

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments December 31, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — 94.4%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Automobiles &amp; Components — 1.4%</b>			<b>Capital Goods — (Continued)</b>		
Adient PLC (Ireland)*	11,679	\$ 424,649	Enerpac Tool Group Corp.	14,447	\$ 449,157
American Axle & Manufacturing Holdings, Inc.*	24,157	212,823	EnerSys	11,320	1,142,867
Aptiv PLC (Jersey)*	2,829	253,818	Enpro, Inc.	2,616	410,032
BorgWarner, Inc.	25,431	911,701	Fastenal Co.	2,134	138,219
Ford Motor Co. <sup>(a)</sup>	170,240	2,075,226	Flowserve Corp.	6,585	271,434
General Motors Co. <sup>(a)</sup>	68,826	2,472,230	Fluence Energy, Inc.*	10,934	260,776
Gentex Corp.	3,126	102,095	Fortune Brands Innovations, Inc.	12,968	987,383
Goodyear Tire & Rubber Co. (The)*	9,411	134,766	Gates Industrial Corp. PLC (United Kingdom)*	29,197	391,824
Modine Manufacturing Co.*	4,889	291,873	General Dynamics Corp.	4,493	1,166,697
Standard Motor Products, Inc.	741	29,499	General Electric Co. <sup>(a)</sup>	17,830	2,275,643
Thor Industries, Inc.	2,391	282,736	Gibraltar Industries, Inc.*	6,309	498,285
Visteon Corp.*	5,339	666,841	Global Industrial Co.	193	7,496
		<u>7,858,257</u>	Griffon Corp.	16,840	1,026,398
<b>Capital Goods — 11.4%</b>			Hillman Solutions Corp.*	38,685	356,289
3M Co.	12,153	1,328,566	Howmet Aerospace, Inc.	6,299	340,902
A. O. Smith Corp.	11,428	942,124	Huntington Ingalls Industries, Inc.	2,419	628,069
AAR Corp.*	246	15,350	IES Holdings, Inc.*	84	6,654
Acuity Brands, Inc.	1,336	273,653	Illinois Tool Works, Inc.	2,608	683,140
AGCO Corp.	3,302	400,896	ITT, Inc.	3,278	391,131
American Woodmark Corp.*	3,927	364,622	Johnson Controls International PLC (Ireland)	6,684	385,266
AMETEK, Inc.	1,699	280,148	Kaman Corp.	658	15,759
Applied Industrial Technologies, Inc.	1,773	306,179	Kennametal, Inc.	9,425	243,071
Array Technologies, Inc.*	18,892	317,386	Lennox International, Inc.	311	139,179
Axon Enterprise, Inc.*	1,219	314,904	Lindsay Corp.	766	98,937
AZEK Co., Inc. (The)*	38,563	1,475,035	Lockheed Martin Corp. <sup>(a)</sup>	7,411	3,358,962
Blue Bird Corp.*	5,118	137,981	Masco Corp.	18,631	1,247,904
Boise Cascade Co.	8,509	1,100,724	Masonite International Corp. (Canada)*	454	38,436
Brookfield Business Corp., Class A (Canada)	45	1,048	MDU Resources Group, Inc.	49,810	986,238
Builders FirstSource, Inc.*	3,826	638,712	Middleby Corp. (The)*	1,101	162,034
BWX Technologies, Inc.	217	16,650	MSC Industrial Direct Co., Inc., Class A	12,119	1,227,170
Cadre Holdings, Inc.	405	13,320	Mueller Industries, Inc.	16,780	791,177
Carrier Global Corp.	14,347	824,235	nVent Electric PLC (Ireland)	179	10,577
Caterpillar, Inc. <sup>(a)</sup>	8,052	2,380,735	Otis Worldwide Corp.	3,333	298,203
Comfort Systems USA, Inc.	7,387	1,519,284	PACCAR, Inc.	5,531	540,102
Core & Main, Inc., Class A*	24,188	977,437	Parker-Hannifin Corp. <sup>(a)</sup>	8,681	3,999,337
Crane Co.	11,391	1,345,733	Pentair PLC (Ireland)	14,132	1,027,538
CSW Industrials, Inc.	612	126,935	Powell Industries, Inc.	4,356	385,070
Cummins, Inc.	1,115	267,121	Quanta Services, Inc.	2,473	533,673
Curtiss-Wright Corp.	3,122	695,550	REV Group, Inc.	427	7,759
Deere & Co.	2,419	967,286	RTX Corp.	14,656	1,233,156
Donaldson Co., Inc.	11,638	760,543	Shoals Technologies Group, Inc., Class A*	16,778	260,730
EMCOR Group, Inc.	7,723	1,663,766	Snap-on, Inc.	4,052	1,170,380
Emerson Electric Co. <sup>(a)</sup>	28,992	2,821,791			
Encore Wire Corp.	3	641			

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 2023 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Capital Goods — (Continued)</b>		
SPX Technologies, Inc.*	4,084	\$ 412,525
Standex International Corp.	902	142,859
Stanley Black & Decker, Inc.	4,679	459,010
Stantec, Inc. (Canada)	303	24,298
Sterling Infrastructure, Inc.*	8,362	735,271
Tennant Co.	2,787	258,327
Terex Corp.	18,538	1,065,193
Textainer Group Holdings Ltd. (Bermuda)	748	36,802
Textron, Inc.	14,251	1,146,065
TransDigm Group, Inc.	581	587,740
Trex Co., Inc.*	3,452	285,791
UFP Industries, Inc.	4,620	580,041
Wabash National Corp.	19,232	492,724
Watts Water Technologies, Inc., Class A	2,938	612,103
WESCO International, Inc.	5,263	915,130
Westinghouse Air Brake Technologies Corp.	970	123,093
Woodward, Inc.	5,739	781,250
WW Grainger, Inc.	1,642	1,360,709
Zurn Elkay Water Solutions Corp.	23,342	686,488
		<u>62,576,828</u>

<b>Commercial &amp; Professional Services — 2.5%</b>		
ACV Auctions, Inc., Class A*	38,218	579,003
ASGN, Inc.*	1,370	131,753
Automatic Data Processing, Inc.	5,811	1,353,789
Brady Corp., Class A	3,237	189,979
Brink's Co. (The)	114	10,026
Broadridge Financial Solutions, Inc.	680	139,910
CECO Environmental Corp.*	2,573	52,180
Copart, Inc.*	25,197	1,234,653
CRA International, Inc.	4	395
Huron Consulting Group, Inc.*	118	12,130
ICF International, Inc.	333	44,652
Jacobs Solutions, Inc.	6,126	795,155
Kelly Services, Inc., Class A	694	15,004
Leidos Holdings, Inc.	12,178	1,318,147
ManpowerGroup, Inc.	2,410	191,523
MillerKnoll, Inc.	5,853	156,158
MSA Safety, Inc.	953	160,895
OPENLANE, Inc.*	11,879	175,928
Parsons Corp.*	5,263	330,043
Paychex, Inc.	670	79,804
Republic Services, Inc.	8,428	1,389,861
Robert Half, Inc.	5,693	500,529

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Commercial &amp; Professional Services — (Continued)</b>		
Rollins, Inc.	7,268	\$ 317,394
Science Applications International Corp.	3,275	407,148
Steelcase, Inc., Class A	9,936	134,335
Tetra Tech, Inc.	7,895	1,317,912
TriNet Group, Inc.*	23	2,735
Upwork, Inc.*	24,986	371,542
Veralto Corp.	15,558	1,279,801
Verisk Analytics, Inc.	3,966	947,319
		<u>13,639,703</u>

<b>Consumer Discretionary Distribution &amp; Retail — 4.6%</b>		
Abercrombie & Fitch Co., Class A*	8,790	775,454
Amazon.com, Inc. (a)*	50,308	7,643,798
AutoZone, Inc.*	204	527,464
Best Buy Co., Inc.	1,632	127,753
CarMax, Inc.*	3,973	304,888
Carvana Co. (a)*	64,422	3,410,501
eBay, Inc.	49,378	2,153,868
Etsy, Inc.*	5,939	481,356
Gap, Inc. (The)	66,302	1,386,375
Genuine Parts Co.	4,696	650,396
Group 1 Automotive, Inc.	117	35,655
Home Depot, Inc. (The)	6,578	2,279,606
Kohl's Corp.	5,232	150,054
LKQ Corp.	132	6,308
Lowe's Cos., Inc. (a)	3,102	690,350
Monro, Inc.	4,963	145,614
ODP Corp. (The)*	15,407	867,414
Pool Corp.	1,958	780,674
Signet Jewelers Ltd. (Bermuda)	3,455	370,583
TJX Cos., Inc. (The)	8,829	828,248
Tractor Supply Co.	4,953	1,065,044
Urban Outfitters, Inc.*	13,700	488,953
Wayfair, Inc., Class A*	2,411	148,759
Williams-Sonoma, Inc.	750	151,335
Winmark Corp.	289	120,672
		<u>25,591,122</u>

<b>Consumer Durables &amp; Apparel — 2.7%</b>		
Acushnet Holdings Corp.	488	30,827
Carter's, Inc.	15,443	1,156,526
Cavco Industries, Inc.*	59	20,451
Columbia Sportswear Co.	4,493	357,373
Cricut, Inc., Class A	265	1,746
DR Horton, Inc.	3,702	562,630
Figs, Inc., Class A*	51,652	358,981
Garmin Ltd. (Switzerland)	9,553	1,227,943

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## Portfolio of Investments (Continued) December 31, 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>Consumer Services — (Continued)</b>		
G-III Apparel Group Ltd.*	16,054	\$ 545,515	Royal Caribbean Cruises Ltd. (Liberia)*	15,025	\$ 1,945,587
Hasbro, Inc.	5,865	299,467	Six Flags Entertainment Corp.*	4,625	115,995
Helen of Troy Ltd. (Bermuda)*	5,684	686,684	Starbucks Corp.	18,830	1,807,868
Hovnanian Enterprises, Inc., Class A*	325	50,577	Strategic Education, Inc.	28	2,586
La-Z-Boy, Inc.	3,253	120,101	Target Hospitality Corp.*	2,009	19,548
Leggett & Platt, Inc.	6,508	170,314	Vail Resorts, Inc.	623	132,992
Lululemon Athletica, Inc.*	356	182,019	Wendy's Co. (The)	1,486	28,947
Mattel, Inc.*	28,025	529,112	Wynn Resorts Ltd.	4,072	371,000
Mohawk Industries, Inc.*	6,307	652,774	Yum! Brands, Inc.	13,009	1,699,756
NIKE, Inc., Class B	10,176	1,104,808			<u>17,773,138</u>
NVR, Inc.*	43	301,019	<b>Consumer Staples Distribution &amp; Retail — 2.3%</b>		
PulteGroup, Inc.	16,510	1,704,162	Albertsons Cos., Inc., Class A	599	13,777
PVH Corp.	5,055	617,317	Costco Wholesale Corp. <sup>(a)</sup>	3,734	2,464,739
Ralph Lauren Corp.	7,373	1,063,187	Dollar General Corp.	6,048	822,225
Skyline Champion Corp.*	18	1,337	Fresh Market Holdings, Inc. (The), Escrow Shares <sup>(b)*</sup>	50,715	—
Steven Madden Ltd.	476	19,992	Grocery Outlet Holding Corp.*	23,654	637,712
Tapestry, Inc.	34,872	1,283,638	Ingles Markets, Inc., Class A	19	1,641
TopBuild Corp.*	587	219,691	Kroger Co. (The)	22,353	1,021,756
Vista Outdoor, Inc.*	11,172	330,356	Sysco Corp.	13,015	951,787
Worthington Enterprises, Inc.	6,903	397,268	Target Corp. <sup>(a)</sup>	23,795	3,388,884
YETI Holdings, Inc.*	18,172	940,946	US Foods Holding Corp.*	16,580	752,898
		<u>14,936,761</u>	Walgreens Boots Alliance, Inc.	15,868	414,313
<b>Consumer Services — 3.2%</b>			Walmart, Inc. <sup>(a)</sup>	12,889	2,031,951
ADT, Inc.	41,354	282,034			<u>12,501,683</u>
Adtalem Global Education, Inc.*	3,297	194,358	<b>Energy — 6.1%</b>		
Aramark	40,341	1,133,582	Antero Midstream Corp.	12,757	159,845
Booking Holdings, Inc.*	627	2,224,107	APA Corp.	45,642	1,637,635
Bright Horizons Family Solutions, Inc.*	1,289	121,475	Baker Hughes Co.	63,956	2,186,016
Brinker International, Inc.*	5,656	244,226	California Resources Corp.	14,492	792,423
Caesars Entertainment, Inc.*	26,158	1,226,287	Cameco Corp. (Canada)	15,107	651,112
Darden Restaurants, Inc.	869	142,777	Canadian Natural Resources Ltd. (Canada)	8,339	546,371
DoorDash, Inc., Class A*	1,982	196,000	Cenovus Energy, Inc. (Canada)	37,419	623,026
DraftKings, Inc., Class A*	4,179	147,310	ChampionX Corp.	3,911	114,240
Duolingo, Inc.*	1,392	315,775	Chesapeake Energy Corp.	27,583	2,122,236
Frontdoor, Inc.*	21,716	764,838	Chord Energy Corp.	543	90,263
Golden Entertainment, Inc.	376	15,014	ConocoPhillips	6,099	707,911
Grand Canyon Education, Inc.*	77	10,167	CONSOL Energy, Inc.	5,691	572,116
Las Vegas Sands Corp.	12,052	593,079	CVR Energy, Inc.	14,435	437,381
Marriott International, Inc., Class A.	4,200	947,142	Devon Energy Corp.	36,544	1,655,443
McDonald's Corp.	6,314	1,872,164	DHT Holdings, Inc. (Marshall Islands)	76,647	751,907
MGM Resorts International	26,748	1,195,101	Dorian LPG Ltd. (Marshall Islands)	22,772	999,008
RCI Hospitality Holdings, Inc.	32	2,120	Enerplus Corp. (Canada)	20,570	315,544
Rover Group, Inc.*	1,958	21,303			

