4,577	Ralph Lauren Corp. . . . .	14	1,726
Eaton Corp. PLC (Ireland) . . . . .	31	6,234	Tapestry, Inc. . . . .	140	5,992
Fastenal Co. . . . .	98	5,781	VF Corp. . . . .	155	2,959
Fortive Corp. <sup>†</sup> . . . . .	100	7,477			<u>41,904</u>
General Dynamics Corp. . . . .	44	9,467	<b>Consumer Services — 3.9%</b>		
General Electric Co. <sup>†</sup> . . . . .	628	68,986	Booking Holdings, Inc. <sup>†*</sup> . . . . .	6	16,202
Honeywell International, Inc. <sup>†</sup> . . . . .	61	12,657	Caesars Entertainment, Inc.* . . . . .	124	6,320
Howmet Aerospace, Inc. . . . .	125	6,195	Carnival Corp. (Panama)* . . . . .	162	3,051
Illinois Tool Works, Inc. <sup>†</sup> . . . . .	71	17,761	Darden Restaurants, Inc. . . . .	68	11,361
Ingersoll Rand, Inc. . . . .	138	9,020	Hilton Worldwide Holdings, Inc. . . . .	18	2,620
Johnson Controls International PLC			Marriott International, Inc., Class A . . . . .	149	27,370
(Ireland) <sup>†</sup> . . . . .	11	750	McDonald's Corp. <sup>†</sup> . . . . .	63	18,800
Lockheed Martin Corp. <sup>†</sup> . . . . .	74	34,068	MGM Resorts International . . . . .	243	10,673
Masco Corp. . . . .	2	115	Starbucks Corp. <sup>†</sup> . . . . .	222	21,991
Northrop Grumman Corp. <sup>†</sup> . . . . .	14	6,381	Yum! Brands, Inc. <sup>†</sup> . . . . .	162	22,445
Otis Worldwide Corp. . . . .	174	15,488			<u>140,833</u>
PACCAR, Inc. . . . .	296	24,760	<b>Consumer Staples Distribution &amp; Retail — 0.6%</b>		
Parker-Hannifin Corp. . . . .	67	26,133	Sysco Corp. . . . .	111	8,236
Pentair PLC (Ireland) . . . . .	3	194	Walgreens Boots Alliance, Inc. <sup>†</sup> . . . . .	264	7,521
Snap-on, Inc. . . . .	31	8,934	Walmart, Inc. <sup>†</sup> . . . . .	30	4,716
Textron, Inc. . . . .	61	4,125			<u>20,473</u>
Trane Technologies PLC (Ireland) <sup>†</sup> . . . . .	51	9,754	<b>Energy — 9.6%</b>		
TransDigm Group, Inc. . . . .	12	10,730	APA Corp. <sup>†</sup> . . . . .	93	3,178
WW Grainger, Inc. <sup>†</sup> . . . . .	30	23,658	Baker Hughes Co. . . . .	583	18,429
		<u>455,016</u>			

# GOTHAM ENHANCED 500 PLUS FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Energy — (Continued)</b>			<b>Financial Services — (Continued)</b>		
Chevron Corp.†	349	\$ 54,915	Mastercard, Inc., Class A†	86	\$ 33,824
ConocoPhillips†	473	49,008	Morgan Stanley	21	1,793
Coterra Energy, Inc.	225	5,692	Nasdaq, Inc.†	290	14,456
Devon Energy Corp.	302	14,599	Northern Trust Corp.	3	222
EOG Resources, Inc.†	340	38,910	PayPal Holdings, Inc.†*	131	8,742
EQT Corp.	207	8,514	S&P Global, Inc.	2	802
Exxon Mobil Corp.†	626	67,138	State Street Corp.	4	293
Halliburton Co.	509	16,792	T Rowe Price Group, Inc.†	85	9,522
Marathon Petroleum Corp.†	315	36,729	Visa, Inc., Class A†	186	44,171
Occidental Petroleum Corp.†	44	2,587			<u>248,058</u>
ONEOK, Inc.	6	370			
Phillips 66†	237	22,605	<b>Food, Beverage &amp; Tobacco — 7.4%</b>		
Pioneer Natural Resources Co.†	2	414	Altria Group, Inc.†	993	44,983
Valero Energy Corp.†	57	6,686	Archer-Daniels-Midland Co.†	309	23,348
		<u>346,566</u>	Bunge Ltd. (Bermuda)†	2	189
			Campbell Soup Co.	182	8,319
<b>Equity Real Estate Investment Trusts (REITs) — 2.0%</b>			Coca-Cola Co. (The)	253	15,236
Alexandria Real Estate Equities,			Conagra Brands, Inc.	7	236
Inc.	52	5,902	General Mills, Inc.†	180	13,806
American Tower Corp.†	42	8,146	Hershey Co. (The)	96	23,971
Boston Properties, Inc.	48	2,764	J M Smucker Co. (The)	60	8,860
Camden Property Trust	35	3,810	Kellogg Co.	201	13,547
Crown Castle, Inc.	39	4,444	Keurig Dr Pepper, Inc.†	809	25,298
Essex Property Trust, Inc.	14	3,280	Kraft Heinz Co. (The)†	712	25,276
Extra Space Storage, Inc.	5	744	Molson Coors Beverage Co.,		
Prologis, Inc.†	64	7,848	Class B	2	132
Realty Income Corp.†	273	16,323	Mondelez International, Inc.,		
SBA Communications Corp.	10	2,318	Class A	483	35,230
Simon Property Group, Inc.	5	577	Philip Morris International, Inc.†	305	29,774
Welltower, Inc.†	175	14,156			<u>268,205</u>
		<u>70,312</u>			
<b>Financial Services — 6.9%</b>			<b>Health Care Equipment &amp; Services — 7.1%</b>		
American Express Co.	6	1,045	AmerisourceBergen Corp.†	117	22,514
Ameriprise Financial, Inc.	2	664	Baxter International, Inc.	106	4,829
Bank of New York Mellon Corp.			Cardinal Health, Inc.	166	15,699
(The)†	11	490	Centene Corp.†*	320	21,584
Berkshire Hathaway, Inc., Class B†*	225	76,725	Cigna Group (The)†	178	49,947
BlackRock, Inc.†	14	9,676	Cooper Cos., Inc. (The)	2	767
Capital One Financial Corp.	5	547	CVS Health Corp.†	755	52,193
Cboe Global Markets, Inc.	9	1,242	DaVita, Inc.†*	56	5,626
Charles Schwab Corp. (The)	17	964	DENTSPLY SIRONA, Inc.	118	4,722
CME Group, Inc.†	31	5,744	GE HealthCare Technologies, Inc.†	267	21,691
Fidelity National Information			HCA Healthcare, Inc.†	92	27,920
Services, Inc.†	54	2,954	Henry Schein, Inc.*	25	2,028
Fiserv, Inc.	56	7,064	McKesson Corp.†	23	9,828
FleetCor Technologies, Inc.*	47	11,801	Molina Healthcare, Inc.*	34	10,242
Franklin Resources, Inc.†	292	7,799	Zimmer Biomet Holdings, Inc.	46	6,698
Goldman Sachs Group, Inc. (The)	5	1,613			<u>256,288</u>
Intercontinental Exchange, Inc.†	50	5,654	<b>Household &amp; Personal Products — 2.3%</b>		
Invesco Ltd. (Bermuda)	5	84	Church & Dwight Co., Inc.	2	200
Jack Henry & Associates, Inc.	1	167	Colgate-Palmolive Co.	124	9,553

# GOTHAM ENHANCED 500 PLUS FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Household &amp; Personal Products — (Continued)</b>		
Kimberly-Clark Corp. <sup>†</sup> . . . . .	195	\$ 26,922
Procter & Gamble Co. (The) <sup>†</sup> . . . . .	312	47,343
		84,018
<b>Insurance — 2.8%</b>		
Aflac, Inc. . . . .	76	5,305
Aon PLC, Class A (Ireland) <sup>†</sup> . . . . .	29	10,011
Arch Capital Group Ltd. (Bermuda) <sup>†*</sup> . . . . .	217	16,242
Arthur J Gallagher & Co. <sup>†</sup> . . . . .	122	26,787
Assurant, Inc. . . . .	11	1,383
Brown & Brown, Inc. . . . .	164	11,290
Chubb Ltd. (Switzerland) . . . . .	7	1,348
Cincinnati Financial Corp. . . . .	46	4,477
Everest Re Group Ltd. (Bermuda) . . . . .	8	2,735
Loews Corp. . . . .	41	2,435
Marsh & McLennan Cos., Inc. . . . .	6	1,128
MetLife, Inc. . . . .	66	3,731
Progressive Corp. (The) . . . . .	5	662
Willis Towers Watson PLC (Ireland) <sup>†</sup> . . . . .	63	14,836
		102,370
<b>Materials — 2.9%</b>		
Amcor PLC (Jersey) . . . . .	325	3,244
CF Industries Holdings, Inc. . . . .	111	7,706
Dow, Inc. <sup>†</sup> . . . . .	270	14,380
DuPont de Nemours, Inc. <sup>†</sup> . . . . .	267	19,074
International Paper Co. <sup>†</sup> . . . . .	224	7,125
Mosaic Co. (The) . . . . .	192	6,720
Nucor Corp. <sup>†</sup> . . . . .	168	27,549
Packaging Corp. of America . . . . .	27	3,568
Sealed Air Corp. . . . .	91	3,640
Steel Dynamics, Inc. . . . .	105	11,438
		104,444
<b>Media &amp; Entertainment — 12.6%</b>		
Activision Blizzard, Inc. <sup>†*</sup> . . . . .	449	37,851
Alphabet, Inc., Class A <sup>†*</sup> . . . . .	1,262	151,062
Charter Communications, Inc., Class A <sup>†*</sup> . . . . .	85	31,226
Comcast Corp., Class A <sup>†</sup> . . . . .	2,235	92,864
Electronic Arts, Inc. . . . .	25	3,242
Fox Corp., Class A . . . . .	296	10,064
Interpublic Group of Cos., Inc. (The) . . . . .	246	9,491
Match Group, Inc. <sup>*</sup> . . . . .	85	3,557
Meta Platforms, Inc., Class A <sup>†*</sup> . . . . .	277	79,493
Netflix, Inc. <sup>†*</sup> . . . . .	40	17,620
News Corp., Class A . . . . .	127	2,477
Omnicom Group, Inc. <sup>†</sup> . . . . .	128	12,179
Take-Two Interactive Software, Inc. <sup>*</sup> . . . . .	16	2,355
Warner Bros Discovery, Inc. <sup>*</sup> . . . . .	218	2,734
		456,215