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>		
EQT Corp. ....	30,761	\$ 1,189,220	Visa, Inc., Class A ....	6,083	\$ 1,583,709
Equitrans Midstream Corp. ....	22,310	227,116	Western Union Co. (The) ....	13,074	155,842
Exxon Mobil Corp. <sup>(a)</sup> ....	29,654	2,964,807			<u>20,858,797</u>
FLEX LNG Ltd. (Bermuda) ....	171	4,969	<b>Food, Beverage &amp; Tobacco — 3.8%</b>		
Gulfport Energy Corp.* ....	2,411	321,145	Altria Group, Inc. ....	38,424	1,550,024
Helix Energy Solutions Group, Inc.* ..	29,219	300,371	Archer-Daniels-Midland Co. ....	15,054	1,087,200
Helmerich & Payne, Inc. ....	55,311	2,003,364	B&G Foods, Inc. ....	20,169	211,775
Imperial Oil Ltd. (Canada) ....	2,266	129,593	Bunge Global SA (Switzerland) ....	5,914	597,018
Kinder Morgan, Inc. ....	77,904	1,374,227	Campbell Soup Co. ....	418	18,070
Liberty Energy, Inc. ....	8,143	147,714	Celsius Holdings, Inc.* ....	28,988	1,580,426
Marathon Petroleum Corp. <sup>(a)</sup> ....	9,458	1,403,189	Coca-Cola Co. (The) <sup>(a)</sup> ....	33,551	1,977,160
Murphy Oil Corp. ....	13,202	563,197	Constellation Brands, Inc., Class A. .	4,154	1,004,230
Nabors Industries Ltd. (Bermuda)* ..	144	11,755	General Mills, Inc. ....	12,520	815,553
Nordic American Tankers Ltd. (Bermuda) ....	132,976	558,499	Hershey Co. (The) ....	1,970	367,287
Occidental Petroleum Corp. <sup>(a)</sup> ....	34,207	2,042,500	Hormel Foods Corp. ....	16,831	540,443
Pembina Pipeline Corp. (Canada) . .	21,347	734,764	Ingredion, Inc. ....	2,445	265,356
Phillips 66 ....	929	123,687	J & J Snack Foods Corp. ....	245	40,949
Pioneer Natural Resources Co. ....	7,801	1,754,289	J M Smucker Co. (The) ....	14,415	1,821,768
Precision Drilling Corp. (Canada)* . .	1,626	88,276	John B Sanfilippo & Son, Inc. ....	1,111	114,477
TechnipFMC PLC (United Kingdom) .	51,875	1,044,763	Kellanova ....	20,932	1,170,308
US Silica Holdings, Inc.* ....	49,553	560,444	Keurig Dr Pepper, Inc. <sup>(a)</sup> ....	62,192	2,072,238
Williams Cos., Inc. (The) ....	43,139	1,502,531	Kraft Heinz Co. (The) ....	46,831	1,731,810
		<u>33,412,897</u>	McCormick & Co., Inc., non-voting shares ....	5,141	351,747
<b>Financial Services — 3.8%</b>			Molson Coors Beverage Co., Class B ....	6,907	422,778
AvidXchange Holdings, Inc.* ....	19,937	247,020	Mondelez International, Inc., Class A ....	10,556	764,571
Berkshire Hathaway, Inc., Class B* ..	4,956	1,767,607	PepsiCo, Inc. ....	5,546	941,933
BlackRock, Inc. ....	987	801,247	Philip Morris International, Inc. ....	7,817	735,423
Cboe Global Markets, Inc. ....	4,806	858,159	Primo Water Corp. (Canada) ....	5,865	88,268
CME Group, Inc. ....	8,305	1,749,033	Sovos Brands, Inc.* ....	15,504	341,553
Fiserv, Inc. <sup>(a)</sup> * ....	24,485	3,252,587	Tootsie Roll Industries, Inc. ....	117	3,889
Franklin Resources, Inc. ....	44,253	1,318,297	Vita Coco Co., Inc. (The)* ....	9,146	234,595
Intercontinental Exchange, Inc. ....	407	52,271			<u>20,850,849</u>
International Money Express, Inc.* ..	2,249	49,680	<b>Health Care Equipment &amp; Services — 5.4%</b>		
MarketAxess Holdings, Inc. ....	1,485	434,882	Avanos Medical, Inc.* ....	3,505	78,617
Mastercard, Inc., Class A ....	1,157	493,472	Baxter International, Inc. ....	63,670	2,461,482
Moody's Corp. ....	451	176,143	Becton Dickinson & Co. ....	4,365	1,064,318
Morningstar, Inc. ....	1,063	304,273	Cardinal Health, Inc. ....	7,277	733,522
Nasdaq, Inc. ....	28,120	1,634,897	Cencora, Inc. ....	1,815	372,765
NCR Atleos Corp.* ....	16,345	397,020	Centene Corp. <sup>(a)</sup> * ....	27,865	2,067,862
Open Lending Corp.* ....	15,027	127,880	Certara, Inc. ....	6,097	107,246
Paymentus Holdings, Inc., Class A* ..	482	8,613	Cigna Group (The) ....	1,520	455,164
Payoneer Global, Inc.* ....	41,448	215,944	CONMED Corp. ....	10,386	1,137,371
PayPal Holdings, Inc. <sup>(a)</sup> * ....	53,124	3,262,345	Cross Country Healthcare, Inc.* ....	13,104	296,674
Shift4 Payments, Inc., Class A* ....	5,604	416,601			
T Rowe Price Group, Inc. <sup>(a)</sup> ....	14,405	1,551,275			

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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 — (Continued)</b>		
CVS Health Corp. ....	17,478	\$ 1,380,063	Amcor PLC (Jersey) .....	69,519	\$ 670,163
DaVita, Inc.* .....	16,417	1,719,845	AptarGroup, Inc. ....	543	67,126
Definitive Healthcare Corp.* .....	8,472	84,212	Avient Corp. ....	7,189	298,847
Elevance Health, Inc. ....	1,963	925,672	Axalta Coating Systems Ltd. (Bermuda)* .....	14,440	490,527
Fulgent Genetics, Inc.* .....	5,960	172,304	Ball Corp. ....	10,623	611,035
GE HealthCare Technologies, Inc. . .	29,995	2,319,213	Barrick Gold Corp. (Canada) .....	27,109	490,402
Haemonetics Corp.* .....	9,023	771,557	Berry Global Group, Inc. ....	15,822	1,066,245
HCA Healthcare, Inc. ....	2,852	771,979	Carpenter Technology Corp. ....	16,086	1,138,889
HealthEquity, Inc.* .....	2,586	171,452	CF Industries Holdings, Inc. ....	17,113	1,360,483
Hologic, Inc. (a)* .....	47,304	3,379,871	Cleveland-Cliffs, Inc.* .....	69,423	1,417,618
Humana, Inc. ....	1,113	509,542	Commercial Metals Co. ....	1,875	93,825
Integer Holdings Corp.* .....	2,204	218,372	Crown Holdings, Inc. ....	4,860	447,557
Laboratory Corp. of America Holdings .....	3,204	728,237	Eastman Chemical Co. ....	6,989	627,752
Lantheus Holdings, Inc.* .....	13,225	819,950	Ecolab, Inc. ....	3,647	723,382
McKesson Corp. ....	1,107	512,519	Fortuna Silver Mines, Inc. (Canada)* .	3,182	12,282
Molina Healthcare, Inc.* .....	2,909	1,051,051	Freeport-McMoRan, Inc. ....	7,300	310,761
Omniceil, Inc.* .....	7,402	278,537	Hawkins, Inc. ....	1,657	116,686
Owens & Minor, Inc.* .....	8,936	172,197	HB Fuller Co. ....	6,390	520,210
Phreesia, Inc.* .....	6,851	158,601	Innospec, Inc. ....	2,108	259,790
Privia Health Group, Inc.* .....	28,563	657,806	International Flavors & Fragrances, Inc. ....	7,852	635,776
Progyny, Inc.* .....	12,516	465,345	Knife River Corp.* .....	1,907	126,205
Pulse Biosciences, Inc.* .....	260	3,182	Linde PLC (Ireland) .....	8,305	3,410,947
Teleflex, Inc. ....	92	22,939	LyondellBasell Industries NV, Class A (Netherlands) .....	22,994	2,186,269
Tenet Healthcare Corp.* .....	9,469	715,572	Martin Marietta Materials, Inc. ....	1,361	679,016
UFP Technologies, Inc.* .....	1,288	221,587	Minerals Technologies, Inc. ....	4,019	286,595
UnitedHealth Group, Inc. ....	3,197	1,683,125	Mosaic Co. (The) .....	23,349	834,260
Varex Imaging Corp.* .....	1,904	39,032	NewMarket Corp. ....	1,608	877,695
Zimmer Biomet Holdings, Inc. ....	6,541	796,040	Newmont Corp. ....	14,795	612,365
		<u>29,524,823</u>	Nucor Corp. ....	6,485	1,128,649
<b>Household &amp; Personal Products — 1.6%</b>			Packaging Corp. of America. ....	3,253	529,946
BellRing Brands, Inc.* .....	20,294	1,124,896	Pactiv Evergreen, Inc. ....	720	9,871
Colgate-Palmolive Co. ....	10,032	799,651	PPG Industries, Inc. ....	1,934	289,230
elf Beauty, Inc.* .....	4,805	693,554	Quaker Chemical Corp. ....	5,054	1,078,625
Energizer Holdings, Inc. ....	174	5,512	Royal Gold, Inc. ....	28	3,387
Kenvue, Inc. ....	59,930	1,290,293	RPM International, Inc. ....	5,695	635,733
Kimberly-Clark Corp. (a) .....	18,788	2,282,930	Scotts Miracle-Gro Co. (The) .....	13,103	835,316
Procter & Gamble Co. (The) (a) .....	15,619	2,288,808	Sealed Air Corp. ....	8,257	301,546
Reynolds Consumer Products, Inc. . .	971	26,062	Sherwin-Williams Co. (The) .....	4,353	1,357,701
Spectrum Brands Holdings, Inc. ....	1,785	142,389	SilverCrest Metals, Inc. (Canada)* . .	1,725	11,299
WD-40 Co. ....	756	180,737	Southern Copper Corp. ....	8,581	738,567
		<u>8,834,832</u>	Vulcan Materials Co. ....	2,023	459,241
<b>Materials — 5.2%</b>			Warrior Met Coal, Inc. ....	2,953	180,044
Alamos Gold, Inc., Class A (Canada) .....	60,683	817,400			<u>28,773,326</u>
Alpha Metallurgical Resources, Inc. .	71	24,063			



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Media &amp; Entertainment — 5.7%</b>			<b>Pharmaceuticals, Biotechnology &amp; Life Sciences —</b>		
			<b>(Continued)</b>		
Alphabet, Inc., Class A <sup>(a)*</sup> . . . . .	51,221	\$ 7,155,061	Celldex Therapeutics, Inc.* . . . . .	598	\$ 23,717
AMC Networks, Inc., Class A* . . . . .	3,506	65,878	Charles River Laboratories		
Bumble, Inc., Class A* . . . . .	33,360	491,726	International, Inc.* . . . . .	189	44,680
Cable One, Inc. . . . .	450	250,466	Collegium Pharmaceutical, Inc.* . . . . .	17,381	534,987
Cargurus, Inc.* . . . . .	22,993	555,511	Cymabay Therapeutics, Inc.* . . . . .	3,898	92,071
Charter Communications, Inc.,			Editas Medicine, Inc.* . . . . .	21,559	218,393
Class A* . . . . .	1,841	715,560	EyePoint Pharmaceuticals, Inc.* . . . . .	5,817	134,431
Cinemark Holdings, Inc.* . . . . .	84,163	1,185,857	Gilead Sciences, Inc. <sup>(a)</sup> . . . . .	14,745	1,194,492
Clear Channel Outdoor Holdings,			Halozyne Therapeutics, Inc.* . . . . .	25,423	939,634
Inc.* . . . . .	4,525	8,236	Harmony Biosciences Holdings,		
Comcast Corp., Class A <sup>(a)</sup> . . . . .	49,862	2,186,449	Inc.* . . . . .	37,440	1,209,312
Electronic Arts, Inc. . . . .	7,487	1,024,296	ImmunoGen, Inc.* . . . . .	4,365	129,422
Fox Corp., Class A . . . . .	29,422	872,951	Incyte Corp.* . . . . .	28,582	1,794,664
Interpublic Group of Cos., Inc. (The).	34,269	1,118,540	Innoviva, Inc.* . . . . .	175	2,807
John Wiley & Sons, Inc., Class A . . . . .	3,320	105,377	IQVIA Holdings, Inc.* . . . . .	1,517	351,003
Live Nation Entertainment, Inc.* . . . . .	7	655	Johnson & Johnson <sup>(a)</sup> . . . . .	28,987	4,543,422
Match Group, Inc.* . . . . .	28,996	1,058,354	Ligand Pharmaceuticals, Inc.* . . . . .	2,174	155,267
Meta Platforms, Inc., Class A <sup>(a)*</sup> . . . . .	20,196	7,148,576	Merck & Co., Inc. <sup>(a)</sup> . . . . .	24,885	2,712,963
Netflix, Inc. <sup>(a)*</sup> . . . . .	3,111	1,514,684	Mettler-Toledo International, Inc.* . . . . .	1,440	1,746,662
News Corp., Class A . . . . .	15,239	374,117	Quanterix Corp.* . . . . .	4,622	126,365
Omnicom Group, Inc. . . . .	3,796	328,392	RAPT Therapeutics, Inc.* . . . . .	48	1,193
Pinterest, Inc., Class A* . . . . .	3,409	126,269	Relay Therapeutics, Inc.* . . . . .	7,183	79,085
Roku, Inc.* . . . . .	9,070	831,356	Rhythm Pharmaceuticals, Inc.* . . . . .	6,290	289,151
Shutterstock, Inc. . . . .	4,808	232,130	Roivant Sciences Ltd. (Bermuda)* . . . . .	132	1,482
Vimeo, Inc.* . . . . .	60,985	239,061	Twist Bioscience Corp.* . . . . .	23,075	850,545
Walt Disney Co. (The) <sup>(a)</sup> . . . . .	38,770	3,500,543	United Therapeutics Corp.* . . . . .	1,106	243,198
Yelp, Inc.* . . . . .	6,449	305,296	Viatis, Inc. . . . .	55,463	600,664
ZipRecruiter, Inc., Class A* . . . . .	14,021	194,892	West Pharmaceutical Services, Inc. . . . .	2,817	991,922
		<u>31,590,233</u>			<u>29,405,528</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 5.3%</b>			<b>Semiconductors &amp; Semiconductor Equipment — 6.3%</b>		
10X Genomics, Inc., Class A* . . . . .	1,668	93,341	Advanced Micro Devices, Inc.* . . . . .	18,689	2,754,946
AbbVie, Inc. . . . .	2,575	399,048	Applied Materials, Inc. <sup>(a)</sup> . . . . .	18,286	2,963,612
Aerovate Therapeutics, Inc.* . . . . .	4	91	Broadcom, Inc. <sup>(a)</sup> . . . . .	5,258	5,869,243
Agilent Technologies, Inc. . . . .	12,770	1,775,413	Diodes, Inc.* . . . . .	5,106	411,135
Alnylam Pharmaceuticals, Inc.* . . . . .	2,348	449,431	KLA Corp. . . . .	768	446,438
Amgen, Inc. . . . .	4,874	1,403,810	Lam Research Corp. . . . .	1,479	1,158,442
Amphastar Pharmaceuticals, Inc.* . . . . .	4,147	256,492	Microchip Technology, Inc. <sup>(a)</sup> . . . . .	28,056	2,530,090
ANI Pharmaceuticals, Inc.* . . . . .	3,771	207,933	Micron Technology, Inc. . . . .	16,814	1,434,907
Ardelyx, Inc.* . . . . .	39,906	247,417	Monolithic Power Systems, Inc. . . . .	2,657	1,675,982
Azenta, Inc.* . . . . .	3,991	259,974	NVIDIA Corp. <sup>(a)</sup> . . . . .	10,302	5,101,756
Bio-Rad Laboratories, Inc., Class A* . . . . .	3,992	1,288,977	NXP Semiconductors NV		
Bridgebio Pharma, Inc.* . . . . .	3,722	150,257	(Netherlands). . . . .	11,634	2,672,097
Bristol-Myers Squibb Co. <sup>(a)</sup> . . . . .	72,959	3,743,526	Photronics, Inc.* . . . . .	29,176	915,251
Cabaletta Bio, Inc.* . . . . .	508	11,532	QUALCOMM, Inc. <sup>(a)</sup> . . . . .	31,415	4,543,551
CareDx, Inc.* . . . . .	1,228	14,736	Rambus, Inc.* . . . . .	4,215	287,674
Catalyst Pharmaceuticals, Inc.* . . . . .	5,474	92,018			

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>		
Skyworks Solutions, Inc. <sup>(a)</sup> . . . . .	16,737	\$ 1,881,574	Squarespace, Inc., Class A* . . . . .	9,688	\$ 319,801
SMART Global Holdings, Inc. (Cayman Islands)* . . . . .	9,229	174,705	Synopsys, Inc.* . . . . .	2,610	1,343,915
		<u>34,821,403</u>	UiPath, Inc., Class A* . . . . .	68,527	1,702,211
<b>Software &amp; Services — 10.7%</b>			VeriSign, Inc.* . . . . .	4,365	899,015
Accenture PLC, Class A (Ireland) . . .	7,869	2,761,311	Weave Communications, Inc.* . . . . .	870	9,979
Adobe, Inc. <sup>(a)*</sup> . . . . .	3,987	2,378,644	Workday, Inc., Class A* . . . . .	2,741	756,680
Amdocs Ltd. (Guernsey) . . . . .	5,307	466,432	Yext, Inc.* . . . . .	47,336	278,809
ANSYS, Inc.* . . . . .	45	16,330	Zoom Video Communications, Inc., Class A* . . . . .	6,809	489,635
AppLovin Corp., Class A* . . . . .	19,957	795,286	Zuora, Inc., Class A* . . . . .	5,744	53,994
Aspen Technology, Inc.* . . . . .	814	179,202			<u>59,132,218</u>
Blackbaud, Inc.* . . . . .	1,203	104,300	<b>Technology Hardware &amp; Equipment — 6.8%</b>		
Cadence Design Systems, Inc.* . . . .	3,822	1,040,998	Apple, Inc. <sup>(a)</sup> . . . . .	38,128	7,340,784
Crowdstrike Holdings, Inc., Class A* .	790	201,703	Arrow Electronics, Inc.* . . . . .	3,536	432,276
DocuSign, Inc.* . . . . .	13,960	829,922	Badger Meter, Inc.* . . . . .	807	124,577
Dolby Laboratories, Inc., Class A . . .	508	43,779	Bel Fuse, Inc., Class B . . . . .	3,991	266,479
DXC Technology Co.* . . . . .	5,230	119,610	CDW Corp. . . . .	2,527	574,438
Elastic NV (Netherlands)* . . . . .	11,010	1,240,827	Cisco Systems, Inc. <sup>(a)</sup> . . . . .	56,979	2,878,579
Fortinet, Inc. <sup>(a)*</sup> . . . . .	3,300	193,149	Corning, Inc. . . . .	21,988	669,535
Gartner, Inc.* . . . . .	676	304,950	Crane NXT Co. . . . .	6,413	364,707
Gen Digital, Inc. . . . .	63,363	1,445,944	Extreme Networks, Inc.* . . . . .	78,587	1,386,275
Gitlab, Inc., Class A* . . . . .	9,162	576,840	F5, Inc.* . . . . .	4,729	846,396
Guidewire Software, Inc.* . . . . .	8,492	925,968	Fabrinet (Cayman Islands)* . . . . .	4,600	875,518
Informatica, Inc., Class A* . . . . .	773	21,945	Hewlett Packard Enterprise Co. . . . .	144,928	2,460,877
InterDigital, Inc. . . . .	12,322	1,337,430	HP, Inc. . . . .	68,654	2,065,799
International Business Machines Corp. . . . .	9,881	1,616,038	Insight Enterprises, Inc.* . . . . .	3,849	682,004
JFrog Ltd. (Israel)* . . . . .	3,614	125,081	IonQ, Inc.* . . . . .	4,820	59,720
Kyndryl Holdings, Inc.* . . . . .	12,781	265,589	Itron, Inc.* . . . . .	4,118	310,950
LiveRamp Holdings, Inc.* . . . . .	11,103	420,582	Jabil, Inc. . . . .	18,580	2,367,092
Manhattan Associates, Inc.* . . . . .	869	187,113	Juniper Networks, Inc. . . . .	36,816	1,085,336
Microsoft Corp. <sup>(a)</sup> . . . . .	17,875	6,721,715	Keysight Technologies, Inc.* . . . . .	895	142,386
MongoDB, Inc.* . . . . .	971	396,993	Knowles Corp.* . . . . .	6,558	117,454
NCR Voyix Corp.* . . . . .	80,222	1,356,554	Motorola Solutions, Inc. . . . .	3,316	1,038,206
Nutanix, Inc., Class A* . . . . .	23,830	1,136,453	Napco Security Technologies, Inc. . .	10,673	365,550
Oracle Corp. <sup>(a)</sup> . . . . .	48,949	5,160,693	NetApp, Inc. . . . .	16,268	1,434,187
Palantir Technologies, Inc., Class A* .	139,595	2,396,846	NetScout Systems, Inc.* . . . . .	21,439	470,586
Palo Alto Networks, Inc. <sup>(a)*</sup> . . . . .	15,986	4,713,952	nLight, Inc.* . . . . .	796	10,746
Q2 Holdings, Inc.* . . . . .	6,562	284,856	Seagate Technology Holdings PLC (Ireland) . . . . .	20,517	1,751,536
Qualys, Inc.* . . . . .	910	178,615	SmartRent, Inc.* . . . . .	7,369	23,507
Salesforce, Inc. <sup>(a)*</sup> . . . . .	16,712	4,397,596	Super Micro Computer, Inc. <sup>(a)*</sup> . . . .	17,149	4,874,775
Samsara, Inc., Class A* . . . . .	35,539	1,186,292	TE Connectivity Ltd. (Switzerland) . .	4,595	645,597
ServiceNow, Inc. <sup>(a)*</sup> . . . . .	7,902	5,582,684	Vishay Intertechnology, Inc. . . . .	5,886	141,087
Shopify, Inc., Class A (Canada)* . . . .	8,146	634,573	Vontier Corp. . . . .	17,130	591,842
Smartsheet, Inc., Class A* . . . . .	4,794	229,249	Western Digital Corp.* . . . . .	19,822	1,038,078
Splunk, Inc.* . . . . .	8,547	1,302,135			<u>37,436,879</u>

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Telecommunication Services — 1.0%</b>			<b>Utilities — (Continued)</b>		
AT&T, Inc. <sup>(a)</sup> . . . . .	115,434	\$ 1,936,983	TransAlta Corp. (Canada) . . . . .	3,061	\$ 25,437
EchoStar Corp., Class A* . . . . .	10,023	166,081	Vistra Corp. . . . .	30,519	1,175,592
TELUS Corp. (Canada) . . . . .	4,837	86,050	WEC Energy Group, Inc. . . . .	616	51,849
T-Mobile US, Inc. . . . .	11,938	1,914,020			<u>12,787,882</u>
United States Cellular Corp.* . . . . .	845	35,101			
Verizon Communications, Inc. . . . .	41,275	1,556,067			
		<u>5,694,302</u>	<b>TOTAL COMMON STOCKS</b>		
			(Cost \$438,474,607) . . . . .		<u>520,690,666</u>
<b>Transportation — 2.3%</b>			<b>OTHER ASSETS IN EXCESS OF</b>		
American Airlines Group, Inc.* . . . . .	24,439	335,792	LIABILITIES - 5.6% . . . . .		<u>31,171,952</u>
ArcBest Corp. . . . .	1,046	125,740	<b>NET ASSETS - 100.0% . . . . .</b>		<u><u>\$ 551,859,778</u></u>
CH Robinson Worldwide, Inc. . . . .	3,786	327,072			
CSX Corp. . . . .	38,190	1,324,047			
Delta Air Lines, Inc. <sup>(a)</sup> . . . . .	38,767	1,559,596			
Expeditors International of					
Washington, Inc. . . . .	3,464	440,621			
FedEx Corp. . . . .	13,523	3,420,913			
GXO Logistics, Inc.* . . . . .	10,129	619,490			
Hub Group, Inc., Class A* . . . . .	554	50,935			
Landstar System, Inc. . . . .	484	93,727			
Norfolk Southern Corp. . . . .	4,031	952,848			
Old Dominion Freight Line, Inc. . . . .	1,576	638,800			
Ryder System, Inc. . . . .	474	54,538			
SkyWest, Inc.* . . . . .	18,593	970,555			
Uber Technologies, Inc.* . . . . .	16,458	1,013,319			
Union Pacific Corp. . . . .	1,375	337,727			
United Parcel Service, Inc., Class B .	1,572	247,166			
XPO, Inc.* . . . . .	2,013	176,319			
		<u>12,689,205</u>			
<b>Utilities — 2.3%</b>					
ALLETE, Inc. . . . .	21,540	1,317,386			
American Water Works Co., Inc. . . . .	2,478	327,071			
Atmos Energy Corp. . . . .	633	73,365			
Black Hills Corp. . . . .	17,824	961,605			
Constellation Energy Corp. . . . .	11,176	1,306,363			
Dominion Energy, Inc. . . . .	16,290	765,630			
DTE Energy Co. . . . .	316	34,842			
Entergy Corp. . . . .	11,823	1,196,369			
Fortis, Inc. (Canada) . . . . .	7,415	304,979			
NextEra Energy, Inc. . . . .	8,020	487,135			
NRG Energy, Inc. . . . .	55,216	2,854,667			
ONE Gas, Inc. . . . .	3,062	195,111			
Otter Tail Corp. . . . .	2,654	225,510			
PPL Corp. . . . .	32,796	888,772			
Public Service Enterprise Group,					
Inc. . . . .	6,670	407,870			
Spire, Inc. . . . .	3,021	188,329			

- (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) December 31, 2023 (Unaudited)

The portfolio matures between July 23, 2025 and July 11, 2028, however underlying individual contracts are entered into and closed (terminated) on a daily basis. The maturity date shown in the table below is the earliest maturity date for the specific entity. The following table represents the individual long and short positions and related values of total return swaps, which represents (34.6)% of net assets as of December 31, 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	2,829	\$ 100,134	\$ 102,862	\$ 9,493
American Axle & Manufacturing Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,102	46,884	53,759	10,071
Aptiv PLC (Jersey) . .	USFF +0.250%	Weekly	MS	07/11/28	756	59,664	67,828	12,242
BorgWarner, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	6,673	239,518	239,227	19,218
Ford Motor Co. . . . .	USFF +0.250%	Weekly	MS	07/23/25	44,304	507,020	540,066	143,567
General Motors Co. . .	USFF +0.250%	Weekly	MS	01/07/27	21,068	730,402	756,763	81,446
Gentex Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	791	22,832	25,834	4,639
Goodyear Tire & Rubber Co. (The) . .	USFF +0.250%	Weekly	MS	07/11/28	2,462	34,511	35,256	3,088
Modine Manufacturing Co. .	USFF +0.250%	Weekly	MS	07/08/27	1,289	48,671	76,953	36,374
Standard Motor Products, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	198	7,864	7,882	523
Thor Industries, Inc. . .	USFF +0.250%	Weekly	MS	07/11/28	667	59,561	78,873	26,220
Visteon Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,407	187,358	175,734	1,261
					<u>88,546</u>	<u>2,044,419</u>	<u>2,161,037</u>	<u>348,142</u>
<b>Capital Goods</b>								
3M Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,328	316,251	363,817	76,985
A. O. Smith Corp. . . .	USFF +0.250%	Weekly	MS	07/08/27	2,865	183,666	236,191	69,069
AAR Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	64	4,093	3,994	145
Acuity Brands, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	345	54,294	70,666	20,171
AGCO Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	827	96,099	100,406	11,065
American Woodmark Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,000	74,327	92,850	23,611
AMETEK, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	433	58,606	71,397	17,439
Applied Industrial Technologies, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	465	69,793	80,301	15,467
Array Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,840	88,531	81,312	(1,150)
Axon Enterprise, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	306	58,945	79,049	26,108
AZEK Co., Inc. (The) .	USFF +0.250%	Weekly	MS	07/11/28	9,774	313,575	373,855	81,871
Blue Bird Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,542	31,149	41,572	12,534
Boise Cascade Co. . .	USFF +0.250%	Weekly	MS	07/23/25	2,230	214,324	288,473	104,639
Brookfield Business Corp., Class A (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	9	209	210	(23)
Builders FirstSource, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	854	141,527	142,567	10,763
BWX Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	57	4,364	4,374	273
Cadre Holdings, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	99	3,213	3,256	227

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Carrier Global Corp. .	USFF +0.250%	Weekly	MS	07/08/27	3,545	\$170,117	\$203,660	\$ 48,755
Caterpillar, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,021	460,352	597,549	177,052
Comfort Systems USA, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,887	271,866	388,099	136,115
Core & Main, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,894	213,240	238,177	39,607
Crane Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,949	248,998	348,395	117,849
CSW Industrials, Inc..	USFF +0.250%	Weekly	MS	01/10/28	164	25,420	34,015	10,513
Cummins, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	273	65,410	65,403	4,651
Curtiss-Wright Corp. .	USFF +0.250%	Weekly	MS	07/06/26	771	139,491	171,771	42,270
Deere & Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	624	228,508	249,519	41,366
Donaldson Co., Inc..	USFF +0.250%	Weekly	MS	07/08/27	2,986	180,064	195,135	29,085
EMCOR Group, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	1,949	412,162	419,873	36,149
Emerson Electric Co..	USFF +0.250%	Weekly	MS	01/10/28	7,471	693,343	727,152	87,433
Encore Wire Corp.. .	USFF +0.250%	Weekly	MS	01/07/27	2	298	427	113
Enerpac Tool Group Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,646	93,804	113,354	26,564
EnerSys. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,986	294,366	301,467	28,385
Enpro, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	674	67,220	105,643	43,634
Fastenal Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	551	33,255	35,688	5,413
Flowserve Corp. . . .	USFF +0.250%	Weekly	MS	07/11/28	1,682	62,825	69,332	11,139
Fluence Energy, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	2,873	70,952	68,521	2,425
Fortune Brands Innovations, Inc. . .	USFF +0.250%	Weekly	MS	07/08/27	3,356	191,954	255,526	79,505
Gates Industrial Corp. PLC (United Kingdom) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	7,642	95,341	102,556	13,753
General Dynamics Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,128	238,512	292,908	73,625
General Electric Co. .	USFF +0.250%	Weekly	MS	01/07/27	3,473	315,656	443,259	150,441
Gibraltar Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,676	115,322	132,370	24,965
Global Industrial Co. .	USFF +0.250%	Weekly	MS	07/11/28	48	1,748	1,864	201
Griffon Corp.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,375	140,715	266,656	142,407
Hillman Solutions Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	10,219	82,187	94,117	17,643
Howmet Aerospace, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,233	49,984	66,730	20,456
Huntington Ingalls Industries, Inc.. . . .	USFF +0.250%	Weekly	MS	07/11/28	626	145,710	162,535	27,568
IES Holdings, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	26	2,143	2,060	27
Illinois Tool Works, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	711	160,082	186,239	40,615
ITT, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	865	83,919	103,212	25,495
Johnson Controls International PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,756	101,143	101,216	7,012
Kaman Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	182	3,956	4,359	663
Kennametal, Inc.. . . .	USFF +0.250%	Weekly	MS	07/11/28	2,393	60,374	61,715	5,939