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 10.7%</b>		
AbbVie, Inc. <sup>†</sup> . . . . .	145	\$ 19,536
Amgen, Inc. <sup>†</sup> . . . . .	158	35,079
Biogen, Inc. <sup>†*</sup> . . . . .	84	23,927
Bristol-Myers Squibb Co. . . . .	27	1,727
Danaher Corp. <sup>†</sup> . . . . .	66	15,840
Gilead Sciences, Inc. <sup>†</sup> . . . . .	712	54,874
Illumina, Inc. <sup>*</sup> . . . . .	15	2,812
Incyte Corp. <sup>*</sup> . . . . .	20	1,245
Johnson & Johnson <sup>†</sup> . . . . .	384	63,560
Merck & Co., Inc. <sup>†</sup> . . . . .	436	50,310
Moderna, Inc. <sup>†*</sup> . . . . .	81	9,841
Organon & Co. . . . .	159	3,309
Pfizer, Inc. <sup>†</sup> . . . . .	1,446	53,039
Regeneron Pharmaceuticals, Inc. <sup>†*</sup> . . . . .	68	48,861
Revvity, Inc. . . . .	28	3,326
		387,286
<b>Semiconductors &amp; Semiconductor Equipment — 10.5%</b>		
Applied Materials, Inc. <sup>†</sup> . . . . .	486	70,246
Broadcom, Inc. <sup>†</sup> . . . . .	173	150,065
KLA Corp. <sup>†</sup> . . . . .	77	37,347
Lam Research Corp. <sup>†</sup> . . . . .	85	54,643
Microchip Technology, Inc. <sup>†</sup> . . . . .	167	14,962
Micron Technology, Inc. <sup>†</sup> . . . . .	98	6,185
NXP Semiconductors NV (Netherlands) <sup>†</sup> . . . . .	91	18,626
ON Semiconductor Corp. <sup>†*</sup> . . . . .	56	5,296
QUALCOMM, Inc. <sup>†</sup> . . . . .	88	10,476
Skyworks Solutions, Inc. . . . .	92	10,182
SolarEdge Technologies, Inc. <sup>*</sup> . . . . .	5	1,345
		379,373
<b>Software &amp; Services — 12.5%</b>		
Accenture PLC, Class A (Ireland) . . . . .	19	5,863
Adobe, Inc. <sup>†*</sup> . . . . .	44	21,516
ANSYS, Inc. <sup>*</sup> . . . . .	8	2,642
Autodesk, Inc. <sup>*</sup> . . . . .	20	4,092
Cadence Design Systems, Inc. <sup>*</sup> . . . . .	25	5,863
Cognizant Technology Solutions Corp., Class A . . . . .	46	3,003
DXC Technology Co. <sup>*</sup> . . . . .	65	1,737
EPAM Systems, Inc. <sup>*</sup> . . . . .	5	1,124
Gartner, Inc. <sup>*</sup> . . . . .	46	16,114
Gen Digital, Inc. . . . .	371	6,882
International Business Machines Corp. <sup>†</sup> . . . . .	326	43,622
Microsoft Corp. <sup>†</sup> . . . . .	809	275,497
Roper Technologies, Inc. . . . .	10	4,808
Salesforce, Inc. <sup>†*</sup> . . . . .	170	35,914
ServiceNow, Inc. <sup>†*</sup> . . . . .	19	10,677



# GOTHAM ENHANCED 500 PLUS FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Software &amp; Services — (Continued)</b>		
Synopsys, Inc.*	14	\$ 6,096
VeriSign, Inc.*	23	5,197
		<u>450,647</u>
<b>Technology Hardware &amp; Equipment — 13.9%</b>		
Amphenol Corp., Class A†	72	6,116
Apple, Inc.†	1,492	289,403
CDW Corp.	77	14,130
Cisco Systems, Inc.†	2,193	113,466
F5, Inc.	18	2,633
Hewlett Packard Enterprise Co.	752	12,634
HP, Inc.†	607	18,641
Motorola Solutions, Inc.†	97	28,448
NetApp, Inc.†	51	3,896
Seagate Technology Holdings PLC (Ireland)	62	3,836
Teledyne Technologies, Inc.*	10	4,111
Trimble, Inc.*	25	1,324
Zebra Technologies Corp., Class A**	15	4,437
		<u>503,075</u>
<b>Telecommunication Services — 3.5%</b>		
AT&T, Inc.†	4,060	64,757
Verizon Communications, Inc.†	1,695	63,037
		<u>127,794</u>
<b>Transportation — 2.8%</b>		
American Airlines Group, Inc.*	377	6,763
CH Robinson Worldwide, Inc.	67	6,321
CSX Corp.†	243	8,286
Expeditors International of Washington, Inc.†	97	11,750
FedEx Corp.	143	35,450
Norfolk Southern Corp.†	50	11,338
United Parcel Service, Inc., Class B†	119	21,331
		<u>101,239</u>
<b>Utilities — 0.1%</b>		
PG&E Corp.*	179	3,093
TOTAL COMMON STOCKS (Cost \$4,215,251)		<u>5,030,757</u>
TOTAL LONG POSITIONS - 139.3% (Cost \$4,215,251)		<u>5,030,757</u>
<b>SHORT POSITIONS — (40.8)%</b>		
<b>COMMON STOCKS — (40.8)%</b>		
<b>Automobiles &amp; Components — (0.4)%</b>		
Aptiv PLC (Jersey)	(6)	(613)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Automobiles &amp; Components — (Continued)</b>		
BorgWarner, Inc.	(46)	\$ (2,250)
Ford Motor Co.	(765)	(11,574)
		<u>(14,437)</u>
<b>Banks — (0.3)%</b>		
Citigroup, Inc.	(67)	(3,085)
Regions Financial Corp.	(87)	(1,550)
Wells Fargo & Co.	(159)	(6,786)
		<u>(11,421)</u>
<b>Capital Goods — (2.6)%</b>		
Axon Enterprise, Inc.*	(15)	(2,927)
Boeing Co. (The)*	(10)	(2,112)
Carrier Global Corp.	(120)	(5,965)
Cummins, Inc.	(30)	(7,355)
Generac Holdings, Inc.*	(14)	(2,088)
Huntington Ingalls Industries, Inc.	(8)	(1,821)
L3Harris Technologies, Inc.	(39)	(7,635)
Nordson Corp.	(12)	(2,978)
Quanta Services, Inc.	(30)	(5,893)
Raytheon Technologies Corp.	(320)	(31,347)
Rockwell Automation, Inc.	(19)	(6,260)
Stanley Black & Decker, Inc.	(30)	(2,811)
United Rentals, Inc.	(14)	(6,235)
Westinghouse Air Brake Technologies Corp.	(36)	(3,948)
Xylem, Inc.	(35)	(3,942)
		<u>(93,317)</u>
<b>Commercial &amp; Professional Services — (1.4)%</b>		
Broadridge Financial Solutions, Inc.	(7)	(1,159)
Ceridian HCM Holding, Inc.*	(33)	(2,210)
Equifax, Inc.	(25)	(5,883)
Jacobs Solutions, Inc.	(26)	(3,091)
Leidos Holdings, Inc.	(27)	(2,389)
Paycom Software, Inc.	(12)	(3,855)
Republic Services, Inc.	(65)	(9,956)
Rollins, Inc.	(123)	(5,268)
Verisk Analytics, Inc.	(5)	(1,130)
Waste Management, Inc.	(83)	(14,394)
		<u>(49,335)</u>
<b>Consumer Discretionary Distribution &amp; Retail — (0.4)%</b>		
Advance Auto Parts, Inc.	(12)	(844)
Etsy, Inc.*	(20)	(1,692)
LKQ Corp.	(51)	(2,972)
Pool Corp.	(7)	(2,622)
Tractor Supply Co.	(24)	(5,306)
		<u>(13,436)</u>
<b>Consumer Durables &amp; Apparel — (0.3)%</b>		
Mohawk Industries, Inc.*	(12)	(1,238)
Newell Brands, Inc.	(89)	(774)

# GOTHAM ENHANCED 500 PLUS FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Consumer Durables &amp; Apparel — (Continued)</b>			<b>Financial Services — (0.9)%</b>		
NVR, Inc.*	(1)	\$ (6,350)	Discover Financial Services	(50)	\$ (5,843)
Whirlpool Corp.	(11)	(1,637)	Global Payments, Inc.	(49)	(4,827)
		(9,999)	Moody's Corp.	(33)	(11,475)
			MSCI, Inc.	(18)	(8,447)
			Synchrony Financial.	(80)	(2,714)
					(33,306)
<b>Consumer Services — (0.7)%</b>			<b>Food, Beverage &amp; Tobacco — (1.5)%</b>		
Chipotle Mexican Grill, Inc.*	(3)	(6,417)	Brown-Forman Corp., Class B	(105)	(7,012)
Domino's Pizza, Inc.	(8)	(2,696)	Constellation Brands, Inc., Class A.	(38)	(9,353)
Expedia Group, Inc.*	(29)	(3,172)	Hormel Foods Corp.	(119)	(4,786)
Las Vegas Sands Corp.*	(159)	(9,222)	Lamb Weston Holdings, Inc.	(30)	(3,448)
Norwegian Cruise Line Holdings Ltd. (Bermuda)*	(85)	(1,851)	McCormick & Co., Inc., non-voting shares	(55)	(4,798)
Royal Caribbean Cruises Ltd. (Liberia)*	(10)	(1,037)	Monster Beverage Corp.*	(211)	(12,120)
Wynn Resorts Ltd.	(22)	(2,323)	PepsiCo, Inc.	(45)	(8,335)
		(26,718)	Tyson Foods, Inc., Class A	(70)	(3,573)
					(53,425)
<b>Consumer Staples Distribution &amp; Retail — (1.8)%</b>			<b>Health Care Equipment &amp; Services — (4.6)%</b>		
Costco Wholesale Corp.	(60)	(32,303)	Abbott Laboratories	(162)	(17,661)
Dollar General Corp.	(49)	(8,319)	Align Technology, Inc.*	(18)	(6,366)
Dollar Tree, Inc.*	(48)	(6,888)	Becton Dickinson & Co.	(63)	(16,633)
Kroger Co. (The)	(90)	(4,230)	Boston Scientific Corp.*	(291)	(15,740)
Target Corp.	(98)	(12,926)	Dexcom, Inc.*	(85)	(10,923)
		(64,666)	Edwards Lifesciences Corp.*	(122)	(11,508)
			Elevance Health, Inc.	(21)	(9,330)
<b>Energy — (1.4)%</b>			Hologic, Inc.*	(36)	(2,915)
Diamondback Energy, Inc.	(36)	(4,729)	Humana, Inc.	(12)	(5,366)
Hess Corp.	(62)	(8,429)	IDEXX Laboratories, Inc.*	(18)	(9,040)
Kinder Morgan, Inc.	(409)	(7,043)	Insulet Corp.*	(14)	(4,037)
Marathon Oil Corp.	(126)	(2,900)	Intuitive Surgical, Inc.*	(36)	(12,310)
Schlumberger NV (Curacao)	(286)	(14,048)	Laboratory Corp. of America Holdings	(18)	(4,344)
Targa Resources Corp.	(49)	(3,729)	Medtronic PLC (Ireland)	(195)	(17,179)
Williams Cos., Inc. (The)	(263)	(8,582)	Quest Diagnostics, Inc.	(23)	(3,233)
		(49,460)	ResMed, Inc.	(32)	(6,992)
			STERIS PLC (Ireland)	(22)	(4,950)
<b>Equity Real Estate Investment Trusts (REITs) — (2.1)%</b>			Stryker Corp.	(14)	(4,271)
AvalonBay Communities, Inc.	(12)	(2,271)	Teleflex, Inc.	(9)	(2,178)
Digital Realty Trust, Inc.	(58)	(6,604)	Universal Health Services, Inc., Class B	(14)	(2,209)
Equinix, Inc.	(22)	(17,247)			(167,185)
Federal Realty Investment Trust	(17)	(1,645)	<b>Household &amp; Personal Products — (0.5)%</b>		
Healthpeak Properties, Inc.	(108)	(2,171)	Clorox Co. (The)	(27)	(4,294)
Host Hotels & Resorts, Inc.	(161)	(2,710)	Estee Lauder Cos., Inc. (The), Class A	(78)	(15,318)
Invitation Homes, Inc.	(124)	(4,266)			(19,612)
Iron Mountain, Inc.	(63)	(3,580)	<b>Insurance — (0.9)%</b>		
Kimco Realty Corp.	(124)	(2,445)	Allstate Corp. (The)	(59)	(6,433)
Mid-America Apartment Communities, Inc.	(24)	(3,645)	American International Group, Inc.	(152)	(8,746)
Public Storage	(35)	(10,216)			
Regency Centers Corp.	(35)	(2,162)			
UDR, Inc.	(65)	(2,792)			
Ventas, Inc.	(81)	(3,829)			
VICI Properties, Inc.	(199)	(6,254)			
Weyerhaeuser Co.	(146)	(4,892)			
		(76,729)			