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Lennox International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	82	\$ 32,139	\$ 36,697	\$ 6,827
Lindsay Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	205	25,220	26,478	2,973
Lockheed Martin Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	1,698	734,921	769,602	104,839
Masco Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,867	243,162	325,992	104,646
Masonite International Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	113	9,622	9,567	571
MDU Resources Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	13,208	254,489	261,518	26,557
Middleby Corp. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	288	34,819	42,385	10,389
MSC Industrial Direct Co., Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,200	304,319	324,032	43,484
Mueller Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	4,494	127,558	211,892	100,028
nVent Electric PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	48	1,844	2,836	1,082
Otis Worldwide Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	901	72,516	80,612	14,240
PACCAR, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,472	99,279	143,741	60,045
Parker-Hannifin Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,292	955,655	1,055,924	169,093
Pentair PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,756	221,849	273,099	67,902
Powell Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,157	88,803	102,279	19,919
Quanta Services, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	660	120,656	142,428	30,143
REV Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	98	1,813	1,781	58
RTX Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,359	350,401	366,766	39,651
Shoals Technologies Group, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,403	66,080	68,423	5,764
Snap-on, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,061	263,160	306,459	66,955
SPX Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,079	83,083	108,990	32,082
Standex International Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	244	34,049	38,645	7,112
Stanley Black & Decker, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,267	98,723	124,293	33,367
Stantec, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	79	6,155	6,335	575
Sterling Infrastructure, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,222	106,485	195,380	97,784
Tennant Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	731	60,771	67,756	11,325
Terex Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,996	240,553	287,070	68,933
Textainer Group Holdings Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	203	9,998	9,988	641
Textron, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	3,783	228,552	304,229	91,862

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
TransDigm Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	163	\$ 153,536	\$ 164,891	\$ 26,452
Trex Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	925	57,295	76,581	23,200
UFP Industries, Inc. . .	USFF +0.250%	Weekly	MS	07/08/27	1,216	99,250	152,669	61,249
Wabash National Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,104	108,739	130,764	30,740
Watts Water Technologies, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	769	125,157	160,213	44,466
WESCO International, Inc. . .	USFF +0.250%	Weekly	MS	07/11/28	1,385	203,984	240,824	51,347
Westinghouse Air Brake Technologies Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	254	26,619	32,233	7,455
Woodward, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,522	199,645	207,190	21,277
WW Grainger, Inc. . . .	USFF +0.250%	Weekly	MS	07/06/26	418	210,049	346,392	155,669
Zurn Elkay Water Solutions Corp. . . .	USFF +0.250%	Weekly	MS	07/11/28	6,127	180,715	180,195	11,907
					<u>192,544</u>	<u>13,475,066</u>	<u>16,031,941</u>	<u>3,640,636</u>
<b>Commercial &amp; Professional Services</b>								
ACV Auctions, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	9,583	143,441	145,182	11,570
ASGN, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	348	30,308	33,467	5,212
Automatic Data Processing, Inc. . . .	USFF +0.250%	Weekly	MS	07/23/25	1,124	241,324	261,858	47,098
Brady Corp., Class A. . .	USFF +0.250%	Weekly	MS	07/11/28	840	46,211	49,300	6,335
Brink's Co. (The) . . . .	USFF +0.250%	Weekly	MS	07/11/28	30	2,662	2,638	155
Broadridge Financial Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	161	29,689	33,126	5,595
CECO Environmental Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	646	12,812	13,101	1,135
Copart, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	6,489	195,953	317,961	135,486
CRA International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1	99	99	(31)
Huron Consulting Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	30	3,040	3,084	216
ICF International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	89	11,896	11,934	821
Jacobs Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,594	203,043	206,901	17,825
Kelly Services, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	181	3,817	3,913	325
Leidos Holdings, Inc. . .	USFF +0.250%	Weekly	MS	07/11/28	3,196	337,642	345,935	32,443
ManpowerGroup, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	574	41,725	45,616	7,203
MillerKnoll, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,556	37,766	41,514	6,584
MSA Safety, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	254	42,263	42,883	3,613
OPENLANE, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,123	46,102	46,252	3,292

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Parsons Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,382	\$ 86,320	\$ 86,665	\$ 6,262
Paychex, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	267	28,915	31,802	11,839
Republic Services, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,215	295,774	365,276	93,705
Robert Half, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,498	111,742	131,704	28,463
Rollins, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,911	63,998	83,453	24,522
Science Applications International Corp. .	USFF +0.250%	Weekly	MS	07/11/28	828	93,874	102,937	15,681
Steelcase, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,593	30,056	35,057	7,082
Tetra Tech, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,070	340,784	345,545	28,435
TriNet Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6	716	714	10
Upwork, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,614	82,806	98,350	21,218
Veralto Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,291	312,370	352,978	62,501
Verisk Analytics, Inc. .	USFF +0.250%	Weekly	MS	01/07/27	1,065	213,486	254,386	56,821
					<u>54,559</u>	<u>3,090,634</u>	<u>3,493,631</u>	<u>641,416</u>
<b>Consumer Discretionary Distribution &amp; Retail</b>								
Abercrombie & Fitch Co., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,180	88,391	192,320	110,164
Amazon.com, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	14,434	1,568,178	2,193,102	733,047
AutoZone, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	47	120,014	121,524	9,750
Best Buy Co., Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	71	4,679	5,558	1,378
CarMax, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,044	63,596	80,117	20,869
Carvana Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	16,497	589,280	873,351	324,678
eBay, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	12,848	521,578	560,430	80,348
Etsy, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,272	106,029	103,096	4,342
Gap, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	17,018	156,779	355,846	214,250
Genuine Parts Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,236	167,714	171,186	16,269
Group 1 Automotive, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	27	6,716	8,228	2,063
Home Depot, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,587	503,314	549,975	85,151
Kohl's Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,453	33,513	41,672	10,433
LKQ Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	33	1,578	1,577	70
Lowe's Cos., Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	675	126,979	150,221	33,591
Monro, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,334	37,187	39,140	4,836
ODP Corp. (The) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	3,942	160,465	221,935	73,205
O'Reilly Automotive, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1	785	950	182
Pool Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	522	167,349	208,127	53,204
Signet Jewelers Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	910	86,305	97,607	17,217
TJX Cos., Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,439	211,479	228,803	33,099
Tractor Supply Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,347	272,826	289,645	36,228
Urban Outfitters, Inc. .	USFF +0.250%	Weekly	MS	07/08/27	3,680	89,363	131,339	48,938
Wayfair, Inc., Class A.	USFF +0.250%	Weekly	MS	07/11/28	633	42,548	39,056	(595)



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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)*
Consumer Discretionary								
Distribution & Retail — (continued)								
Williams-Sonoma, Inc. . . . . USFF +0.250% Weekly MS 07/11/28 197 \$ 39,960 \$ 39,751 \$ 2,514								
Winmark Corp. . . . . USFF +0.250% Weekly MS 07/11/28 77 32,556 32,151 1,803								
<u>85,504</u> <u>5,199,161</u> <u>6,736,707</u> <u>1,917,034</u>								
Consumer Durables & Apparel								
Acushnet Holdings Corp. . . . . USFF +0.250% Weekly MS 07/11/28 128 8,157 8,086 454								
Carter's, Inc.. . . . . USFF +0.250% Weekly MS 07/11/28 4,052 278,157 303,454 48,210								
Cavco Industries, Inc. . . . . USFF +0.250% Weekly MS 07/23/25 17 3,509 5,893 3,300								
Columbia Sportswear Co.. . . . . USFF +0.250% Weekly MS 07/11/28 1,132 84,877 90,039 11,153								
Cricut, Inc., Class A. . USFF +0.250% Weekly MS 07/11/28 73 494 481 (16)								
DR Horton, Inc.. . . . . USFF +0.250% Weekly MS 01/05/26 472 44,979 71,735 30,547								
Figs, Inc., Class A. . . USFF +0.250% Weekly MS 07/11/28 13,088 88,968 90,962 8,092								
Garmin Ltd. (Switzerland) . . . . . USFF +0.250% Weekly MS 07/08/27 2,400 244,747 308,496 85,137								
G-III Apparel Group Ltd. . . . . USFF +0.250% Weekly MS 07/11/28 4,206 112,003 142,920 38,605								
Hasbro, Inc. . . . . USFF +0.250% Weekly MS 07/11/28 1,498 71,597 76,488 10,372								
Helen of Troy Ltd. (Bermuda) . . . . . USFF +0.250% Weekly MS 07/11/28 1,483 182,948 179,161 8,794								
Hovnanian Enterprises, Inc., Class A. . . . . USFF +0.250% Weekly MS 07/11/28 85 12,982 13,228 1,104								
La-Z-Boy, Inc. . . . . USFF +0.250% Weekly MS 01/10/28 886 24,562 32,711 10,229								
Leggett & Platt, Inc.. . USFF +0.250% Weekly MS 01/10/28 1,651 45,679 43,207 1,780								
Lululemon Athletica, Inc. . . . . USFF +0.250% Weekly MS 07/11/28 93 47,041 47,550 3,716								
Mattel, Inc. . . . . USFF +0.250% Weekly MS 07/11/28 7,353 139,402 138,825 9,000								
Mohawk Industries, Inc. . . . . USFF +0.250% Weekly MS 07/11/28 1,661 138,690 171,913 42,752								
NIKE, Inc., Class B . . USFF +0.250% Weekly MS 01/07/27 2,712 271,490 294,442 45,195								
NVR, Inc.. . . . . USFF +0.250% Weekly MS 01/07/27 11 52,136 77,005 28,428								
PulteGroup, Inc. . . . . USFF +0.250% Weekly MS 01/10/28 4,362 265,540 450,246 205,522								
PVH Corp. . . . . USFF +0.250% Weekly MS 07/11/28 1,307 113,432 159,611 53,990								
Ralph Lauren Corp.. . USFF +0.250% Weekly MS 01/10/28 1,955 219,678 281,911 80,652								
Skyline Champion Corp. . . . . USFF +0.250% Weekly MS 01/05/26 6 315 446 115								
Steven Madden Ltd. . . USFF +0.250% Weekly MS 07/11/28 1 31 42 (24)								
Tapestry, Inc. . . . . USFF +0.250% Weekly MS 01/07/27 9,535 288,959 350,983 83,570								
TopBuild Corp. . . . . USFF +0.250% Weekly MS 07/11/28 143 32,438 53,519 26,045								
Vista Outdoor, Inc.. . . USFF +0.250% Weekly MS 07/08/27 2,954 81,628 87,350 11,325								
Worthington Enterprises, Inc.. . . USFF +0.250% Weekly MS 07/11/28 1,822 84,205 104,856 27,137								
YETI Holdings, Inc. . . . USFF +0.250% Weekly MS 07/11/28 4,853 207,820 251,288 59,325								
<u>69,939</u> <u>3,146,464</u> <u>3,836,848</u> <u>934,509</u>								

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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</b>								
ADT, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	11,369	\$ 71,337	\$ 77,537	\$ 11,371
Adtalem Global Education, Inc. . . .	USFF +0.250%	Weekly	MS	07/08/27	847	31,422	49,931	20,639
Aramark. . . . .	USFF +0.250%	Weekly	MS	07/11/28	10,681	272,211	300,136	48,106
Booking Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	129	335,147	457,591	153,968
Bright Horizons Family Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	326	27,192	30,722	5,368
Brinker International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,568	49,061	67,706	22,282
Caesars Entertainment, Inc..	USFF +0.250%	Weekly	MS	07/08/27	6,603	266,978	309,549	60,948
Darden Restaurants, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	227	37,051	37,296	2,895
DoorDash, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	344	30,320	34,018	5,752
DraftKings, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	623	18,143	21,961	5,031
Duolingo, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	364	65,600	82,573	21,460
Frontdoor, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,635	182,449	198,465	28,562
Golden Entertainment, Inc..	USFF +0.250%	Weekly	MS	07/11/28	98	3,929	3,913	218
Grand Canyon Education, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	20	2,624	2,641	160
Las Vegas Sands Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,236	151,296	159,244	19,187
Marriott International, Inc., Class A . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,047	177,693	236,109	72,254
McDonald's Corp. . . .	USFF +0.250%	Weekly	MS	01/05/26	1,626	417,979	482,125	100,547
MGM Resorts International . . . .	USFF +0.250%	Weekly	MS	01/07/27	6,949	251,015	310,481	76,770
RCI Hospitality Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	9	601	596	(1)
Rover Group, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	517	5,640	5,625	336
Royal Caribbean Cruises Ltd. (Liberia) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,944	305,105	510,709	226,610
Six Flags Entertainment Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,213	29,623	30,422	2,805
Starbucks Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,944	477,919	474,673	29,971
Strategic Education, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	7	648	647	6
Target Hospitality Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	544	5,927	5,293	(353)
Vail Resorts, Inc.. . . .	USFF +0.250%	Weekly	MS	07/11/28	163	36,537	34,796	968
Wendy's Co. (The) . .	USFF +0.250%	Weekly	MS	07/11/28	385	7,515	7,500	466