# GOTHAM ENHANCED 500 PLUS FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Insurance — (Continued)</b>			<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (Continued)</b>		
Globe Life, Inc. . . . .	(19)	\$ (2,083)	Viatis, Inc. . . . .	(238)	\$ (2,375)
Hartford Financial Services Group, Inc. (The) . . . . .	(71)	(5,113)	Waters Corp.* . . . . .	(13)	(3,465)
Lincoln National Corp. . . . .	(2)	(52)	West Pharmaceutical Services, Inc. . . . .	(15)	(5,737)
Principal Financial Group, Inc. . . . .	(49)	(3,716)	Zoetis, Inc.. . . . .	(93)	(16,016)
Prudential Financial, Inc. . . . .	(25)	(2,206)			(143,698)
Travelers Cos., Inc. (The) . . . . .	(14)	(2,431)	<b>Real Estate Management &amp; Development — (0.3)%</b>		
W R Berkley Corp. . . . .	(53)	(3,157)	CBRE Group, Inc., Class A* . . . . .	(60)	(4,843)
		(33,937)	CoStar Group, Inc.* . . . . .	(88)	(7,832)
					(12,675)
<b>Materials — (3.4)%</b>			<b>Semiconductors &amp; Semiconductor Equipment — (3.4)%</b>		
Air Products and Chemicals, Inc. . . . .	(44)	(13,179)	Advanced Micro Devices, Inc.* . . . . .	(245)	(27,908)
Albemarle Corp. . . . .	(23)	(5,131)	Analog Devices, Inc. . . . .	(21)	(4,091)
Avery Dennison Corp. . . . .	(17)	(2,921)	Enphase Energy, Inc.* . . . . .	(27)	(4,522)
Ball Corp. . . . .	(64)	(3,725)	First Solar, Inc. . . . .	(22)	(4,182)
Celanese Corp. . . . .	(21)	(2,432)	Intel Corp. . . . .	(886)	(29,628)
Corteva, Inc. . . . .	(153)	(8,767)	Monolithic Power Systems, Inc. . . . .	(9)	(4,862)
Eastman Chemical Co. . . . .	(11)	(921)	NVIDIA Corp. . . . .	(23)	(9,729)
Ecolab, Inc. . . . .	(49)	(9,148)	Qorvo, Inc.* . . . . .	(4)	(408)
FMC Corp. . . . .	(24)	(2,504)	Teradyne, Inc. . . . .	(30)	(3,340)
Freeport-McMoRan, Inc. . . . .	(284)	(11,360)	Texas Instruments, Inc. . . . .	(182)	(32,764)
International Flavors & Fragrances, Inc. . . . .	(52)	(4,139)			(121,434)
Linde PLC (Ireland) . . . . .	(42)	(16,005)	<b>Software &amp; Services — (1.5)%</b>		
LyondellBasell Industries NV, Class A (Netherlands) . . . . .	(64)	(5,877)	Akamai Technologies, Inc. . . . .	(30)	(2,696)
Martin Marietta Materials, Inc. . . . .	(13)	(6,002)	Fortinet, Inc.* . . . . .	(170)	(12,850)
Newmont Corp. . . . .	(160)	(6,826)	Intuit, Inc. . . . .	(23)	(10,538)
PPG Industries, Inc. . . . .	(47)	(6,970)	Oracle Corp. . . . .	(16)	(1,905)
Sherwin-Williams Co. (The) . . . . .	(52)	(13,807)	Palo Alto Networks, Inc.* . . . . .	(68)	(17,375)
Vulcan Materials Co. . . . .	(10)	(2,254)	PTC, Inc.* . . . . .	(26)	(3,700)
Westrock Co. . . . .	(51)	(1,483)	Tyler Technologies, Inc.* . . . . .	(10)	(4,165)
		(123,451)			(53,229)
<b>Media &amp; Entertainment — (0.9)%</b>			<b>Technology Hardware &amp; Equipment — (0.9)%</b>		
Live Nation Entertainment, Inc.* . . . . .	(47)	(4,282)	Arista Networks, Inc.* . . . . .	(61)	(9,886)
Paramount Global, Class B . . . . .	(129)	(2,053)	Corning, Inc. . . . .	(165)	(5,782)
Walt Disney Co. (The)* . . . . .	(279)	(24,909)	Juniper Networks, Inc. . . . .	(69)	(2,162)
		(31,244)	Keysight Technologies, Inc.* . . . . .	(19)	(3,181)
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (4.0)%</b>			TE Connectivity Ltd. (Switzerland) . . . . .	(63)	(8,830)
Agilent Technologies, Inc. . . . .	(65)	(7,816)	Western Digital Corp.* . . . . .	(63)	(2,389)
Bio-Rad Laboratories, Inc., Class A* . . . . .	(7)	(2,654)			(32,230)
Bio-Techne Corp. . . . .	(36)	(2,939)	<b>Telecommunication Services — (0.2)%</b>		
Catalent, Inc.* . . . . .	(39)	(1,691)	T-Mobile US, Inc.* . . . . .	(60)	(8,334)
Charles River Laboratories International, Inc.* . . . . .	(11)	(2,313)	<b>Transportation — (0.8)%</b>		
Eli Lilly & Co. . . . .	(79)	(37,049)	Alaska Air Group, Inc.* . . . . .	(27)	(1,436)
IQVIA Holdings, Inc.* . . . . .	(51)	(11,463)	Delta Air Lines, Inc.* . . . . .	(140)	(6,656)
Mettler-Toledo International, Inc.* . . . . .	(5)	(6,558)	JB Hunt Transport Services, Inc. . . . .	(23)	(4,164)
Thermo Fisher Scientific, Inc. . . . .	(60)	(31,305)	Old Dominion Freight Line, Inc. . . . .	(22)	(8,134)
Vertex Pharmaceuticals, Inc.* . . . . .	(35)	(12,317)			

# GOTHAM ENHANCED 500 PLUS FUND

## Portfolio of Investments (Concluded) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Transportation — (Continued)</b>			<b>Utilities — (Continued)</b>		
Southwest Airlines Co. . . . .	(129)	\$ (4,671)	Pinnacle West Capital Corp. . . . .	(26)	\$ (2,118)
United Airlines Holdings, Inc.* . . . .	(67)	(3,676)	PPL Corp. . . . .	(158)	(4,181)
		(28,737)	Public Service Enterprise Group, Inc. . . . .	(107)	(6,699)
<b>Utilities — (5.6)%</b>			Sempra Energy . . . . .	(68)	(9,900)
AES Corp. (The) . . . . .	(134)	(2,778)	Southern Co. (The) . . . . .	(220)	(15,455)
Alliant Energy Corp. . . . .	(61)	(3,201)	WEC Energy Group, Inc. . . . .	(79)	(6,971)
Ameren Corp. . . . .	(62)	(5,064)	Xcel Energy, Inc. . . . .	(133)	(8,269)
American Electric Power Co., Inc. . . .	(124)	(10,441)			(201,313)
American Water Works Co., Inc. . . .	(41)	(5,853)			
Atmos Energy Corp. . . . .	(30)	(3,490)	<b>TOTAL COMMON STOCKS</b>		
CenterPoint Energy, Inc. . . . .	(137)	(3,994)	(Proceeds \$1,374,188) . . . . .		(1,473,328)
CMS Energy Corp. . . . .	(70)	(4,113)			
Consolidated Edison, Inc. . . . .	(67)	(6,057)	<b>TOTAL SHORT POSITIONS - (40.8)%</b>		
Constellation Energy Corp. . . . .	(64)	(5,859)	(Proceeds \$1,374,188). . . . .		(1,473,328)
Dominion Energy, Inc. . . . .	(179)	(9,270)			
DTE Energy Co. . . . .	(41)	(4,511)	<b>OTHER ASSETS IN EXCESS OF</b>		
Duke Energy Corp. . . . .	(168)	(15,076)	<b>LIABILITIES - 1.5% . . . . .</b>		53,701
Edison International . . . . .	(90)	(6,250)	<b>NET ASSETS - 100.0% . . . . .</b>		\$ 3,611,130
Entergy Corp. . . . .	(50)	(4,868)			
Eversource Energy . . . . .	(51)	(2,979)			
Exelon Corp. . . . .	(82)	(5,815)			
FirstEnergy Corp. . . . .	(197)	(8,026)			
NextEra Energy, Inc. . . . .	(136)	(5,288)			
NextEra Energy, Inc. . . . .	(411)	(30,496)			
NiSource, Inc. . . . .	(94)	(2,571)			
NRG Energy, Inc. . . . .	(46)	(1,720)			

† 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, 2023.