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Wynn Resorts Ltd. . .	USFF +0.250%	Weekly	MS	07/11/28	1,079	\$ 98,360	\$ 98,308	\$ 6,875
Yum! Brands, Inc. . . .	USFF +0.250%	Weekly	MS	07/08/27	3,331	417,571	435,228	52,721
					<u>67,828</u>	<u>3,776,893</u>	<u>4,465,795</u>	<u>975,922</u>
<b>Consumer Staples Distribution &amp; Retail</b>								
Albertsons Cos., Inc.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	155	3,530	3,565	241
Costco Wholesale Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	831	442,491	548,526	151,891
Dollar General Corp. .	USFF +0.250%	Weekly	MS	07/11/28	1,351	176,301	183,668	19,490
Grocery Outlet Holding Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,053	175,067	163,189	159
Ingles Markets, Inc.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5	430	432	(479)
Kroger Co. (The) . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,825	264,188	266,261	22,332
Sysco Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,441	240,586	251,640	28,632
Target Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,260	775,468	891,549	175,333
US Foods Holding Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,255	148,154	193,220	55,247
Walgreens Boots Alliance, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	4,130	138,058	107,834	(4,145)
Walmart, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	3,463	494,841	545,942	94,062
					<u>35,769</u>	<u>2,859,114</u>	<u>3,155,826</u>	<u>542,763</u>
<b>Energy</b>								
Antero Midstream Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,009	37,964	37,703	2,320
APA Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	11,919	448,201	427,654	7,952
Baker Hughes Co. . . .	USFF +0.250%	Weekly	MS	07/08/27	15,461	430,721	528,457	137,597
California Resources Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,810	173,939	208,331	48,068
Cameco Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,669	162,660	158,134	6,682
Canadian Natural Resources Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,854	117,159	121,474	12,358
Cenovus Energy, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	9,081	158,395	151,199	4,258
ChampionX Corp. . . .	USFF +0.250%	Weekly	MS	01/10/28	883	22,698	25,792	4,796
Chesapeake Energy Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,846	533,334	526,731	32,879
Chord Energy Corp. . .	USFF +0.250%	Weekly	MS	07/11/28	138	22,138	22,940	2,291
ConocoPhillips . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,495	150,743	173,525	38,033
CONSOL Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,437	78,185	144,462	70,760
CVR Energy, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	3,642	115,788	110,353	5,033
Devon Energy Corp. .	USFF +0.250%	Weekly	MS	07/11/28	9,680	433,435	438,504	42,574
DHT Holdings, Inc. (Marshall Islands) .	USFF +0.250%	Weekly	MS	07/08/27	19,411	170,384	190,422	50,931

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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	5,951	\$ 172,015	\$ 261,070	\$ 109,436
Enerplus Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,395	76,012	82,759	12,290
EQT Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	8,082	258,257	312,450	75,596
Equitrans Midstream Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,853	28,252	59,584	34,998
Exxon Mobil Corp. . .	USFF +0.250%	Weekly	MS	01/05/26	7,783	803,908	778,144	62,819
FLEX LNG Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	45	1,327	1,308	34
Gulfport Energy Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	617	48,760	82,184	36,750
Helix Energy Solutions Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	7,705	82,659	79,207	2,148
Helmerich & Payne, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	14,513	556,618	525,661	7,620
Imperial Oil Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	593	33,290	33,914	2,883
Kinder Morgan, Inc. . .	USFF +0.250%	Weekly	MS	07/08/27	20,500	350,056	361,620	56,310
Liberty Energy, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	2,164	27,224	39,255	14,214
Marathon Petroleum Corp. . . . .	USFF +0.250%	Weekly	MS	07/23/25	2,406	268,942	356,954	124,051
Murphy Oil Corp. . . .	USFF +0.250%	Weekly	MS	01/10/28	3,441	134,091	146,793	22,546
Nabors Industries Ltd. (Bermuda) . . .	USFF +0.250%	Weekly	MS	07/11/28	38	3,107	3,102	172
Nordic American Tankers Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	34,727	128,857	145,853	33,822
Occidental Petroleum Corp. . . . .	USFF +0.250%	Weekly	MS	07/23/25	12,367	474,156	738,434	309,909
Pembina Pipeline Corp. (Canada) . . .	USFF +0.250%	Weekly	MS	07/11/28	5,608	183,490	193,027	23,902
Phillips 66 . . . . .	USFF +0.250%	Weekly	MS	07/11/28	245	32,749	32,619	2,092
Pioneer Natural Resources Co. . . .	USFF +0.250%	Weekly	MS	01/10/28	2,115	479,806	475,621	35,202
Precision Drilling Corp. (Canada) . . .	USFF +0.250%	Weekly	MS	07/11/28	426	24,077	23,128	673
TechnipFMC PLC (United Kingdom) . .	USFF +0.250%	Weekly	MS	07/11/28	13,322	279,637	268,305	8,303
US Silica Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	13,012	167,457	147,166	(8,893)
Weatherford International PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	1	54	98	10
Williams Cos., Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	11,333	399,302	394,728	26,522
					<u>270,577</u>	<u>8,069,847</u>	<u>8,808,665</u>	<u>1,459,941</u>

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
AvidXchange Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,447	\$ 74,591	\$ 79,878	\$ 10,395
Berkshire Hathaway, Inc., Class B . . . . .	USFF +0.250%	Weekly	MS	07/23/25	11,792	2,658,122	4,205,735	1,731,022
BlackRock, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	261	186,044	211,880	43,650
Cboe Global Markets, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,212	185,099	216,415	45,184
CME Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,098	428,519	441,839	54,865
Fiserv, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,414	769,909	852,036	135,192
Franklin Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	11,278	263,927	335,972	106,653
Intercontinental Exchange, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	106	10,284	13,614	5,187
International Money Express, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	592	12,637	13,077	1,275
MarketAxess Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	395	104,253	115,676	19,347
Mastercard, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	294	111,887	125,394	21,329
Moody's Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	126	47,500	49,211	5,049
Morningstar, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	282	79,450	80,720	6,712
Nasdaq, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	8,978	414,566	521,981	155,214
NCR Atleos Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,338	82,718	105,370	28,398
Open Lending Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,891	29,738	33,112	5,223
Paymentus Holdings, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	114	1,982	2,037	155
Payoneer Global, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	10,840	57,296	56,476	3,095
PayPal Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	14,057	746,552	863,240	168,142
Shift4 Payments, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,338	84,281	99,467	20,961
T Rowe Price Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	3,935	442,200	423,760	44,896
Visa, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,736	416,483	451,968	64,891
Western Union Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,427	40,874	40,850	2,848
					<u>93,951</u>	<u>7,248,912</u>	<u>9,339,708</u>	<u>2,679,683</u>
<b>Food, Beverage &amp; Tobacco</b>								
Altria Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	10,458	471,081	421,876	23,463
Archer-Daniels-Midland Co. . . . .	USFF +0.250%	Weekly	MS	01/05/26	3,689	267,574	266,420	21,070
B&G Foods, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,084	49,514	53,382	8,143
Bunge Global SA (Switzerland) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,498	153,848	151,223	8,600
Campbell Soup Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	109	4,683	4,712	315
Celsius Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	7,185	209,919	391,726	196,248
Coca-Cola Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/05/26	8,481	478,828	499,785	80,017



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Constellation Brands, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,112	\$ 276,080	\$ 268,826	\$ 12,461
General Mills, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	3,242	208,766	211,184	23,223
Hershey Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	450	83,122	83,898	7,067
Hormel Foods Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,284	157,031	137,559	(7,589)
Ingredion, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	650	66,813	70,544	8,808
J & J Snack Foods Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	63	10,629	10,530	596
J M Smucker Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,826	535,354	483,530	(9,159)
John B Sanfilippo & Son, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	294	30,347	30,294	2,229
Kellanova . . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,542	324,338	309,853	14,486
Keurig Dr Pepper, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	16,234	564,231	540,917	25,682
Kraft Heinz Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	12,313	440,398	455,335	54,706
McCormick & Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,349	82,011	92,299	16,473
Molson Coors Beverage Co., Class B. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,806	97,227	110,545	22,094
Mondelez International, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,784	184,044	201,645	31,441
PepsiCo, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	1,399	227,989	237,606	37,899
Philip Morris International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,172	206,022	204,342	17,215
Primo Water Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,540	23,199	23,177	1,540
Sovos Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,095	89,240	90,213	7,090
Tootsie Roll Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	38	1,278	1,263	38
Vita Coco Co., Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,300	63,782	58,995	(425)
					<u>101,997</u>	<u>5,307,348</u>	<u>5,411,679</u>	<u>603,731</u>
<b>Health Care Equipment &amp; Services</b>								
AmerisourceBergan Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	446	76,182	91,599	21,187
Avanos Medical, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	945	20,350	21,196	2,212
Baxter International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	16,341	581,144	631,743	94,234
Becton Dickinson & Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,126	263,931	274,553	29,845
Cardinal Health, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,826	184,899	184,061	12,758
Centene Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	6,638	469,001	492,606	55,916
Certara, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,593	22,139	28,021	7,735
Cigna Group (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	371	96,475	111,096	21,706
CONMED Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,623	279,986	287,245	27,271

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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)*
Health Care Equipment & Services								
— (continued)								
Cross Country								
Healthcare, Inc. . . .	USFF +0.250%	Weekly	MS	07/08/27	3,322	\$ 84,507	\$ 75,210	\$ (3,862)
CVS Health Corp. . . .	USFF +0.250%	Weekly	MS	07/23/25	4,534	322,513	358,005	69,448
DaVita, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,282	366,614	448,582	107,217
Definitive Healthcare								
Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,161	18,491	21,480	4,228
Elevance Health, Inc..	USFF +0.250%	Weekly	MS	01/10/28	491	216,674	231,536	30,993
Fulgent Genetics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,483	79,173	42,874	(30,876)
GE HealthCare								
Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/07/27	7,512	482,530	580,828	132,090
Haemonetics Corp. . .	USFF +0.250%	Weekly	MS	01/10/28	2,383	200,358	203,770	17,194
HCA Healthcare, Inc..	USFF +0.250%	Weekly	MS	01/07/27	681	164,532	184,333	31,875
HealthEquity, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	662	46,268	43,891	776
Hologic, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	12,421	894,237	887,480	54,884
Humana, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	293	141,402	134,138	3,753
Integer Holdings								
Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	571	50,607	56,575	9,421
Laboratory Corp. of America Holdings. .								
USFF +0.250%	Weekly	MS	07/11/28	851	176,530	193,424	29,482	
Lantheus Holdings, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/08/27	3,461	184,423	214,582	42,841	
McKesson Corp. . . . .								
USFF +0.250%	Weekly	MS	07/11/28	308	140,628	142,598	11,789	
Molina Healthcare, Inc. . . . .								
USFF +0.250%	Weekly	MS	01/07/27	753	239,225	272,066	49,304	
Omnicell, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/11/28	1,943	62,053	73,115	15,399	
Owens & Minor, Inc..								
USFF +0.250%	Weekly	MS	07/11/28	2,346	45,352	45,207	2,946	
Phreesia, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/11/28	1,810	39,957	41,901	4,663	
Privia Health Group, Inc. . . . .								
USFF +0.250%	Weekly	MS	01/10/28	7,541	176,176	173,669	9,559	
Progyny, Inc.. . . . .								
USFF +0.250%	Weekly	MS	07/11/28	3,309	110,498	123,029	20,154	
Pulse Biosciences, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/11/28	90	1,125	1,102	17	
Teleflex, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/11/28	23	5,734	5,735	359	
Tenet Healthcare								
Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,503	135,652	189,152	63,175
UFP Technologies, Inc. . . . .								
USFF +0.250%	Weekly	MS	01/10/28	307	38,617	52,816	16,825	
UnitedHealth Group, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/11/28	850	457,755	447,499	22,465	
Varex Imaging Corp. .								
USFF +0.250%	Weekly	MS	07/11/28	498	9,860	10,209	991	
Zimmer Biomet								
Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,753	199,116	213,340	28,838
					101,051	7,084,714	7,590,266	1,018,812
Household & Personal Products								
BellRing Brands, Inc..								
USFF +0.250%	Weekly	MS	07/11/28	5,101	275,622	282,748	26,099	
Colgate-Palmolive								
Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,627	198,706	209,398	24,360

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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	01/10/28	1,129	\$ 59,222	\$ 162,960	\$107,785
Energizer Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	43	1,371	1,362	48
Kenvue, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	15,101	309,571	325,125	39,772
Kimberly-Clark Corp. .	USFF +0.250%	Weekly	MS	07/08/27	4,795	613,202	582,640	40,388
Procter & Gamble Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/05/26	4,193	585,348	614,442	77,947
Reynolds Consumer Products, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	245	6,553	6,576	437
Spectrum Brands Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	520	37,309	41,480	7,755
WD-40 Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	198	42,542	47,336	7,690
					<u>33,952</u>	<u>2,129,446</u>	<u>2,274,067</u>	<u>332,281</u>
<b>Materials</b>								
Alamos Gold, Inc., Class A (Canada) .	USFF +0.250%	Weekly	MS	01/10/28	15,525	175,498	209,122	46,499
Alpha Metallurgical Resources, Inc. . . .	USFF +0.250%	Weekly	MS	01/10/28	18	2,492	6,101	3,770
Amcor PLC (Jersey) .	USFF +0.250%	Weekly	MS	07/11/28	18,066	165,808	174,156	22,445
AptarGroup, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	116	14,621	14,340	690
Avient Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,951	67,360	81,103	18,840
Axalta Coating Systems Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,748	112,288	127,320	22,738
Ball Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,657	131,138	152,831	32,370
Barrick Gold Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,834	90,841	105,537	21,582
Berry Global Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,085	248,075	275,288	45,698
Carpenter Technology Corp. .	USFF +0.250%	Weekly	MS	07/11/28	4,095	271,665	289,926	37,022
CF Industries Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	4,086	266,036	324,837	84,633
Cleveland-Cliffs, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	17,248	250,490	352,204	134,705
Commercial Metals Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	492	21,851	24,620	5,308
Crown Holdings, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	1,259	102,285	115,941	20,763
Eastman Chemical Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,825	139,991	163,921	35,148
Ecolab, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	956	165,020	189,623	36,603
Fortuna Silver Mines, Inc. (Canada) . . . .	USFF +0.250%	Weekly	MS	07/11/28	833	3,260	3,215	143
Freeport-McMoRan, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,793	75,931	76,328	5,650
Hawkins, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	437	25,886	30,774	6,699
HB Fuller Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,621	112,170	131,966	27,208
Innospec, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	550	54,173	67,782	18,020

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
International Flavors								
& Fragrances, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,063	\$ 160,243	\$ 167,041	\$ 19,364
Knife River Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	500	28,668	33,090	6,362
Linde PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/05/26	2,000	698,796	821,420	177,875
LyondellBasell								
Industries N.V., Class A (Netherlands) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,009	559,567	571,336	51,228
Martin Marietta								
Materials, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	366	134,463	182,601	58,325
Minerals								
Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,095	60,270	78,084	21,995
Mosaic Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	6,120	246,487	218,668	(6,047)
NewMarket Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	421	199,373	229,794	45,507
Newmont Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,076	140,379	168,706	39,602
Nucor Corp. . . . .	USFF +0.250%	Weekly	MS	07/23/25	1,814	253,645	315,709	86,975
Packaging Corp. of								
America . . . . .	USFF +0.250%	Weekly	MS	07/08/27	877	116,225	142,872	38,368
Pactiv Evergreen,								
Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	185	2,300	2,536	363
PPG Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	541	65,823	80,907	20,214
Quaker Chemical								
Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,336	250,719	285,129	52,600
Royal Gold, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	7	843	847	24
RPM International,								
Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,506	142,965	168,115	35,768
Scotts Miracle-Gro								
Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,386	178,902	215,857	52,216
Sealed Air Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,170	74,532	79,248	9,820
Sherwin-Williams Co.								
(The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,144	322,287	356,814	56,929
SilverCrest Metals,								
Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	485	2,930	3,177	411
Southern Copper								
Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,287	161,937	196,842	52,088
Vulcan Materials Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	545	105,059	123,720	27,047
Warrior Met Coal,								
Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	778	25,960	47,435	23,814
					<u>126,906</u>	<u>6,429,252</u>	<u>7,406,883</u>	<u>1,497,382</u>
<b>Media &amp; Entertainment</b>								
Alphabet, Inc.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	01/05/26	13,311	1,291,051	1,859,414	657,371
AMC Networks, Inc.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,016	16,798	19,091	3,414
Bumble, Inc.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	01/07/27	7,880	129,325	116,151	(4,292)
Cable One, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	116	62,897	64,564	6,083
Cargurus, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,023	106,080	145,516	46,714