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

# GOTHAM SHORT STRATEGIES FUND

## Portfolio of Investments

June 30, 2023

(Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — 87.4%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Automobiles &amp; Components — 0.2%</b>			<b>Consumer Discretionary Distribution &amp; Retail — (Continued)</b>		
Visteon Corp. <sup>(a)*</sup> .....	220	\$ 31,594	Wayfair, Inc., Class A* .....	250	\$ 16,253
<b>Capital Goods — 20.8%</b>			Williams-Sonoma, Inc. ....	132	16,518
A. O. Smith Corp. <sup>(a)</sup> .....	317	23,071			130,098
Acuity Brands, Inc. ....	92	15,003	<b>Consumer Durables &amp; Apparel — 1.8%</b>		
API Group Corp. <sup>(a)*</sup> .....	4,028	109,803	Capri Holdings Ltd. (British Virgin		
Array Technologies, Inc. <sup>(a)*</sup> .....	10,563	238,724	Islands)* .....	614	22,036
Boeing Co. (The) <sup>(a)*</sup> .....	1,733	365,940	Garmin Ltd. (Switzerland) .....	339	35,354
Comfort Systems USA, Inc. <sup>(a)</sup> .....	1,759	288,828	Leggett & Platt, Inc. ....	679	20,112
Core & Main, Inc., Class A <sup>(a)*</sup> .....	1,566	49,078	Lululemon Athletica, Inc. <sup>(a)*</sup> .....	267	101,060
Curtiss-Wright Corp. <sup>(a)</sup> .....	371	68,138	Polaris, Inc. <sup>(a)</sup> .....	312	37,730
Donaldson Co., Inc. <sup>(a)</sup> .....	602	37,631	Ralph Lauren Corp. ....	183	22,564
EnerSys <sup>(a)</sup> .....	1,055	114,489	Tapestry, Inc. <sup>(a)</sup> .....	2,002	85,686
Flowserve Corp. <sup>(a)</sup> .....	1,780	66,127			324,542
Fortune Brands Innovations, Inc. <sup>(a)</sup> ..	4,321	310,896	<b>Consumer Services — 4.2%</b>		
Franklin Electric Co., Inc. ....	224	23,050	ADT, Inc. ....	1,490	8,985
Gates Industrial Corp. PLC (United			Caesars Entertainment, Inc. <sup>(a)*</sup> .....	4,375	222,994
Kingdom)* .....	4,022	54,217	Hyatt Hotels Corp., Class A <sup>(a)</sup> .....	580	66,456
General Electric Co. <sup>(a)</sup> .....	3,675	403,699	Life Time Group Holdings, Inc.* .....	56	1,102
Lockheed Martin Corp. <sup>(a)</sup> .....	69	31,766	Marriott International, Inc.,		
Masco Corp. <sup>(a)</sup> .....	355	20,370	Class A <sup>(a)</sup> .....	883	162,198
MSC Industrial Direct Co., Inc.,			MGM Resorts International .....	524	23,014
Class A <sup>(a)</sup> .....	1,508	143,682	Norwegian Cruise Line Holdings Ltd.		
Mueller Industries, Inc. <sup>(a)</sup> .....	1,428	124,636	(Bermuda)* .....	1,177	25,623
RBC Bearings, Inc. <sup>(a)*</sup> .....	264	57,412	Royal Caribbean Cruises Ltd.		
Shoals Technologies Group, Inc.,			(Liberia)* .....	2,306	239,225
Class A <sup>(a)*</sup> .....	10,023	256,188	Wendy's Co. (The) .....	1,279	27,818
SPX Technologies, Inc. <sup>(a)*</sup> .....	628	53,361			777,415
Terex Corp. <sup>(a)</sup> .....	272	16,274	<b>Consumer Staples Distribution &amp; Retail — 0.4%</b>		
UFP Industries, Inc. <sup>(a)</sup> .....	1,240	120,342	Kroger Co. (The) <sup>(a)</sup> .....	1,417	66,599
Univar Solutions, Inc. <sup>(a)*</sup> .....	3,570	127,949	<b>Energy — 14.7%</b>		
Valmont Industries, Inc. <sup>(a)</sup> .....	780	227,019	Baker Hughes Co. <sup>(a)</sup> .....	4,183	132,224
Watts Water Technologies, Inc.,			Canadian Natural Resources Ltd.		
Class A <sup>(a)</sup> .....	680	124,936	(Canada) .....	629	35,387
WillScot Mobile Mini Holdings			ChampionX Corp. <sup>(a)</sup> .....	3,850	119,504
Corp. <sup>(a)*</sup> .....	7,457	356,370	Cheniere Energy, Inc. ....	738	112,442
		3,828,999	Chesapeake Energy Corp. <sup>(a)</sup> .....	3,207	268,362
<b>Commercial &amp; Professional Services — 1.1%</b>			Chevron Corp. <sup>(a)</sup> .....	2,159	339,719
Concentrix Corp. <sup>(a)</sup> .....	1,288	104,006	Civitas Resources, Inc. <sup>(a)</sup> .....	2,367	164,199
Insperty, Inc. <sup>(a)</sup> .....	639	76,016	ConocoPhillips. ....	46	4,766
Maximus, Inc. <sup>(a)</sup> .....	389	32,874	Coterra Energy, Inc. <sup>(a)</sup> .....	6,843	173,128
		212,896	Enbridge, Inc. (Canada) .....	3,285	122,038
<b>Consumer Discretionary Distribution &amp; Retail — 0.7%</b>			Enerplus Corp. (Canada) .....	859	12,430
Five Below, Inc.* .....	55	10,810	EOG Resources, Inc. <sup>(a)</sup> .....	3,542	405,346
Gap, Inc. (The) .....	82	732	Exxon Mobil Corp. <sup>(a)</sup> .....	3,100	332,475
Valvoline, Inc. <sup>(a)</sup> .....	2,287	85,785	Kinder Morgan, Inc. <sup>(a)</sup> .....	3,042	52,383



# GOTHAM SHORT STRATEGIES FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Energy — (Continued)</b>			<b>Household &amp; Personal Products — (Continued)</b>		
Murphy Oil Corp. <sup>(a)</sup> . . . . .	4,426	\$ 169,516	Procter & Gamble Co. (The) . . . . .	139	\$ 21,092
Occidental Petroleum Corp. . . . .	415	24,402	Reynolds Consumer Products, Inc. . . . .	255	7,204
ONEOK, Inc. <sup>(a)</sup> . . . . .	3,637	224,476			357,196
TC Energy Corp. (Canada) . . . . .	83	3,354			
Valaris Ltd. (Bermuda)* . . . . .	154	9,691			
		2,705,842	<b>Materials — 12.5%</b>		
			Alamos Gold, Inc., Class A		
<b>Food, Beverage &amp; Tobacco — 3.0%</b>			(Canada) . . . . .	7,599	90,580
Archer-Daniels-Midland Co. <sup>(a)</sup> . . . . .	579	43,749	Commercial Metals Co. <sup>(a)</sup> . . . . .	4,296	226,227
Boston Beer Co., Inc. (The),			Franco-Nevada Corp. (Canada) . . . . .	119	16,969
Class A* . . . . .	6	1,851	Graphic Packaging Holding Co. <sup>(a)</sup> . . . . .	3,631	87,253
Bunge Ltd. (Bermuda) . . . . .	255	24,059	Huntsman Corp. <sup>(a)</sup> . . . . .	6,100	164,822
Campbell Soup Co. . . . .	299	13,667	Kinross Gold Corp. (Canada) . . . . .	47,213	225,206
Coca-Cola Co. (The) . . . . .	228	13,730	Livent Corp. <sup>(a)*</sup> . . . . .	6,093	167,131
Coca-Cola Consolidated, Inc. . . . .	2	1,272	Mosaic Co. (The) . . . . .	123	4,305
Hershey Co. (The) . . . . .	96	23,971	NewMarket Corp. <sup>(a)</sup> . . . . .	156	62,731
Hormel Foods Corp. . . . .	423	17,013	Olin Corp. <sup>(a)</sup> . . . . .	651	33,455
Ingredion, Inc. <sup>(a)</sup> . . . . .	702	74,377	Quaker Chemical Corp. <sup>(a)</sup> . . . . .	430	83,807
J M Smucker Co. (The) <sup>(a)</sup> . . . . .	591	87,273	Scotts Miracle-Gro Co. (The) <sup>(a)</sup> . . . . .	3,608	226,185
Kraft Heinz Co. (The) . . . . .	669	23,749	Southern Copper Corp. . . . .	198	14,205
Lancaster Colony Corp. <sup>(a)</sup> . . . . .	455	91,496	Steel Dynamics, Inc. <sup>(a)</sup> . . . . .	2,753	299,884
McCormick & Co., Inc., non-voting			Vulcan Materials Co. <sup>(a)</sup> . . . . .	616	138,871
shares . . . . .	25	2,181	Westlake Corp. <sup>(a)</sup> . . . . .	2,383	284,697
Monster Beverage Corp. <sup>(a)*</sup> . . . . .	2,154	123,726	Wheaton Precious Metals Corp.		
National Beverage Corp.* . . . . .	94	4,545	(Canada) . . . . .	4,266	184,377
Simply Good Foods Co. (The)* . . . . .	42	1,537			2,310,705
		548,196	<b>Media &amp; Entertainment — 1.0%</b>		
<b>Health Care Equipment &amp; Services — 7.6%</b>			Madison Square Garden Sports		
Baxter International, Inc. <sup>(a)</sup> . . . . .	1,362	62,053	Corp. <sup>(a)</sup> . . . . .	582	109,445
Cardinal Health, Inc. <sup>(a)</sup> . . . . .	3,241	306,501	Nexstar Media Group, Inc. <sup>(a)</sup> . . . . .	408	67,952
Centene Corp. <sup>(a)*</sup> . . . . .	3,986	268,856			177,397
CVS Health Corp. . . . .	329	22,744	<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 4.0%</b>		
DaVita, Inc. <sup>(a)*</sup> . . . . .	635	63,798	Avantor, Inc. <sup>(a)*</sup> . . . . .	3,065	62,955
Guardant Health, Inc.* . . . . .	735	26,313	Biogen, Inc. <sup>(a)*</sup> . . . . .	468	133,310
Haemonetics Corp. <sup>(a)*</sup> . . . . .	883	75,179	Horizon Therapeutics PLC (Ireland)* . . . . .	584	60,064
HealthEquity, Inc. <sup>(a)*</sup> . . . . .	590	37,253	Jazz Pharmaceuticals PLC		
Humana, Inc. <sup>(a)</sup> . . . . .	401	179,299	(Ireland)* . . . . .	1,298	160,913
Lantheus Holdings, Inc. <sup>(a)*</sup> . . . . .	3,075	258,054	Pfizer, Inc. <sup>(a)</sup> . . . . .	1,889	69,289
Molina Healthcare, Inc. <sup>(a)*</sup> . . . . .	351	105,735	Repligen Corp. <sup>(a)*</sup> . . . . .	316	44,701
		1,405,785	Revvity, Inc. <sup>(a)</sup> . . . . .	1,300	154,427
<b>Household &amp; Personal Products — 1.9%</b>			TG Therapeutics, Inc. <sup>(a)*</sup> . . . . .	1,914	47,544
Clorox Co. (The) <sup>(a)</sup> . . . . .	1,269	201,822			733,203
Colgate-Palmolive Co. . . . .	232	17,873	<b>Semiconductors &amp; Semiconductor Equipment — 0.4%</b>		
Kimberly-Clark Corp. <sup>(a)</sup> . . . . .	791	109,205	Allegro MicroSystems, Inc. <sup>(a)*</sup> . . . . .	1,178	53,175
			Enphase Energy, Inc.* . . . . .	84	14,068
					67,243