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Charter Communications, Inc., Class A . . . .	USFF +0.250%	Weekly	MS	07/08/27	505	\$ 154,623	\$ 196,283	\$ 52,287
Cinemark Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	20,953	236,734	295,228	74,785
Clear Channel Outdoor Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,191	2,210	2,168	72
Comcast Corp., Class A . . . . .	USFF +0.250%	Weekly	MS	07/08/27	12,359	411,950	541,942	171,690
Electronic Arts, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,815	216,893	248,310	47,003
Fox Corp., Class A . . . . .	USFF +0.250%	Weekly	MS	01/07/27	7,694	240,413	228,281	8,655
Interpublic Group of Cos., Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	07/23/25	8,880	260,018	289,843	55,590
John Wiley & Sons, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	868	26,178	27,550	3,444
Live Nation Entertainment, Inc..	USFF +0.250%	Weekly	MS	07/11/28	2	189	187	(26)
Match Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	7,597	284,057	277,290	12,788
Meta Platforms, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,583	766,308	1,976,159	1,262,667
Netflix, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	879	311,138	427,968	137,580
News Corp., Class A . . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,255	38,637	55,360	27,241
Omnicom Group, Inc..	USFF +0.250%	Weekly	MS	01/10/28	904	76,964	78,205	8,550
Pinterest, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	894	33,728	33,114	1,675
Roku, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,427	183,415	222,459	51,657
Shutterstock, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,306	59,316	63,054	8,404
Vimeo, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	15,939	62,906	62,481	3,876
Walt Disney Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	7,503	645,201	677,446	78,623
Yelp, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,699	75,990	80,431	9,644
ZipRecruiter, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,748	51,296	52,097	4,300
					<u>133,347</u>	<u>5,744,315</u>	<u>8,040,592</u>	<u>2,729,795</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
10X Genomics, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	439	24,892	24,566	1,354
AbbVie, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	595	91,686	92,207	6,807
Aerovate Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1	22	22	(35)
Agilent Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,108	364,474	432,105	98,970
Alnylam Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	873	147,197	167,101	30,019
Amgen, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,589	424,585	457,664	63,559



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Amphastar Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,058	\$ 58,753	\$ 65,437	\$ 10,797
ANI Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,035	59,176	57,070	1,851
Ardelyx, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	9,980	38,924	61,876	25,599
Azenta, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	922	59,353	60,059	4,762
Bio-Rad Laboratories, Inc., Class A . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,026	343,558	331,285	11,385
Bridgebio Pharma, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	847	34,280	34,193	2,240
Bristol-Myers Squibb Co. . . . .	USFF +0.250%	Weekly	MS	01/07/27	16,293	906,883	835,994	4,445
Cabaletta Bio, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	128	2,820	2,906	243
CareDx, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	324	3,997	3,888	130
Catalyst Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,429	16,535	24,021	8,589
Celldex Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	150	5,681	5,949	622
Charles River Laboratories International, Inc. . .	USFF +0.250%	Weekly	MS	07/11/28	49	11,634	11,584	715
Collegium Pharmaceutical, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,617	106,859	142,111	42,585
Cymabay Therapeutics, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	1,049	13,624	24,777	12,056
Editas Medicine, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	5,475	55,460	55,462	3,790
EyePoint Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,427	30,064	32,978	4,950
Gilead Sciences, Inc. .	USFF +0.250%	Weekly	MS	01/07/27	3,821	286,933	309,539	49,156
Halozyme Therapeutics, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	6,685	257,338	247,078	7,452
Harmony Biosciences Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	9,802	318,614	316,605	19,929
ImmunoGen, Inc. . . .	USFF +0.250%	Weekly	MS	01/10/28	855	3,579	25,351	21,981
Incyte Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	7,525	409,495	472,495	92,228
Innoviva, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	46	739	738	13
IQVIA Holdings, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	398	90,488	92,089	7,805
Johnson & Johnson . .	USFF +0.250%	Weekly	MS	07/23/25	7,758	1,200,771	1,215,989	127,451
Ligand Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	575	37,794	41,066	5,834
Merck & Co., Inc. . . .	USFF +0.250%	Weekly	MS	07/06/26	6,877	704,160	749,731	102,422

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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	376	\$ 411,972	\$ 456,073	\$ 72,638
Quanterix Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,189	29,675	32,507	4,859
RAPT Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	12	299	298	(18)
Relay Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,883	19,958	20,732	2,113
Rhythm Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,694	48,002	77,873	33,144
Roivant Sciences Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	34	388	382	(17)
Twist Bioscience Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,064	168,493	223,519	66,610
United Therapeutics Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	290	63,683	63,768	4,440
Viatis, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	14,619	139,746	158,324	36,609
West Pharmaceutical Services, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	745	227,373	262,329	50,856
					<u>123,662</u>	<u>7,219,957</u>	<u>7,689,741</u>	<u>1,040,938</u>
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Advanced Micro Devices, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,956	529,576	730,564	237,476
Applied Materials, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,573	433,306	579,076	180,547
Broadcom, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	1,012	647,306	1,129,645	562,739
Diodes, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,333	100,331	107,333	14,013
KLA Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	203	112,129	118,004	13,656
Lam Research Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	405	191,998	317,220	142,052
Microchip Technology, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	7,534	489,352	679,416	238,464
Micron Technology, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,415	379,066	376,776	24,276
Monolithic Power Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	707	344,076	445,961	126,934
NVIDIA Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,525	780,613	1,250,430	532,689
NXP Semiconductors NV (Netherlands) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	3,136	471,812	720,276	293,542
Photronics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	7,722	126,353	242,239	125,301
QUALCOMM, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	7,591	862,372	1,097,886	306,480
Rambus, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,125	74,367	76,781	7,506
Skyworks Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,396	424,810	494,198	106,293
SMART Global Holdings, Inc. (Cayman Islands) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,455	52,070	46,473	(2,562)
					<u>53,088</u>	<u>6,019,537</u>	<u>8,412,278</u>	<u>2,909,406</u>

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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</b>								
Accenture PLC, Class A (Ireland) . . .	USFF +0.250%	Weekly	MS	01/10/28	2,002	\$ 622,412	\$ 702,522	\$125,743
Adobe, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	759	331,413	452,819	144,227
Amdocs Ltd. (Guernsey) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,353	113,289	118,915	14,248
ANSYS, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	11	2,802	3,992	1,345
AppLovin Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,947	190,154	197,138	20,062
Aspen Technology, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	208	35,440	45,791	12,894
Blackbaud, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	302	22,212	26,183	5,466
Cadence Design Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	939	201,447	255,755	68,165
CrowdStrike Holdings, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	207	52,213	52,851	4,202
DocuSign, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,246	193,317	192,975	12,953
Dolby Laboratories, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	111	9,565	9,566	623
DXC Technology Co. . .	USFF +0.250%	Weekly	MS	07/11/28	1,376	31,490	31,469	2,113
Elastic NV (Netherlands) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,750	210,707	309,925	113,713
Fortinet, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	865	48,015	50,628	20,474
Gartner, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	179	80,022	80,749	6,209
Gen Digital, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	16,516	300,173	376,895	103,065
Gitlab, Inc., Class A . .	USFF +0.250%	Weekly	MS	07/11/28	2,362	131,169	148,712	26,552
Guidewire Software, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,210	196,794	240,978	57,720
Informatica, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	202	5,807	5,735	290
InterDigital, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,169	244,950	343,963	118,485
International Business Machines Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,509	322,146	410,347	121,092
JFrog Ltd. (Israel) . . .	USFF +0.250%	Weekly	MS	07/11/28	957	31,642	33,122	3,624
Kyndryl Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	3,301	51,477	68,595	20,631
LiveRamp Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,904	94,676	110,004	21,820
Manhattan Associates, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	231	50,252	49,739	2,916
Microsoft Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,588	1,108,268	1,725,272	708,170
MongoDB, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	254	57,653	103,848	50,134
NCR Voyix Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	21,174	326,248	358,052	54,204
Nutanix, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,321	189,833	301,448	124,671
Oracle Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	13,276	1,232,135	1,399,689	271,367
Palantir Technologies, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	38,606	713,200	662,865	(1,182)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Palo Alto Networks, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,240	\$ 887,470	\$ 1,250,291	\$ 423,994
Q2 Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,771	58,461	76,879	22,413
Qualys, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	228	23,662	44,752	22,684
Salesforce, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,868	554,642	1,017,826	501,401
Samsara, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	9,239	242,456	308,398	82,627
ServiceNow, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,502	695,531	1,061,148	413,552
Shopify, Inc., Class A (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,138	159,064	166,550	18,420
Smartsheet, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,260	50,290	60,253	13,983
Splunk, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,356	293,186	358,937	90,096
Squarespace, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,555	71,228	84,341	18,697
Synopsys, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	685	313,493	352,713	60,805
UiPath, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	18,142	380,679	450,647	96,187
VeriSign, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,231	233,827	253,537	35,800
Weave Communications, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	270	2,992	3,097	274
Workday, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	719	196,501	198,487	15,502
Yext, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	12,423	105,158	73,171	(24,771)
Zoom Video Communications, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,790	111,237	128,719	26,051
Zuora, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,512	13,681	14,213	1,438
					<u>203,764</u>	<u>11,594,479</u>	<u>14,774,501</u>	<u>4,055,149</u>
<b>Technology Hardware &amp; Equipment</b>								
Apple, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	7,522	1,092,320	1,448,211	438,380
Arrow Electronics, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,085	131,897	132,641	9,804
Badger Meter, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	208	28,800	32,109	5,316
Bel Fuse, Inc., Class B. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,055	52,308	70,442	21,803
CDW Corp. . . . .	USFF +0.250%	Weekly	MS	07/23/25	612	99,333	139,120	48,581
Cisco Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	12,832	576,043	648,273	138,725
Corning, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,775	163,841	175,849	23,831
Crane NXT Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,638	82,597	93,153	16,687
Extreme Networks, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	20,478	464,682	361,232	(71,438)
F5, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,123	162,712	200,995	49,468
Fabrinet (Cayman Islands) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,215	202,898	231,251	42,933
Hewlett Packard Enterprise Co. . . . .	USFF +0.250%	Weekly	MS	01/07/27	35,913	548,872	609,803	111,068
HP, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	8,834	244,476	265,815	48,112

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Insight Enterprises, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,040	\$ 128,739	\$ 184,278	\$ 64,381
IonQ, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,235	7,939	15,302	7,872
Itron, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,070	69,888	80,796	15,719
Jabil, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,858	599,321	618,909	60,890
Juniper Networks, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	9,170	249,447	270,332	40,735
Keysight Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	236	37,632	37,545	2,471
Knowles Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,624	26,208	29,086	4,648
Motorola Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	871	271,700	272,701	19,704
Napco Security Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,824	69,970	96,722	31,831
NetApp, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	3,742	227,724	329,895	133,961
NetScout Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,664	168,844	124,325	(33,087)
nLight, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	209	2,842	2,821	138
Seagate Technology Holdings PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,412	331,509	462,022	164,101
SmartRent, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,962	6,248	6,259	404
Super Micro Computer, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,649	427,686	1,321,525	923,300
TE Connectivity Ltd. (Switzerland) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,198	147,106	168,319	32,640
Vishay Intertechnology, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,618	38,212	38,783	3,299
Vontier Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,497	153,750	155,371	12,212
Western Digital Corp..	USFF +0.250%	Weekly	MS	07/11/28	5,200	220,589	272,324	66,912
					<u>155,369</u>	<u>7,036,133</u>	<u>8,896,209</u>	<u>2,435,401</u>
<b>Telecommunication Services</b>								
AT&T, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	31,045	478,452	520,935	84,612
EchoStar Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	07/23/25	5,787	137,779	95,891	(40,025)
TELUS Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,270	22,629	22,593	1,488
T-Mobile US, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,127	417,099	501,352	114,868
United States Cellular Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	229	9,458	9,513	670
Verizon Communications, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	10,903	388,283	411,043	62,619
					<u>52,361</u>	<u>1,453,700</u>	<u>1,561,327</u>	<u>224,232</u>



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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	5,510	\$ 71,628	\$ 75,707	\$ 8,982
ArcBest Corp. . . . .	USFF +0.250%	Weekly	MS	07/23/25	319	25,866	38,347	16,210
CH Robinson Worldwide, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	954	87,825	82,416	2,286
CSX Corp. . . . .	USFF +0.250%	Weekly	MS	07/23/25	9,767	282,521	338,622	82,604
Delta Air Lines, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	9,971	327,466	401,133	96,216
<b>Expeditors International of Washington, Inc. . . . .</b>								
FedEx Corp. . . . .	USFF +0.250%	Weekly	MS	07/23/25	864	91,398	109,901	28,789
GXO Logistics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,549	849,615	897,791	112,267
Hub Group, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,662	149,510	162,808	23,606
Landstar System, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	142	10,901	13,055	2,869
Norfolk Southern Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	127	21,275	24,594	5,200
Old Dominion Freight Line, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,070	211,689	252,927	56,966
Ryder System, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	424	141,178	171,860	41,065
SkyWest, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	124	10,097	14,267	5,435
Uber Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,879	213,934	254,684	55,468
Union Pacific Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,500	242,105	277,065	51,621
United Parcel Service, Inc., Class B. . . . .	USFF +0.250%	Weekly	MS	07/11/28	360	87,943	88,423	6,790
XPO, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	412	64,802	64,779	(1,140)
					583	48,091	51,065	6,315
					<u>46,217</u>	<u>2,937,844</u>	<u>3,319,444</u>	<u>601,549</u>
<b>Utilities</b>								
ALLETE, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,568	318,681	340,539	49,275
American Water Works Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	636	88,046	83,946	3,217
Atmos Energy Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	161	17,981	18,660	2,069
Black Hills Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,578	243,153	246,983	22,720
Constellation Energy Corp. . . . .	USFF +0.250%	Weekly	MS	07/23/25	2,914	251,691	340,617	110,001
Dominion Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,042	188,421	189,974	17,067
DTE Energy Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	83	9,128	9,152	616
Entergy Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,028	303,693	306,403	31,443
Fortis, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,944	79,151	79,957	6,626
NextEra Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,341	116,143	142,192	35,117
NRG Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	14,676	644,305	758,749	161,252
ONE Gas, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	805	48,638	51,295	6,219
Otter Tail Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	687	48,205	58,374	15,723
PPL Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	8,643	214,529	234,225	37,348