# GOTHAM SHORT STRATEGIES FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Software &amp; Services — 3.5%</b>			<b>Utilities — (Continued)</b>		
Amdocs Ltd. (Guernsey) . . . . .	860	\$ 85,011	National Fuel Gas Co. . . . .	258	\$ 13,251
Appfolio, Inc., Class A* . . . . .	6	1,033	PNM Resources, Inc. . . . .	37	1,669
Asana, Inc., Class A <sup>(a)*</sup> . . . . .	2,541	56,004	Southwest Gas Holdings, Inc. <sup>(a)</sup> . . . .	1,254	79,817
Blackbaud, Inc.* . . . . .	127	9,040	Vistra Corp. <sup>(a)</sup> . . . . .	1,382	36,278
CGI, Inc. (Canada)* . . . . .	38	4,006			<u>214,188</u>
Dolby Laboratories, Inc., Class A . .	257	21,506			
Gen Digital, Inc. <sup>(a)</sup> . . . . .	1,406	26,081	<b>TOTAL COMMON STOCKS</b>		
MongoDB, Inc. <sup>(a)*</sup> . . . . .	281	115,488	(Cost \$15,408,478) . . . . .		<u>16,097,496</u>
NCR Corp. <sup>(a)*</sup> . . . . .	1,304	32,861	<b>OTHER ASSETS IN EXCESS OF</b>		
New Relic, Inc. <sup>(a)*</sup> . . . . .	198	12,957	LIABILITIES - 12.6% . . . . .		<u>2,320,137</u>
Nutanix, Inc., Class A* . . . . .	324	9,088	<b>NET ASSETS - 100.0% . . . . .</b>		<u><u>\$ 18,417,633</u></u>
Palantir Technologies, Inc.,					
Class A <sup>(a)*</sup> . . . . .	2,519	38,616			
Palo Alto Networks, Inc. <sup>(a)*</sup> . . . . .	65	16,608			
Procore Technologies, Inc.* . . . . .	6	390			
Qualys, Inc.* . . . . .	9	1,163			
Samsara, Inc., Class A <sup>(a)*</sup> . . . . .	1,174	32,532			
Splunk, Inc. <sup>(a)*</sup> . . . . .	1,010	107,151			
Squarespace, Inc., Class A <sup>(a)*</sup> . . . .	2,643	83,360			
		<u>652,895</u>			
<b>Technology Hardware &amp; Equipment — 1.8%</b>					
Arrow Electronics, Inc. <sup>(a)*</sup> . . . . .	442	63,308			
Insight Enterprises, Inc. <sup>(a)*</sup> . . . . .	1,038	151,901			
Motorola Solutions, Inc. <sup>(a)</sup> . . . . .	159	46,631			
National Instruments Corp. . . . .	104	5,970			
Super Micro Computer, Inc. <sup>(a)*</sup> . . . .	143	35,643			
Teledyne Technologies, Inc.* . . . . .	27	11,100			
Trimble, Inc. <sup>(a)*</sup> . . . . .	260	13,764			
		<u>328,317</u>			
<b>Telecommunication Services — 1.6%</b>					
AT&T, Inc. <sup>(a)</sup> . . . . .	3,810	60,770			
Iridium Communications, Inc. . . . .	84	5,218			
Verizon Communications, Inc. <sup>(a)</sup> . . . .	6,218	231,247			
		<u>297,235</u>			
<b>Transportation — 5.0%</b>					
American Airlines Group, Inc. <sup>(a)*</sup> . . . .	25,115	450,563			
CH Robinson Worldwide, Inc. <sup>(a)</sup> . . . .	3,638	343,245			
Expeditors International of					
Washington, Inc. <sup>(a)</sup> . . . . .	1,098	133,001			
TFI International, Inc. (Canada) . . . .	3	342			
		<u>927,151</u>			
<b>Utilities — 1.2%</b>					
ALLETE, Inc. <sup>(a)</sup> . . . . .	760	44,057			
Brookfield Renewable Corp.,					
Class A (Canada) . . . . .	1,241	39,116			

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

\* Non-income producing.

PLC Public Limited Company

# GOTHAM SHORT STRATEGIES FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

The following table represents the individual long and short positions and related values of total return swaps, which represents (137.6)% of net assets as of June 30, 2023:

### Total Return Swaps

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Long</b>								
<b>Automobiles &amp; Components</b>								
Visteon Corp. . . . .	USFF +0.250%	Weekly	MS	08/15/24	56	\$ 8,241	\$ 8,042	\$ 1,232
<b>Capital Goods</b>								
Acuity Brands, Inc. . .	USFF +0.250%	Weekly	MS	08/15/24	10	1,606	1,631	303
API Group Corp. . . .	USFF +0.250%	Weekly	MS	08/15/24	432	9,738	11,776	3,828
Array Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	1,171	27,122	26,465	4,054
Boeing Co. (The). . . .	USFF +0.250%	Weekly	MS	08/15/24	62	12,500	13,092	2,762
Comfort Systems USA, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	195	27,716	32,019	9,160
Core & Main, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	08/15/24	173	5,004	5,422	1,286
Donaldson Co., Inc. . .	USFF +0.250%	Weekly	MS	08/15/24	66	3,966	4,126	854
EnerSys. . . . .	USFF +0.250%	Weekly	MS	08/15/24	118	10,805	12,805	3,909
Flowserve Corp. . . . .	USFF +0.250%	Weekly	MS	08/15/24	198	6,851	7,356	1,718
Fortune Brands Innovations, Inc. . .	USFF +0.250%	Weekly	MS	08/15/24	485	29,590	34,896	10,647
Franklin Electric Co., Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	26	2,369	2,675	747
Gates Industrial Corp. PLC (United Kingdom) . . . . .	USFF +0.250%	Weekly	MS	08/15/24	461	6,262	6,214	1,039
General Electric Co. .	USFF +0.250%	Weekly	MS	08/15/24	407	40,205	44,709	11,669
Lockheed Martin Corp. . . . .	USFF +0.250%	Weekly	MS	08/15/24	30	13,814	13,811	2,487
Masco Corp. . . . .	USFF +0.250%	Weekly	MS	08/15/24	53	2,598	3,041	1,338
MSC Industrial Direct Co., Inc., Class A. .	USFF +0.250%	Weekly	MS	08/15/24	163	14,533	15,531	3,539
Mueller Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	152	10,582	13,267	4,765
RBC Bearings, Inc. . .	USFF +0.250%	Weekly	MS	08/15/24	34	7,212	7,394	1,388
Shoals Technologies Group, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	08/15/24	1,105	25,005	28,244	7,583
SPX Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	70	5,528	5,948	1,379
Terex Corp. . . . .	USFF +0.250%	Weekly	MS	08/15/24	93	4,730	5,564	1,755
UFP Industries, Inc. . .	USFF +0.250%	Weekly	MS	08/15/24	147	11,903	14,266	4,628
Univar Solutions, Inc..	USFF +0.250%	Weekly	MS	08/15/24	394	14,029	14,121	2,529
Valmont Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	85	26,244	24,739	3,154

# GOTHAM SHORT STRATEGIES FUND

## Portfolio of Investments (Continued) June 30, 2023 (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)								
Watts Water Technologies, Inc., Class A. . . . . USFF +0.250%								
	Weekly	MS	08/15/24	75	\$ 12,525	\$ 13,780	\$ 3,491	
WillScot Mobile Mini Holdings Corp.. . . . USFF +0.250%								
	Weekly	MS	08/15/24	824	38,596	39,379	7,483	
				7,029	371,033	402,271	97,495	
Commercial & Professional Services								
Concentrix Corp.. . . . USFF +0.250%								
	Weekly	MS	08/15/24	140	14,199	11,305	(407)	
Insperty, Inc. . . . . USFF +0.250%								
	Weekly	MS	08/15/24	134	15,035	15,941	3,628	
Maximus, Inc.. . . . . USFF +0.250%								
	Weekly	MS	08/15/24	43	3,416	3,634	817	
				317	32,650	30,880	4,038	
Consumer Discretionary Distribution & Retail								
Five Below, Inc.. . . . . USFF +0.250%								
	Weekly	MS	08/15/24	13	2,472	2,555	516	
Gap, Inc. (The) . . . . . USFF +0.250%								
	Weekly	MS	08/15/24	9	87	80	8	
Valvoline, Inc.. . . . . USFF +0.250%								
	Weekly	MS	08/15/24	252	9,186	9,453	1,861	
Wayfair, Inc., Class A. USFF +0.250%								
	Weekly	MS	08/15/24	31	1,642	2,015	702	
Williams-Sonoma, Inc. . . . . . USFF +0.250%								
	Weekly	MS	08/15/24	44	5,037	5,506	1,343	
				349	18,424	19,609	4,430	
Consumer Durables & Apparel								
Capri Holdings Ltd. (British Virgin Islands) . . . . . USFF +0.250%								
	Weekly	MS	08/15/24	71	2,575	2,548	419	
Garmin Ltd. (Switzerland). . . . . USFF +0.250%								
	Weekly	MS	08/15/24	38	3,897	3,963	742	
Leggett & Platt, Inc.. . USFF +0.250%								
	Weekly	MS	08/15/24	70	2,062	2,073	369	
Lululemon Athletica, Inc. . . . . . USFF +0.250%								
	Weekly	MS	08/15/24	43	15,539	16,275	3,435	
Polaris, Inc. . . . . . USFF +0.250%								
	Weekly	MS	08/15/24	73	7,954	8,828	2,348	
Ralph Lauren Corp.. . . USFF +0.250%								
	Weekly	MS	08/15/24	29	3,146	3,576	1,038	
Tapestry, Inc. . . . . . USFF +0.250%								
	Weekly	MS	08/15/24	241	9,453	10,315	2,575	
				565	44,626	47,578	10,926	
Consumer Services								
Caesars Entertainment, Inc.. USFF +0.250%								
	Weekly	MS	08/15/24	5	226	255	73	
Hyatt Hotels Corp., Class A. . . . . . USFF +0.250%								
	Weekly	MS	08/15/24	65	7,146	7,448	1,542	
Life Time Group Holdings, Inc. . . . . USFF +0.250%								
	Weekly	MS	08/15/24	11	208	216	45	
Marriott International, Inc., Class A . . . . . USFF +0.250%								
	Weekly	MS	08/15/24	97	16,734	17,818	4,087	
MGM Resorts International . . . . . USFF +0.250%								
	Weekly	MS	08/15/24	57	2,380	2,503	536	

# GOTHAM SHORT STRATEGIES FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Services — (continued)</b>								
Norwegian Cruise Line Holdings Ltd. (Bermuda)	USFF +0.250%	Weekly	MS	08/15/24	148	\$ 2,785	\$ 3,222	\$ 936
Royal Caribbean Cruises Ltd. (Liberia)	USFF +0.250%	Weekly	MS	08/15/24	262	22,163	27,180	8,849
Wendy's Co. (The)	USFF +0.250%	Weekly	MS	08/15/24	266	5,702	5,785	1,124
					<u>911</u>	<u>57,344</u>	<u>64,427</u>	<u>17,192</u>
<b>Consumer Staples Distribution &amp; Retail</b>								
Kroger Co. (The)	USFF +0.250%	Weekly	MS	08/15/24	152	6,984	7,144	1,372
<b>Energy</b>								
Baker Hughes Co.	USFF +0.250%	Weekly	MS	08/15/24	161	4,403	5,089	2,688
Canadian Natural Resources Ltd. (Canada)	USFF +0.250%	Weekly	MS	08/15/24	70	3,792	3,938	804
ChampionX Corp.	USFF +0.250%	Weekly	MS	08/15/24	404	10,810	12,540	3,617
Cheniere Energy, Inc.	USFF +0.250%	Weekly	MS	08/15/24	146	21,689	22,245	4,358
Chesapeake Energy Corp.	USFF +0.250%	Weekly	MS	08/15/24	222	17,237	18,577	5,018
Chevron Corp.	USFF +0.250%	Weekly	MS	08/15/24	317	48,681	49,880	9,717
Civitas Resources, Inc.	USFF +0.250%	Weekly	MS	08/15/24	35	2,289	2,428	536
ConocoPhillips	USFF +0.250%	Weekly	MS	08/15/24	6	606	622	120
Coterra Energy, Inc.	USFF +0.250%	Weekly	MS	08/15/24	916	22,161	23,175	5,103
Enbridge, Inc. (Canada)	USFF +0.250%	Weekly	MS	08/15/24	374	14,051	13,894	2,424
Enerplus Corp. (Canada)	USFF +0.250%	Weekly	MS	08/15/24	96	1,553	1,389	112
EOG Resources, Inc.	USFF +0.250%	Weekly	MS	08/15/24	393	44,232	44,975	8,422
Exxon Mobil Corp.	USFF +0.250%	Weekly	MS	08/15/24	454	48,246	48,691	9,029
Kinder Morgan, Inc.	USFF +0.250%	Weekly	MS	08/15/24	336	5,586	5,786	1,169
Murphy Oil Corp.	USFF +0.250%	Weekly	MS	08/15/24	544	19,071	20,835	5,183
Occidental Petroleum Corp.	USFF +0.250%	Weekly	MS	08/15/24	47	2,654	2,764	570
ONEOK, Inc.	USFF +0.250%	Weekly	MS	08/15/24	405	24,270	24,997	4,876
TC Energy Corp. (Canada)	USFF +0.250%	Weekly	MS	08/15/24	11	443	445	(3,430)
Valaris Ltd. (Bermuda)	USFF +0.250%	Weekly	MS	08/15/24	18	1,049	1,133	265
					<u>4,955</u>	<u>292,823</u>	<u>303,403</u>	<u>60,581</u>
<b>Food, Beverage &amp; Tobacco</b>								
Archer-Daniels-Midland Co.	USFF +0.250%	Weekly	MS	08/15/24	299	21,612	22,592	4,734
Boston Beer Co., Inc. (The), Class A	USFF +0.250%	Weekly	MS	08/15/24	1	319	308	44

# GOTHAM SHORT STRATEGIES FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Food, Beverage &amp; Tobacco — (continued)</b>								
Bunge Ltd.								
(Bermuda) . . . . .	USFF +0.250%	Weekly	MS	08/15/24	52	\$ 4,782	\$ 4,906	\$ 954
Campbell Soup Co. . .	USFF +0.250%	Weekly	MS	08/15/24	60	3,064	2,743	174
Coca-Cola Co. (The) .	USFF +0.250%	Weekly	MS	08/15/24	26	1,565	1,566	272
Hershey Co. (The) . .	USFF +0.250%	Weekly	MS	08/15/24	11	2,791	2,747	439
Hormel Foods Corp. .	USFF +0.250%	Weekly	MS	08/15/24	48	1,938	1,931	328
Ingredion, Inc.. . . . .	USFF +0.250%	Weekly	MS	08/15/24	81	8,763	8,582	1,398
J M Smucker Co.								
(The) . . . . .	USFF +0.250%	Weekly	MS	08/15/24	64	9,568	9,451	1,545
Kraft Heinz Co. (The).	USFF +0.250%	Weekly	MS	08/15/24	75	2,639	2,663	480
Lancaster Colony Corp. . . . .	USFF +0.250%	Weekly	MS	08/15/24	53	11,010	10,658	1,600
McCormick & Co., Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	3	267	262	40
Monster Beverage Corp. . . . .	USFF +0.250%	Weekly	MS	08/15/24	236	13,809	13,556	2,145
National Beverage Corp. . . . .	USFF +0.250%	Weekly	MS	08/15/24	15	717	725	131
Simply Good Foods Co. (The) . . . . .	USFF +0.250%	Weekly	MS	08/15/24	3	107	110	20
					<u>1,027</u>	<u>82,951</u>	<u>82,800</u>	<u>14,304</u>
<b>Health Care Equipment &amp; Services</b>								
Cardinal Health, Inc. .	USFF +0.250%	Weekly	MS	08/15/24	75	6,039	7,093	5,069
Centene Corp. . . . .	USFF +0.250%	Weekly	MS	08/15/24	447	29,170	30,150	6,047
CVS Health Corp. . . .	USFF +0.250%	Weekly	MS	08/15/24	21	1,441	1,452	260
DaVita, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	70	6,758	7,033	1,448
Guardant Health, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	83	3,047	2,971	453
Haemonetics Corp. . .	USFF +0.250%	Weekly	MS	08/15/24	98	8,291	8,344	1,492
HealthEquity, Inc. . . .	USFF +0.250%	Weekly	MS	08/15/24	62	3,913	3,915	680
Humana, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	44	21,799	19,674	1,700
Lantheus Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	346	32,260	29,036	2,381
Molina Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	37	10,294	11,146	2,693
					<u>1,283</u>	<u>123,012</u>	<u>120,814</u>	<u>22,223</u>
<b>Household &amp; Personal Products</b>								
Clorox Co. (The) . . . .	USFF +0.250%	Weekly	MS	08/15/24	141	23,127	22,425	3,315
Colgate-Palmolive Co. . . . .	USFF +0.250%	Weekly	MS	08/15/24	4	301	308	58
Kimberly-Clark Corp. .	USFF +0.250%	Weekly	MS	08/15/24	88	11,880	12,149	2,405
Procter & Gamble Co. (The) . . . . .	USFF +0.250%	Weekly	MS	08/15/24	20	2,884	3,035	650
Reynolds Consumer Products, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	30	828	848	162
					<u>283</u>	<u>39,020</u>	<u>38,765</u>	<u>6,590</u>

# GOTHAM SHORT STRATEGIES FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials</b>								
Alamos Gold, Inc., Class A (Canada)	USFF +0.250%	Weekly	MS	08/15/24	1,658	\$ 20,507	\$ 19,763	\$ 2,842
Commercial Metals Co.	USFF +0.250%	Weekly	MS	08/15/24	200	9,720	10,532	2,570
Franco-Nevada Corp. (Canada)	USFF +0.250%	Weekly	MS	08/15/24	14	1,931	1,996	400
Graphic Packaging Holding Co.	USFF +0.250%	Weekly	MS	08/15/24	544	12,982	13,072	2,382
Huntsman Corp.	USFF +0.250%	Weekly	MS	08/15/24	682	17,249	18,428	4,326
Kinross Gold Corp. (Canada)	USFF +0.250%	Weekly	MS	08/15/24	5,201	26,068	24,809	3,355
Livent Corp.	USFF +0.250%	Weekly	MS	08/15/24	688	16,473	18,872	5,260
Mosaic Co. (The)	USFF +0.250%	Weekly	MS	08/15/24	12	409	420	81
NewMarket Corp.	USFF +0.250%	Weekly	MS	08/15/24	17	6,725	6,836	1,316
Olin Corp.	USFF +0.250%	Weekly	MS	08/15/24	72	3,476	3,700	847
Quaker Chemical Corp.	USFF +0.250%	Weekly	MS	08/15/24	46	9,253	8,965	1,319
Scotts Miracle-Gro Co. (The)	USFF +0.250%	Weekly	MS	08/15/24	400	31,103	25,076	(411)
Southern Copper Corp.	USFF +0.250%	Weekly	MS	08/15/24	22	1,553	1,578	294
Steel Dynamics, Inc.	USFF +0.250%	Weekly	MS	08/15/24	415	40,953	45,206	11,643
Vulcan Materials Co.	USFF +0.250%	Weekly	MS	08/15/24	77	14,868	17,359	5,461
Westlake Corp.	USFF +0.250%	Weekly	MS	08/15/24	263	29,922	31,421	6,740
Wheaton Precious Metals Corp. (Canada)	USFF +0.250%	Weekly	MS	08/15/24	483	22,423	20,875	2,424
					<u>10,794</u>	<u>265,615</u>	<u>268,908</u>	<u>50,849</u>
<b>Media &amp; Entertainment</b>								
Madison Square Garden Sports Corp.	USFF +0.250%	Weekly	MS	08/15/24	63	12,000	11,847	1,895
Nexstar Media Group, Inc.	USFF +0.250%	Weekly	MS	08/15/24	61	9,924	10,160	2,083
					<u>124</u>	<u>21,924</u>	<u>22,007</u>	<u>3,978</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
Avantor, Inc.	USFF +0.250%	Weekly	MS	08/15/24	271	5,287	5,566	1,383
Biogen, Inc.	USFF +0.250%	Weekly	MS	08/15/24	77	22,063	21,933	3,703
Horizon Therapeutics PLC (Ireland)	USFF +0.250%	Weekly	MS	08/15/24	68	5,109	6,994	2,771
Jazz Pharmaceuticals PLC (Ireland)	USFF +0.250%	Weekly	MS	08/15/24	140	19,425	17,356	1,305
Pfizer, Inc.	USFF +0.250%	Weekly	MS	08/15/24	212	7,717	7,776	1,399
Repligen Corp.	USFF +0.250%	Weekly	MS	08/15/24	35	5,107	4,951	730



# GOTHAM SHORT STRATEGIES FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (continued)</b>								
Revvity, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	144	\$ 16,677	\$ 17,106	\$ 3,314
TG Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	317	10,321	7,874	(968)
					<u>1,264</u>	<u>91,706</u>	<u>89,556</u>	<u>13,637</u>
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Enphase Energy, Inc.	USFF +0.250%	Weekly	MS	08/15/24	9	1,434	1,507	321
<b>Software &amp; Services</b>								
Amdocs Ltd. (Guernsey) . . . . .	USFF +0.250%	Weekly	MS	08/15/24	93	8,633	9,193	2,112
Blackbaud, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	14	971	997	191
CGI, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	08/15/24	4	407	422	84
Dolby Laboratories, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	08/15/24	33	2,721	2,761	513
Gen Digital, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	274	4,417	5,083	1,506
MongoDB, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	45	17,291	18,495	4,206
NCR Corp. . . . .	USFF +0.250%	Weekly	MS	08/15/24	141	3,478	3,553	678
Nutanix, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	08/15/24	48	1,416	1,346	175
Palantir Technologies, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	08/15/24	623	8,923	9,551	2,222
Palo Alto Networks, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	144	26,473	36,793	18,518
Qualys, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	3	376	388	76
Samsara, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	08/15/24	132	3,643	3,658	647
Splunk, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	168	14,469	17,823	6,208
Squarespace, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	08/15/24	298	8,631	9,399	2,265
					<u>2,020</u>	<u>101,849</u>	<u>119,462</u>	<u>39,401</u>
<b>Technology Hardware &amp; Equipment</b>								
Insight Enterprises, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	104	12,963	15,219	4,507
Motorola Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	24	6,707	7,039	1,536
National Instruments Corp. . . . .	USFF +0.250%	Weekly	MS	08/15/24	59	3,428	3,387	565
Super Micro Computer, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	41	9,045	10,219	2,859
Teledyne Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	6	2,420	2,467	464
Trimble, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	87	4,086	4,606	1,289
					<u>321</u>	<u>38,649</u>	<u>42,937</u>	<u>11,220</u>
<b>Telecommunication Services</b>								
AT&T, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	1,018	17,939	16,237	1,580

# GOTHAM SHORT STRATEGIES FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Telecommunication Services — (continued)</b>								
Iridium Communications, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	9	\$ 549	\$ 559	\$ 104
Verizon Communications, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	704	26,128	26,182	4,513
					1,731	44,616	42,978	6,197
<b>Transportation</b>								
CH Robinson Worldwide, Inc. . . .	USFF +0.250%	Weekly	MS	08/15/24	301	29,869	28,399	3,993
Expeditors International of Washington, Inc. . .	USFF +0.250%	Weekly	MS	08/15/24	122	13,886	14,778	3,343
TFI International, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	08/15/24	32	3,415	3,647	844
					455	47,170	46,824	8,180
<b>Utilities</b>								
ALLETE, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	121	7,445	7,014	884
Brookfield Renewable Corp., Class A (Canada) . . . . .	USFF +0.250%	Weekly	MS	08/15/24	185	6,149	5,831	770
National Fuel Gas Co. . . . .	USFF +0.250%	Weekly	MS	08/15/24	38	1,927	1,952	375
PNM Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	13	627	586	66
Southwest Gas Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	08/15/24	142	8,378	9,038	2,115
Vistra Corp. . . . .	USFF +0.250%	Weekly	MS	08/15/24	146	3,574	3,832	908
					645	28,100	28,253	5,118
<b>Total Reference Entity — Long</b>						1,718,171	1,788,165	379,284