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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)*
Utilities — (continued)								
Public Service								
Enterprise Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,753	\$ 107,690	\$ 107,196	\$ 7,017
Spire, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	799	49,306	49,810	4,312
TransAlta Corp.								
(Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	793	6,457	6,590	554
Vistra Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	7,956	215,030	306,465	110,383
WEC Energy Group, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/11/28	163	13,514	13,720	965	
					61,570	2,963,762	3,344,847	621,924
Total Reference Entity — Long						114,830,997	136,751,992	31,210,646
Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Short								
Automobiles & Components								
Dana, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(28,519)	\$ (363,577)	\$ (416,663)	\$ (57,222)
Garrett Motion, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(296)	(2,854)	(2,862)	(72)
Gentherm, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,420)	(176,240)	(126,711)	49,582
Harley-Davidson, Inc. . . . .								
USFF -0.250%	Weekly	MS	07/11/28	(504)	(18,623)	(18,567)	(74)	
LCI Industries . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,715)	(475,666)	(467,013)	(3,386)
Lucid Group, Inc. . . . .	USFF -5.555%	Weekly	MS	07/11/28	(122,032)	(806,655)	(513,755)	285,610
Luminar Technologies, Inc. .								
USFF -16.008%	Weekly	MS	07/11/28	(114,045)	(525,000)	(384,332)	135,911	
Magna International, Inc. (Canada) . . . .								
USFF -0.250%	Weekly	MS	07/11/28	(20,172)	(1,199,521)	(1,191,762)	(20,872)	
Mobileye Global, Inc., Class A. . . . .								
USFF -0.250%	Weekly	MS	07/11/28	(7,515)	(282,183)	(325,550)	(47,830)	
Phinia, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,876)	(56,988)	(56,824)	(386)
QuantumScape Corp. . . . .								
USFF -0.780%	Weekly	MS	07/11/28	(1,835)	(13,067)	(12,753)	158	
Tesla, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,764)	(708,833)	(686,799)	15,624
Winnebago Industries, Inc. . . . .								
USFF -0.250%	Weekly	MS	01/10/28	(4,828)	(320,741)	(351,865)	(35,488)	
					(310,521)	(4,949,948)	(4,555,456)	321,555
Capital Goods								
3D Systems Corp. . . .	USFF -0.250%	Weekly	MS	01/07/27	(95,449)	(836,630)	(606,101)	221,179
AAON, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(15,290)	(996,722)	(1,129,472)	(142,294)
AeroVironment, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(4,913)	(624,118)	(619,235)	(767)
AerSale Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(17,125)	(257,002)	(217,402)	37,252
Albany International Corp., Class A . . . .								
USFF -0.250%	Weekly	MS	01/10/28	(12,853)	(1,189,129)	(1,262,422)	(91,534)	
Allegion PLC (Ireland) . . . . .								
USFF -0.250%	Weekly	MS	07/11/28	(9,181)	(1,130,299)	(1,163,141)	(43,042)	
Ameresco, Inc., Class A. . . . .								
USFF -0.250%	Weekly	MS	01/10/28	(35,441)	(1,479,942)	(1,122,416)	344,182	

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Archer Aviation, Inc., Class A. . . . .	USFF -4.830%	Weekly	MS	07/11/28	(9,089)	\$ (58,171)	\$ (55,806)	\$ 1,804
Arcosa, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,217)	(624,868)	(679,053)	(59,840)
Argan, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(204)	(9,711)	(9,545)	41
Astec Industries, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(1,677)	(56,364)	(62,384)	(6,587)
Atkore, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,100)	(294,873)	(336,000)	(43,816)
Ballard Power Systems, Inc. (Canada) . . . . .	USFF -1.184%	Weekly	MS	01/05/26	(201,442)	(1,894,199)	(745,335)	1,131,583
Barnes Group, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(6,730)	(189,705)	(219,600)	(31,883)
ChargePoint Holdings, Inc. . . . .	USFF -4.526%	Weekly	MS	01/10/28	(208,063)	(1,163,510)	(486,867)	666,144
Chart Industries, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(4,247)	(604,433)	(578,994)	19,967
Construction Partners, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(3,818)	(126,713)	(166,159)	(44,770)
Distribution Solutions Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(436)	(11,959)	(13,760)	(1,947)
Dover Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,046)	(587,759)	(622,315)	(40,534)
Ducommun, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,398)	(107,765)	(124,840)	(18,082)
Dycom Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,115)	(764,769)	(818,865)	(61,010)
Energy Recovery, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,155)	(168,109)	(115,960)	50,599
Enovix Corp. . . . .	USFF -0.780%	Weekly	MS	07/11/28	(9,664)	(193,493)	(120,993)	70,723
ESCO Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,246)	(136,703)	(145,819)	(10,383)
Federal Signal Corp. .	USFF -0.250%	Weekly	MS	07/11/28	(6,002)	(367,321)	(460,593)	(101,741)
GATX Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,451)	(876,222)	(895,759)	(33,974)
GMS, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(111)	(9,231)	(9,150)	(39)
GrafTech International Ltd. . .	USFF -0.250%	Weekly	MS	07/08/27	(155,440)	(746,488)	(340,414)	397,677
Granite Construction, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(11,626)	(470,042)	(591,298)	(132,560)
Hayward Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(19,054)	(257,015)	(259,134)	(4,468)
Helios Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(11,341)	(669,117)	(514,314)	147,211
Herc Holdings, Inc. . .	USFF -0.250%	Weekly	MS	01/07/27	(8,241)	(989,984)	(1,227,003)	(278,317)
Hexcel Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(20,876)	(1,472,844)	(1,539,605)	(83,063)
Hillenbrand, Inc. . . .	USFF -0.250%	Weekly	MS	07/08/27	(9,547)	(468,397)	(456,824)	(1,657)
Hubbell, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,412)	(454,203)	(464,449)	(14,762)
JELD-WEN Holding, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(20,443)	(485,574)	(385,964)	96,283
John Bean Technologies Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,326)	(380,225)	(330,771)	45,037
Kadant, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(958)	(217,869)	(268,537)	(53,449)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Kratos Defense & Security Solutions, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(16,051)	\$ (379,367)	\$ (325,675)	\$ 50,245
L3Harris Technologies, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(6,071)	(1,124,802)	(1,278,674)	(185,195)
MasTec, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,851)	(636,983)	(518,758)	112,461
Mercury Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(22,114)	(1,504,222)	(808,709)	681,951
Moog, Inc., Class A . .	USFF -0.250%	Weekly	MS	01/10/28	(7,324)	(824,723)	(1,060,369)	(251,446)
MRC Global, Inc. . . .	USFF -0.250%	Weekly	MS	01/07/27	(35,903)	(385,889)	(395,292)	(13,350)
Mueller Water Products, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(43,158)	(544,753)	(621,475)	(97,531)
MYR Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,996)	(407,207)	(433,311)	(29,804)
Nikola Corp. . . . .	USFF -5.333%	Weekly	MS	07/11/28	(23,171)	(20,274)	(20,270)	(216)
Nordson Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,523)	(1,128,722)	(1,194,796)	(78,316)
NOW, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(18,328)	(209,173)	(207,473)	(218)
Oshkosh Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,550)	(422,351)	(493,266)	(76,925)
PGT Innovations, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(19,593)	(589,935)	(797,435)	(212,842)
Plug Power, Inc. . . . .	USFF -3.846%	Weekly	MS	01/10/28	(128,152)	(1,148,361)	(576,684)	561,315
Primoris Services Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(11,567)	(310,578)	(384,140)	(85,926)
RBC Bearings, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(1,118)	(277,060)	(318,507)	(43,976)
Regal Rexnord Corp. .	USFF -0.250%	Weekly	MS	07/11/28	(2,137)	(230,700)	(316,319)	(88,478)
Resideo Technologies, Inc. .	USFF -0.250%	Weekly	MS	07/08/27	(14,137)	(284,475)	(266,058)	15,595
Rocket Lab USA, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(83,611)	(370,419)	(462,369)	(98,235)
Rush Enterprises, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(14,589)	(571,824)	(733,827)	(171,368)
SES AI Corp. . . . .	USFF -2.520%	Weekly	MS	07/11/28	(336)	(650)	(615)	(8)
SiteOne Landscape Supply, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	(9,210)	(1,294,337)	(1,496,625)	(213,963)
Spirit AeroSystems Holdings, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(14,066)	(336,586)	(447,017)	(116,578)
Sunrun, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(28,158)	(626,022)	(552,742)	67,149
Titan Machinery, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(15,788)	(488,817)	(455,957)	28,366
Toro Co. (The) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(13,551)	(1,152,315)	(1,300,761)	(163,532)
Transcat, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(106)	(11,600)	(11,589)	(131)
Valmont Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(648)	(144,509)	(151,314)	(8,532)
Vicor Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(370)	(16,966)	(16,628)	148
Watsco, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,291)	(508,221)	(553,155)	(49,777)
WillScot Mobile Mini Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(45,442)	(1,787,179)	(2,022,169)	(251,097)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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 -0.250%	Weekly	MS	07/08/27	(11,926)	\$ (425,697)	\$ (428,263)	\$ (11,127)
Xylem, Inc./NY . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,899)	(638,679)	(674,610)	(45,989)
					(1,555,462)	(40,174,874)	(38,491,151)	1,151,833
<b>Commercial &amp; Professional Services</b>								
ABM Industries, Inc. .	USFF -0.250%	Weekly	MS	01/07/27	(13,062)	(616,576)	(585,569)	17,962
Casella Waste Systems, Inc.,								
Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(13,471)	(1,083,236)	(1,151,232)	(77,772)
CBIZ, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,592)	(414,733)	(475,183)	(64,236)
Clarivate PLC (Jersey) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(71,183)	(534,018)	(659,155)	(129,975)
Clean Harbors, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(1,763)	(288,206)	(307,661)	(22,190)
Conduent, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,091)	(28,225)	(33,182)	(5,248)
CSG Systems International, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(2,751)	(169,263)	(146,381)	18,323
Driven Brands Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(15,418)	(489,003)	(219,861)	264,708
Equifax, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,518)	(2,128,359)	(2,353,706)	(248,795)
Exponent, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(16,290)	(1,450,636)	(1,434,172)	(3,094)
FTI Consulting, Inc. . .	USFF -0.250%	Weekly	MS	01/07/27	(9,260)	(1,765,185)	(1,844,129)	(100,444)
GFL Environmental, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(35,612)	(1,091,141)	(1,228,970)	(147,677)
Healthcare Services Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(12,605)	(158,536)	(130,714)	26,781
HNI Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,475)	(153,702)	(187,189)	(37,823)
Kforce, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,866)	(358,077)	(396,307)	(47,016)
Korn Ferry . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,615)	(276,757)	(333,250)	(65,172)
Matthews International Corp.,								
Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,395)	(50,013)	(51,127)	(1,654)
Maximus, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,646)	(222,306)	(221,894)	(1,453)
Montrose Environmental Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,183)	(142,048)	(102,270)	38,463
Paycom Software, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,463)	(578,545)	(509,151)	63,784
Paylocity Holding Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,819)	(624,650)	(464,712)	154,284
RB Global, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(29,575)	(1,748,032)	(1,978,272)	(262,724)
Stericycle, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,005)	(323,520)	(347,168)	(27,199)
Sterling Check Corp. .	USFF -0.250%	Weekly	MS	07/11/28	(160)	(2,218)	(2,227)	(66)
TransUnion. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(21,741)	(1,474,767)	(1,493,824)	(32,355)
UniFirst Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(2,248)	(444,014)	(411,182)	23,136
Verra Mobility Corp. . .	USFF -0.250%	Weekly	MS	07/11/28	(31,443)	(615,596)	(724,132)	(118,774)
					(338,250)	(17,231,362)	(17,792,620)	(786,226)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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	(9,652)	\$ (1,302,144)	\$ (589,062)	\$ 671,020
Arhaus, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(801)	(9,549)	(9,492)	(66)
Arko Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,563)	(58,167)	(62,395)	(4,875)
Asbury Automotive Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,362)	(1,772,809)	(1,881,199)	(124,368)
Bath & Body Works, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(21,775)	(885,883)	(939,809)	(61,928)
Buckle, Inc. (The) . . .	USFF -0.250%	Weekly	MS	07/11/28	(12,565)	(532,733)	(597,089)	(68,849)
Caleres, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(10,906)	(287,419)	(335,141)	(55,077)
Chico's FAS, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(16,066)	(120,274)	(121,780)	(2,764)
Dillard's, Inc., Class A. . . . .	USFF -0.630%	Weekly	MS	07/11/28	(681)	(263,219)	(274,886)	(20,868)
Five Below, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,287)	(406,134)	(487,497)	(85,052)
Foot Locker, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(32,437)	(1,134,050)	(1,010,413)	103,536
Guess?, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,198)	(123,734)	(119,866)	469
Leslie's, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(57,262)	(790,731)	(395,680)	389,405
Macy's, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(16,488)	(282,913)	(331,739)	(54,134)
MarineMax, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(19,396)	(579,070)	(754,504)	(180,678)
Murphy USA, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,631)	(955,596)	(938,109)	7,728
National Vision Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(4,592)	(204,838)	(96,111)	119,228
Nordstrom, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(14,920)	(244,298)	(275,274)	(33,528)
Ollie's Bargain Outlet Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(347)	(26,340)	(26,334)	(269)
Penske Automotive Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,527)	(951,392)	(887,139)	48,375
RH . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,257)	(380,996)	(366,390)	11,143
Shoe Carnival, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,444)	(161,542)	(194,673)	(35,519)
Sonic Automotive, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,180)	(373,166)	(403,588)	(35,728)
Victoria's Secret & Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(29,736)	(1,147,641)	(789,193)	342,091
					(294,073)	(12,994,638)	(11,887,363)	929,292
<b>Consumer Durables &amp; Apparel</b>								
BRP, Inc. (Canada) . . .	USFF -0.250%	Weekly	MS	07/11/28	(206)	(14,759)	(14,768)	(168)
Brunswick Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,776)	(170,994)	(171,828)	(2,409)
Capri Holdings Ltd. (British Virgin Islands) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(29,052)	(1,414,005)	(1,459,572)	(59,755)
Ethan Allen Interiors, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,016)	(31,499)	(32,431)	(1,253)
Gildan Activewear, Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(32,238)	(993,098)	(1,065,788)	(97,783)
iRobot Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,936)	(111,809)	(113,623)	(2,857)
Levi Strauss & Co., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(152,022)	(2,303,270)	(2,514,444)	(268,102)