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Short</b>								
<b>Automobiles &amp; Components</b>								
BorgWarner, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(3,659)	\$ (166,174)	\$ (178,962)	\$ (13,441)
Lear Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,306)	(163,124)	(187,476)	(25,426)
Lucid Group, Inc. . . . .	USFF -1.470%	Weekly	MS	01/05/26	(5,536)	(32,857)	(38,143)	(5,307)
Magna International, Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/05/26	(472)	(25,241)	(26,640)	(1,982)
Tesla, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(141)	(25,740)	(36,910)	(12,556)
Thor Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(202)	(17,891)	(20,907)	(3,382)
					(11,316)	(431,027)	(489,038)	(62,094)
<b>Capital Goods</b>								
Aerjet Rocketdyne Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(644)	(36,184)	(35,336)	955

# GOTHAM SHORT STRATEGIES FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Axon Enterprise, Inc. .	USFF -0.250%	Weekly	MS	01/05/26	(971)	\$ (191,907)	\$ (189,462)	\$ 2,329
Bloom Energy Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(973)	(17,387)	(15,909)	1,466
Carlisle Cos., Inc. . . .	USFF -0.250%	Weekly	MS	01/05/26	(4)	(959)	(1,026)	(70)
Carrier Global Corp. .	USFF -0.250%	Weekly	MS	01/05/26	(8,616)	(359,410)	(428,301)	(71,633)
ChargePoint Holdings, Inc. . . . .	USFF -13.620%	Weekly	MS	01/05/26	(2,126)	(20,211)	(18,688)	1,510
Chart Industries, Inc. .	USFF -0.250%	Weekly	MS	01/05/26	(140)	(16,841)	(22,371)	(5,541)
Cummins, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(203)	(47,559)	(49,767)	(2,239)
Generac Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,715)	(196,025)	(255,758)	(59,852)
Herc Holdings, Inc. . .	USFF -0.250%	Weekly	MS	01/05/26	(54)	(8,710)	(7,390)	1,140
John Bean Technologies Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(46)	(5,229)	(5,580)	(467)
MDU Resources Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(122)	(2,468)	(2,555)	(117)
Moog, Inc., Class A . .	USFF -0.250%	Weekly	MS	01/05/26	(10)	(1,071)	(1,084)	(15)
Quanta Services, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(981)	(168,366)	(192,717)	(24,691)
Regal Rexnord Corp. .	USFF -0.250%	Weekly	MS	01/05/26	(1,398)	(181,731)	(215,152)	(34,021)
SiteOne Landscape Supply, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(531)	(80,560)	(88,868)	(8,357)
Sunrun, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,464)	(31,965)	(26,147)	5,797
Trex Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(5,552)	(290,352)	(363,989)	(78,810)
WESCO International, Inc. . .	USFF -0.250%	Weekly	MS	01/05/26	(648)	(89,919)	(116,031)	(26,406)
Westinghouse Air Brake Technologies Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,149)	(112,475)	(126,011)	(13,800)
					(27,347)	(1,859,329)	(2,162,142)	(312,822)
<b>Commercial &amp; Professional Services</b>								
Booz Allen Hamilton Holding Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(210)	(22,920)	(23,436)	(597)
Ceridian HCM Holding, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,669)	(157,511)	(178,743)	(21,327)
Driven Brands Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,828)	(49,043)	(49,466)	(454)
Equifax, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,176)	(237,304)	(276,713)	(40,512)
Exponent, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(649)	(60,179)	(60,565)	(1,282)
FTI Consulting, Inc. . .	USFF -0.250%	Weekly	MS	01/05/26	(1,375)	(249,770)	(261,525)	(11,905)
Leidos Holdings, Inc. .	USFF -0.250%	Weekly	MS	01/05/26	(3,908)	(313,033)	(345,780)	(34,283)
MSA Safety, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(4)	(658)	(696)	(39)
Paycor HCM, Inc. . . .	USFF -0.250%	Weekly	MS	01/05/26	(578)	(12,538)	(13,681)	(1,152)
RB Global, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(8,318)	(451,353)	(499,080)	(49,333)

# GOTHAM SHORT STRATEGIES FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Commercial &amp; Professional Services — (continued)</b>								
TELUS International CDA, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(411)	\$ (6,943)	\$ (6,239)	\$ 698
Waste Management, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1)	(167)	(173)	(8)
					<u>(21,127)</u>	<u>(1,561,419)</u>	<u>(1,716,097)</u>	<u>(160,194)</u>
<b>Consumer Discretionary Distribution &amp; Retail</b>								
Advance Auto Parts, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,257)	(85,581)	(88,367)	(2,838)
Asbury Automotive Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(100)	(20,569)	(24,042)	(3,486)
Dillard's, Inc., Class A. . . . .	USFF -0.670%	Weekly	MS	01/05/26	(38)	(13,014)	(12,399)	830
Foot Locker, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(410)	(17,270)	(11,115)	6,024
Lithia Motors, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(10)	(3,014)	(3,041)	(31)
Lowe's Cos., Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(450)	(91,578)	(101,565)	(11,334)
Macy's, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(16,304)	(238,543)	(261,679)	(28,696)
Penske Automotive Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(13)	(2,165)	(2,166)	(4)
RH . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(115)	(30,168)	(37,903)	(8,466)
TJX Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(120)	(9,728)	(10,175)	(454)
Tractor Supply Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(16)	(3,991)	(3,538)	3,679
					<u>(18,833)</u>	<u>(515,621)</u>	<u>(555,990)</u>	<u>(44,776)</u>
<b>Consumer Durables &amp; Apparel</b>								
Gildan Activewear, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,878)	(83,498)	(92,787)	(9,443)
Levi Strauss & Co., Class A. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(12,236)	(173,121)	(176,565)	(4,125)
Mohawk Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(913)	(91,788)	(94,185)	(2,690)
Topgolf Callaway Brands Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(10,322)	(221,045)	(204,892)	16,020
Whirlpool Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,629)	(221,008)	(242,379)	(25,284)
					<u>(27,978)</u>	<u>(790,460)</u>	<u>(810,808)</u>	<u>(25,522)</u>
<b>Consumer Services</b>								
Airbnb, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,985)	(372,243)	(382,558)	(10,539)
Aramark. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(3,234)	(126,762)	(139,224)	(13,487)
Churchill Downs, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,084)	(125,061)	(150,860)	(26,102)
Expedia Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,010)	(194,996)	(219,874)	(30,982)
International Game Technology PLC (United Kingdom) . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,945)	(82,407)	(93,916)	(11,895)
					<u>(12,258)</u>	<u>(901,469)</u>	<u>(986,432)</u>	<u>(93,005)</u>

# GOTHAM SHORT STRATEGIES FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Staples Distribution &amp; Retail</b>								
Casey's General Stores, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(449)	\$ (101,125)	\$ (109,502)	\$ (8,438)
Dollar General Corp. .	USFF -0.250%	Weekly	MS	01/05/26	(3,407)	(603,573)	(578,440)	24,417
Target Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(3,416)	(530,687)	(450,570)	77,003
Walgreens Boots Alliance, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(55)	(1,576)	(1,567)	7
					(7,327)	(1,236,961)	(1,140,079)	92,989
<b>Energy</b>								
Cenovus Energy, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(5,537)	(91,882)	(94,018)	(4,828)
Chord Energy Corp. . .	USFF -0.250%	Weekly	MS	01/05/26	(263)	(42,188)	(40,449)	(922)
Denbury, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(615)	(55,749)	(53,050)	2,800
Diamondback Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(4,459)	(620,409)	(585,734)	24,750
DT Midstream, Inc. . .	USFF -0.250%	Weekly	MS	01/05/26	(4,511)	(217,430)	(223,610)	(10,673)
Marathon Oil Corp. . .	USFF -0.250%	Weekly	MS	01/05/26	(26,687)	(653,104)	(614,335)	35,344
New Fortress Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(5,284)	(222,222)	(141,506)	75,650
NOV, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(18,205)	(284,124)	(292,008)	(8,927)
PDC Energy, Inc. . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,636)	(105,188)	(116,385)	(11,915)
Williams Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(5,603)	(171,497)	(182,826)	(17,965)
					(72,800)	(2,463,793)	(2,343,921)	83,314
<b>Food, Beverage &amp; Tobacco</b>								
Brown-Forman Corp., Class B. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,199)	(76,876)	(80,069)	(5,046)
Constellation Brands, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2)	(490)	(492)	(4)
Darling Ingredients, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(6,981)	(516,303)	(445,318)	71,970
Flowers Foods, Inc. . .	USFF -0.250%	Weekly	MS	01/05/26	(6,564)	(165,906)	(163,312)	1,433
Philip Morris International, Inc. . .	USFF -0.250%	Weekly	MS	01/05/26	(546)	(53,117)	(53,301)	(559)
Pilgrim's Pride Corp. .	USFF -0.250%	Weekly	MS	01/05/26	(3,950)	(89,351)	(84,886)	4,418
Post Holdings, Inc. . . .	USFF -0.250%	Weekly	MS	01/05/26	(338)	(30,057)	(29,288)	853
Tyson Foods, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(12,923)	(722,577)	(659,590)	53,037
					(32,503)	(1,654,677)	(1,516,256)	126,102
<b>Health Care Equipment &amp; Services</b>								
Acadia Healthcare Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(591)	(44,442)	(47,067)	(2,653)
agilon health, Inc. . . .	USFF -0.250%	Weekly	MS	01/05/26	(171)	(2,878)	(2,965)	(90)
Align Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(402)	(134,065)	(142,163)	(8,180)
Bausch + Lomb Corp. (Canada) . . . . .	USFF -5.020%	Weekly	MS	01/05/26	(1,215)	(22,274)	(24,385)	(2,126)

# GOTHAM SHORT STRATEGIES FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Health Care Equipment &amp; Services</b>								
<b>— (continued)</b>								
Cooper Cos., Inc.								
(The) . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(229)	\$ (84,762)	\$ (87,805)	\$ (3,095)
Edwards								
Lifesciences Corp. . .	USFF -0.250%	Weekly	MS	01/05/26	(1,458)	(132,415)	(137,533)	(5,198)
Envista Holdings								
Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(344)	(11,627)	(11,641)	(25)
Henry Schein, Inc. . .	USFF -0.250%	Weekly	MS	01/05/26	(672)	(52,986)	(54,499)	(1,546)
Laboratory Corp. of								
America Holdings. . .	USFF -0.250%	Weekly	MS	01/05/26	(562)	(127,550)	(135,627)	(8,499)
Masimo Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,408)	(223,979)	(231,686)	(7,842)
Quest Diagnostics,								
Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(3,179)	(429,732)	(446,840)	(17,367)
QuidelOrtho Corp. . .	USFF -0.250%	Weekly	MS	01/05/26	(2,259)	(197,525)	(187,181)	10,322
Stryker Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(212)	(63,033)	(64,679)	(1,844)
Tandem Diabetes								
Care, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(786)	(44,594)	(19,288)	25,277
					(13,488)	(1,571,862)	(1,593,359)	(22,866)
<b>Household &amp; Personal Products</b>								
BellRing Brands, Inc. .	USFF -0.250%	Weekly	MS	01/05/26	(2,867)	(104,258)	(104,932)	(738)
<b>Materials</b>								
Air Products and								
Chemicals, Inc. . . .	USFF -0.250%	Weekly	MS	01/05/26	(638)	(183,938)	(191,100)	(9,506)
Albemarle Corp. . . .	USFF +0.250%	Weekly	MS	08/15/24	(293)	(62,365)	(65,365)	(16,266)
Ashland, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,759)	(262,353)	(239,785)	21,040
Avery								
Dennison Corp. . . .	USFF -0.250%	Weekly	MS	01/05/26	(581)	(100,376)	(99,816)	64
Celanese Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(3,862)	(424,871)	(447,220)	(25,204)
Corteva, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(9,480)	(560,904)	(543,204)	15,516
FMC Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,390)	(264,984)	(249,373)	14,006
Freeport-McMoRan,								
Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(11,361)	(460,789)	(454,440)	2,858
Hecla Mining Co. . . .	USFF -0.250%	Weekly	MS	01/05/26	(21,449)	(129,060)	(110,462)	18,318
Louisiana-Pacific								
Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,964)	(181,288)	(222,241)	(41,505)
MP Materials Corp. . .	USFF -0.250%	Weekly	MS	01/05/26	(4,959)	(107,528)	(113,462)	(5,999)
Pan American Silver								
Corp. (Canada) . . .	USFF -0.250%	Weekly	MS	01/05/26	(13,803)	(209,511)	(201,248)	7,995
Sensient Technologies								
Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(700)	(51,076)	(49,791)	611
Sherwin-Williams Co.								
(The) . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(712)	(169,140)	(189,050)	(20,310)
Sigma Lithium Corp.								
(Canada) . . . . .	USFF -8.470%	Weekly	MS	01/05/26	(82)	(3,110)	(3,305)	(198)
Silgan Holdings, Inc. .	USFF -0.250%	Weekly	MS	01/05/26	(370)	(17,930)	(17,349)	566
United States Steel								
Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(13,882)	(302,319)	(347,189)	(45,291)



# GOTHAM SHORT STRATEGIES FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
West Fraser Timber Co., Ltd. (Canada) .	USFF -0.250%	Weekly	MS	01/05/26	(433)	\$ (32,200)	\$ (37,229)	\$ (5,172)
Westrock Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(13,414)	(419,348)	(389,945)	24,954
					(104,132)	(3,943,090)	(3,971,574)	(63,523)
<b>Media &amp; Entertainment</b>								
DISH Network Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(5,048)	(117,402)	(33,266)	84,064
Endeavor Group Holdings, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(489)	(11,563)	(11,697)	(142)
Live Nation Entertainment, Inc..	USFF -0.250%	Weekly	MS	01/05/26	(1,134)	(81,412)	(103,319)	(28,258)
Match Group, Inc. . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,418)	(57,973)	(59,343)	(2,124)
Paramount Global, Class B. . . . .	USFF -0.670%	Weekly	MS	01/05/26	(1,617)	(27,035)	(25,726)	1,211
Pinterest, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(7,259)	(184,252)	(198,461)	(18,744)
Roku, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,020)	(59,096)	(65,239)	(6,180)
Snap, Inc., Class A . .	USFF -0.250%	Weekly	MS	01/05/26	(1,161)	(11,771)	(13,746)	(24,786)
World Wrestling Entertainment, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(178)	(19,121)	(19,308)	(199)
					(19,324)	(569,625)	(530,105)	4,842
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
BioMarin Pharmaceutical, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(322)	(29,352)	(27,911)	1,422
Catalent, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(937)	(40,023)	(40,628)	(631)
Elanco Animal Health, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(31,536)	(299,757)	(317,252)	(17,676)
Eli Lilly & Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(205)	(94,130)	(96,141)	(2,931)
Exelixis, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,480)	(29,181)	(28,283)	1,392
IQVIA Holdings, Inc. .	USFF -0.250%	Weekly	MS	01/05/26	(8)	(1,689)	(1,798)	(112)
Madrigal Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(158)	(35,618)	(36,498)	(902)
Merck & Co., Inc. . . .	USFF -0.250%	Weekly	MS	01/05/26	(383)	(43,647)	(44,194)	(1,041)
Natera, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(877)	(42,543)	(42,675)	(158)
Perrigo Co. PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,307)	(44,520)	(44,373)	(372)
Reata Pharmaceuticals, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(211)	(19,519)	(21,514)	(2,008)
Seagen, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,354)	(264,307)	(260,591)	3,556

# GOTHAM SHORT STRATEGIES FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (continued)</b>								
Thermo Fisher Scientific, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(265)	\$ (147,035)	\$ (138,264)	\$ 18,115
West Pharmaceutical Services, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(47)	(17,351)	(17,976)	(637)
					<u>(39,090)</u>	<u>(1,108,672)</u>	<u>(1,118,098)</u>	<u>(1,983)</u>
<b>Real Estate Management &amp; Development</b>								
CoStar Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(841)	(68,211)	(74,849)	(6,681)
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Amkor Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(63)	(1,862)	(1,874)	(15)
Analog Devices, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(146)	(27,686)	(28,442)	(774)
Axcelis Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(401)	(63,342)	(73,515)	(10,212)
Cirrus Logic, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(606)	(47,567)	(49,092)	(1,555)
Intel Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,177)	(79,796)	(72,799)	(6,907)
Microchip Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(22)	(1,898)	(1,971)	(76)
MKS Instruments, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(4,003)	(348,553)	(432,724)	(91,277)
Monolithic Power Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(98)	(49,914)	(52,943)	(3,154)
Onto Innovation, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(759)	(67,861)	(88,401)	(20,581)
Power Integrations, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(910)	(75,734)	(86,150)	(10,607)
QUALCOMM, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,088)	(242,135)	(248,556)	(13,723)
Silicon Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,571)	(221,645)	(247,810)	(26,299)
Teradyne, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,028)	(208,374)	(225,777)	(17,536)
Texas Instruments, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(3,244)	(536,910)	(583,985)	(51,167)
Wolfspeed, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(147)	(10,488)	(8,172)	4,077
					<u>(18,263)</u>	<u>(1,983,765)</u>	<u>(2,202,211)</u>	<u>(249,806)</u>
<b>Software &amp; Services</b>								
Atlassian Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(64)	(10,210)	(10,740)	(538)
Bentley Systems, Inc., Class B . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(720)	(29,650)	(39,046)	(10,330)
Cloudflare, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(823)	(39,561)	(53,800)	(14,263)
Fair Isaac Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(57)	(44,613)	(46,125)	(1,578)
Guidewire Software, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(596)	(42,518)	(45,344)	(2,852)
HashiCorp., Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,433)	(67,256)	(63,696)	3,519

# GOTHAM SHORT STRATEGIES FUND

## Portfolio of Investments (Continued) June 30, 2023 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Software &amp; Services — (continued)</b>								
Informatica, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,547)	\$ (24,785)	\$ (28,620)	\$ (3,851)
Open Text Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(189)	(7,886)	(7,853)	(28)
Oracle Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,614)	(227,662)	(311,301)	(182,679)
PTC, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(698)	(92,582)	(99,325)	(7,648)
SentinelOne, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(4,268)	(60,775)	(64,447)	(3,710)
Snowflake, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(567)	(81,718)	(99,781)	(18,113)
SPS Commerce, Inc. .	USFF -0.250%	Weekly	MS	01/05/26	(45)	(8,262)	(8,643)	(387)
Tenable Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,049)	(38,281)	(45,684)	(7,428)
UiPath, Inc., Class A .	USFF -0.250%	Weekly	MS	01/05/26	(242)	(3,848)	(4,010)	(165)
					<u>(15,912)</u>	<u>(779,607)</u>	<u>(928,415)</u>	<u>(250,051)</u>
<b>Technology Hardware &amp; Equipment</b>								
Advanced Energy Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(101)	(10,452)	(11,256)	(812)
Avnet, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(3,680)	(159,912)	(185,656)	(29,698)
Ciena Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(3,578)	(179,898)	(152,029)	28,176
Coherent Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,966)	(107,599)	(151,207)	(45,618)
Dell Technologies, Inc., Class C . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(6,324)	(245,963)	(342,192)	(98,717)
Fabrinet (Cayman Islands) . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(168)	(21,282)	(21,820)	(552)
Lumentum Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(641)	(38,159)	(36,364)	1,558
Pure Storage, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(5,433)	(167,205)	(200,043)	(39,239)
TE Connectivity Ltd. (Switzerland) . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(365)	(49,340)	(51,158)	(1,850)
Ubiquiti, Inc. . . . .	USFF -0.620%	Weekly	MS	01/05/26	(400)	(86,757)	(70,300)	16,237
Western Digital Corp..	USFF -0.250%	Weekly	MS	01/05/26	(14,702)	(575,576)	(557,647)	16,456
					<u>(38,358)</u>	<u>(1,642,143)</u>	<u>(1,779,672)</u>	<u>(154,059)</u>
<b>Telecommunication Services</b>								
Cogent Communications Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(64)	(4,623)	(4,307)	253
Frontier Communications Parent, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,026)	(55,732)	(37,765)	18,423
					<u>(2,090)</u>	<u>(60,355)</u>	<u>(42,072)</u>	<u>18,676</u>
<b>Transportation</b>								
Lyft, Inc., Class A . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,620)	(26,566)	(25,126)	1,424

# GOTHAM SHORT STRATEGIES FUND

## Portfolio of Investments (Concluded) June 30, 2023 (Unaudited)

### Total Return Swaps (concluded)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Transportation — (continued)</b>								
Old Dominion Freight Line, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(325)	\$ (113,493)	\$ (120,169)	\$ (6,745)
Southwest Airlines Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(13,314)	(443,193)	(482,100)	(50,887)
					(16,259)	(583,252)	(627,395)	(56,208)
<b>Utilities</b>								
AES Corp. (The) . . . .	USFF -0.250%	Weekly	MS	01/05/26	(15,196)	(364,042)	(315,013)	46,875
Alliant Energy Corp. . .	USFF -0.250%	Weekly	MS	01/05/26	(17)	(905)	(892)	11
American Electric Power Co., Inc. . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,597)	(229,323)	(218,667)	8,621
CenterPoint Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(3,685)	(104,619)	(107,418)	(3,411)
Edison International . .	USFF -0.250%	Weekly	MS	01/05/26	(694)	(50,789)	(48,198)	2,871
Essential Utilities, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(22)	(870)	(878)	(10)
Exelon Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(6,863)	(287,877)	(279,599)	5,973
FirstEnergy Corp. . . .	USFF -0.250%	Weekly	MS	01/05/26	(9,335)	(363,407)	(362,945)	(1,086)
IDACORP, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(559)	(60,107)	(57,353)	2,719
NRG Energy, Inc. . . .	USFF -0.250%	Weekly	MS	01/05/26	(11,219)	(372,065)	(419,478)	(48,356)
OGE Energy Corp. . . .	USFF -0.250%	Weekly	MS	01/05/26	(20)	(709)	(718)	(11)
Ormat Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(25)	(1,994)	(2,012)	(20)
Portland General Electric Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(863)	(43,381)	(40,414)	2,544
PPL Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(496)	(13,061)	(13,124)	(174)
Sempra Energy. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(181)	(28,107)	(26,352)	3,059
Southern Co. (The) . .	USFF -0.250%	Weekly	MS	01/05/26	(4,649)	(344,331)	(326,592)	16,334
WEC Energy Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,453)	(228,939)	(216,453)	9,504
Xcel Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(41)	(2,513)	(2,549)	(38)
					(58,915)	(2,497,039)	(2,438,655)	45,405
<b>Total Reference Entity — Short</b>						(26,326,635)	(27,132,100)	(1,133,000)
<b>Net Value of Reference Entity</b>						<u>\$(24,608,464)</u>	<u>\$(25,343,935)</u>	<u>\$ (753,716)</u>

\* Includes \$(18,245) 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 depreciation of \$(753,716), which are considered Level 2 as of and for the period ended June 30, 2023.

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