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Malibu Boats, Inc.,								
Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(962)	\$ (51,808)	\$ (52,737)	\$ (1,432)
Movado Group, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(866)	(25,682)	(26,110)	(722)
Newell Brands, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(12,242)	(179,264)	(106,261)	68,759
Sonos, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(41,147)	(687,611)	(705,260)	(28,243)
Sturm Ruger & Co.,								
Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(512)	(23,314)	(23,270)	(203)
Tempur Sealy								
International, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(417)	(21,382)	(21,254)	(585)
Topgolf Callaway								
Brands Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(65,740)	(1,610,144)	(942,712)	652,917
Under Armour, Inc.,								
Class C . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(103,308)	(773,917)	(862,622)	(99,764)
VF Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(21,739)	(712,500)	(408,693)	271,524
Whirlpool Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,023)	(161,409)	(124,571)	37,707
Wolverine World								
Wide, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(17,032)	(520,514)	(151,414)	370,785
					(484,234)	(9,806,979)	(8,797,358)	838,416
<b>Consumer Services</b>								
Airbnb, Inc., Class A .	USFF -0.250%	Weekly	MS	07/11/28	(7,483)	(1,089,659)	(1,018,736)	62,411
Bally's Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(7,332)	(493,551)	(102,208)	387,157
Bloomin' Brands, Inc..	USFF -0.250%	Weekly	MS	07/11/28	(7,255)	(194,207)	(204,228)	(11,805)
Boyd Gaming Corp. . .	USFF -0.250%	Weekly	MS	07/11/28	(3,868)	(230,601)	(242,175)	(15,120)
Chegg, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(72,942)	(1,080,659)	(828,621)	242,284
Churchill Downs, Inc..	USFF -0.250%	Weekly	MS	07/08/27	(10,040)	(1,193,665)	(1,354,697)	(175,882)
Cracker Barrel Old								
Country Store, Inc..	USFF -0.250%	Weekly	MS	01/10/28	(6,061)	(528,377)	(467,182)	49,547
Dave & Buster's								
Entertainment, Inc..	USFF -0.250%	Weekly	MS	07/11/28	(4,473)	(226,917)	(240,871)	(16,031)
Expedia Group, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(1,705)	(231,910)	(258,802)	(29,253)
First Watch								
Restaurant Group,								
Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,073)	(112,946)	(122,067)	(10,174)
Hilton Worldwide								
Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,037)	(183,761)	(188,827)	(6,756)
Hyatt Hotels Corp.,								
Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(10,728)	(1,258,406)	(1,399,038)	(154,847)
Jack in the Box, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(1,863)	(145,577)	(152,077)	(8,602)
Krispy Kreme, Inc. . . .	USFF -0.250%	Weekly	MS	07/08/27	(88,225)	(1,217,422)	(1,331,315)	(130,340)
Life Time Group								
Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,034)	(60,158)	(60,833)	(1,253)
Mister Car Wash,								
Inc. . . . .	USFF -0.580%	Weekly	MS	01/07/27	(69,994)	(701,510)	(604,748)	90,417
OneSpaWorld								
Holdings Ltd.								
(Bahamas) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,124)	(30,250)	(29,948)	(8)
Papa John's								
International, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(8,364)	(698,130)	(637,588)	46,700

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Portillo's, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(57,656)	\$ (1,155,586)	\$ (918,460)	\$ 226,699
Red Rock Resorts, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(41,828)	(1,846,351)	(2,230,687)	(458,401)
Sweetgreen, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,246)	(58,805)	(59,280)	(1,041)
Texas Roadhouse, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,822)	(312,230)	(344,933)	(37,780)
Wingstop, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,246)	(777,053)	(1,089,439)	(327,297)
WW International, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(47,621)	(485,671)	(416,684)	64,583
Wyndham Hotels & Resorts, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,877)	(214,020)	(231,340)	(20,288)
					(475,897)	(14,527,422)	(14,534,784)	(235,080)
<b>Consumer Staples Distribution &amp; Retail</b>								
Casey's General Stores, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,968)	(1,077,046)	(1,090,168)	(23,277)
Chefs' Warehouse, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(25,839)	(842,279)	(760,442)	73,448
Performance Food Group Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,505)	(301,376)	(311,521)	(12,892)
PriceSmart, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,084)	(430,050)	(461,046)	(34,853)
SpartanNash Co. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(19,712)	(630,525)	(452,390)	153,993
Sprouts Farmers Market, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(12,508)	(511,297)	(601,760)	(95,098)
United Natural Foods, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(19,984)	(808,118)	(324,340)	497,745
Weis Markets, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(995)	(62,409)	(63,640)	(1,829)
					(93,595)	(4,663,100)	(4,065,307)	557,237
<b>Energy</b>								
Atlas Energy Solutions, Inc. . . . .	USFF -0.630%	Weekly	MS	07/11/28	(7,370)	(127,487)	(126,911)	(608)
Baytex Energy Corp. (Canada) . . . . .	USFF -0.865%	Weekly	MS	07/08/27	(246,342)	(815,894)	(817,855)	(14,956)
Cactus, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(18,111)	(818,330)	(822,239)	(16,209)
Chevron Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,290)	(796,459)	(789,056)	(19,864)
Civitas Resources, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(22,158)	(1,518,990)	(1,515,164)	(38,179)
Clean Energy Fuels Corp. . . . .	USFF -0.268%	Weekly	MS	07/11/28	(95,240)	(365,794)	(364,769)	(2,302)
Comstock Resources, Inc. . . . .	USFF -0.580%	Weekly	MS	01/10/28	(123,531)	(1,291,444)	(1,093,249)	159,583
Core Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(14,585)	(460,344)	(257,571)	198,641
Crescent Energy Co., Class A. . . . .	USFF -0.680%	Weekly	MS	07/11/28	(14,195)	(167,020)	(187,516)	(22,036)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Crescent Point Energy Corp.								
(Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(60,863)	\$ (415,883)	\$ (421,781)	\$ (13,063)
Denison Mines Corp.								
(Canada) . . . . .	USFF -0.730%	Weekly	MS	01/10/28	(120,372)	(123,763)	(213,058)	(90,445)
Diamond Offshore Drilling, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(50,977)	(745,268)	(662,701)	75,464
Dril-Quip, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,623)	(148,967)	(154,117)	(6,527)
DT Midstream, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(29,677)	(1,487,392)	(1,626,300)	(222,388)
Energy Fuels, Inc.								
(Canada) . . . . .	USFF -1.230%	Weekly	MS	07/11/28	(35,143)	(261,761)	(252,678)	6,691
Green Plains, Inc. . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,575)	(306,473)	(241,482)	62,199
Hess Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,880)	(445,432)	(415,181)	24,454
Kinetik Holdings, Inc. .	USFF -0.730%	Weekly	MS	01/07/27	(24,596)	(906,322)	(821,506)	(16,967)
Kosmos Energy Ltd. . .	USFF -0.250%	Weekly	MS	07/11/28	(99,532)	(730,094)	(667,860)	55,633
Marathon Oil Corp. . .	USFF -0.250%	Weekly	MS	01/10/28	(15,074)	(383,025)	(364,188)	13,025
New Fortress Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(27,054)	(1,242,767)	(1,020,747)	127,301
NexGen Energy Ltd.								
(Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(151,484)	(1,010,033)	(1,060,388)	(59,474)
NextDecade Corp. . . .	USFF -0.865%	Weekly	MS	07/11/28	(11,178)	(53,934)	(53,319)	92
Noble Corp. PLC								
(United Kingdom) . .	USFF -0.250%	Weekly	MS	07/11/28	(4,411)	(198,358)	(212,434)	(15,897)
Northern Oil and Gas, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(30,927)	(1,113,069)	(1,146,464)	(63,554)
NOV, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(50,686)	(906,653)	(1,027,912)	(135,262)
Oceaneering International, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(9,583)	(244,402)	(203,926)	38,240
ONEOK, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(56,827)	(3,778,285)	(3,990,392)	(246,115)
Ovintiv, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(43,204)	(1,933,435)	(1,897,520)	3,349
Patterson-UTI Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(115,292)	(1,299,114)	(1,245,154)	39,890
ProFrac Holding Corp., Class A . . . .	USFF -0.580%	Weekly	MS	07/08/27	(31,979)	(457,591)	(271,182)	182,258
ProPetro Holding Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(126,145)	(1,142,118)	(1,057,095)	74,716
RPC, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(23,003)	(204,536)	(167,462)	34,278
Select Water Solutions, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(24,135)	(193,127)	(183,185)	4,540
SFL Corp. Ltd.								
(Bermuda) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(34,436)	(374,312)	(388,438)	(36,957)
SilverBow Resources, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(11,785)	(502,171)	(342,708)	154,911
Southwestern Energy Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(61,212)	(415,643)	(400,939)	10,930
Talos Energy, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(63,917)	(907,248)	(909,539)	(10,486)
TC Energy Corp.								
(Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(43,032)	(1,573,375)	(1,682,121)	(161,576)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Valaris Ltd.								
(Bermuda) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,004)	\$ (549,255)	\$ (548,834)	\$ (4,555)
Vermilion Energy, Inc.								
(Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(59,639)	(753,137)	(719,246)	16,015
Vital Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(10,717)	(546,385)	(487,516)	53,918
World Kinect Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(25,477)	(622,277)	(580,366)	25,600
					<u>(2,026,261)</u>	<u>(32,337,367)</u>	<u>(31,412,069)</u>	<u>164,308</u>
<b>Financial Services</b>								
FleetCor								
Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,448)	(402,105)	(409,219)	(10,767)
Jack Henry & Associates, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,016)	(333,588)	(329,435)	764
MSCI, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,042)	(583,583)	(589,407)	(11,109)
Remitly Global, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(55,535)	(1,105,487)	(1,078,490)	17,020
Toast, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(22,216)	(323,061)	(405,664)	(105,306)
WEX, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(942)	(184,415)	(183,266)	(547)
					<u>(83,199)</u>	<u>(2,932,239)</u>	<u>(2,995,481)</u>	<u>(109,945)</u>
<b>Food, Beverage &amp; Tobacco</b>								
Brown-Forman Corp.,								
Class B. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(13,010)	(840,869)	(742,871)	87,336
Cal-Maine Foods, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,861)	(503,025)	(508,533)	(10,068)
Coca-Cola Consolidated, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(305)	(279,100)	(283,162)	(6,609)
Darling Ingredients, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(35,941)	(2,699,379)	(1,791,299)	883,832
Duckhorn Portfolio, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,366)	(60,310)	(62,705)	(2,975)
Flowers Foods, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(26,864)	(688,542)	(604,709)	61,383
Hain Celestial Group, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(44,185)	(879,857)	(483,826)	393,482
Mission Produce, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(6,161)	(88,863)	(62,165)	25,738
Pilgrim's Pride Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(61,840)	(1,530,006)	(1,710,494)	(198,284)
Post Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,691)	(152,289)	(148,909)	2,436
Tyson Foods, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(71,455)	(3,585,109)	(3,840,706)	(345,316)
Utz Brands, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(17,660)	(406,458)	(286,798)	108,162
					<u>(294,339)</u>	<u>(11,713,807)</u>	<u>(10,526,177)</u>	<u>999,117</u>
<b>Health Care Equipment &amp; Services</b>								
Abbott Laboratories . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,274)	(224,767)	(250,299)	(26,640)
Acadia Healthcare Co., Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(14,362)	(1,076,490)	(1,116,789)	(50,016)
AdaptHealth Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(8,280)	(226,755)	(60,361)	164,317
Agility, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(9,119)	(172,529)	(72,222)	102,002
agilon health, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(25,371)	(307,026)	(318,406)	(14,178)
Alphatec Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(26,916)	(339,791)	(406,701)	(72,840)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Amedisys, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,820)	\$ (725,036)	\$ (743,369)	\$ (25,221)
Bausch + Lomb Corp. (Canada) . . . . .	USFF -4.330%	Weekly	MS	07/11/28	(3,606)	(56,111)	(61,518)	(5,950)
Boston Scientific Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,486)	(292,207)	(317,146)	(27,603)
Chemed Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(247)	(127,855)	(144,433)	(20,707)
Cooper Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,155)	(801,046)	(815,538)	(21,756)
CorVel Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(110)	(27,389)	(27,193)	(88)
DENTSPLY SIRONA, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(13,361)	(533,966)	(475,518)	49,188
DocGo, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(11,208)	(88,606)	(62,653)	25,125
Doximity, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(17,871)	(605,323)	(501,103)	98,740
Edwards Lifesciences Corp. .	USFF -0.250%	Weekly	MS	07/11/28	(3,590)	(275,073)	(273,738)	(1,175)
Ensign Group, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,093)	(400,860)	(459,276)	(62,812)
Envista Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,221)	(252,206)	(149,677)	100,224
Glaukos Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,515)	(78,765)	(120,427)	(42,408)
Globus Medical, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(37,678)	(1,829,116)	(2,007,861)	(195,228)
GoodRx Holdings, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,467)	(35,131)	(36,629)	(1,851)
ICU Medical, Inc. . . .	USFF -0.250%	Weekly	MS	01/07/27	(355)	(65,196)	(35,408)	29,164
IDEXX Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,553)	(831,241)	(861,993)	(38,263)
Inspire Medical Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,468)	(628,531)	(908,925)	(291,907)
Insulet Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,252)	(739,463)	(705,619)	27,158
Integra LifeSciences Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(12,537)	(476,802)	(545,986)	(73,509)
Intuitive Surgical, Inc..	USFF -0.250%	Weekly	MS	07/11/28	(1,568)	(495,874)	(528,980)	(37,602)
LifeStance Health Group, Inc. . . . .	USFF -0.680%	Weekly	MS	07/11/28	(26,767)	(188,622)	(209,586)	(22,697)
LivaNova PLC (United Kingdom) . .	USFF -0.250%	Weekly	MS	07/11/28	(12,740)	(621,306)	(659,168)	(43,485)
Masimo Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(20,184)	(2,257,523)	(2,365,767)	(128,579)
Merit Medical Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,836)	(620,556)	(671,183)	(57,089)
Multipan Corp. . . . .	USFF -0.267%	Weekly	MS	07/11/28	(37,309)	(64,037)	(53,725)	9,699
Neogen Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(25,315)	(458,608)	(509,085)	(54,637)
Nevro Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(39,100)	(1,022,763)	(841,432)	171,848
Novocure Ltd. (Jersey) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(106,214)	(2,480,012)	(1,585,775)	871,901

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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)*
Health Care Equipment & Services — (continued)								
Option Care Health, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(15,776)	\$ (530,000)	\$ (531,493)	\$ (6,297)
PROCEPT								
BioRobotics Corp. .	USFF -0.250%	Weekly	MS	01/10/28	(15,473)	(542,049)	(648,473)	(115,045)
QuidelOrtho Corp. . .	USFF -0.250%	Weekly	MS	07/06/26	(15,389)	(1,369,382)	(1,134,169)	223,408
RadNet, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(11,508)	(327,895)	(400,133)	(82,399)
ResMed, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(74)	(17,821)	(12,729)	4,758
Schrodinger, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(16,923)	(724,045)	(605,843)	110,743
Select Medical Holdings Corp. . . . .								
USFF -0.250%	Weekly	MS	01/10/28	(4,297)	(126,734)	(100,980)	22,693	
Shockwave Medical, Inc. . . . .								
USFF -0.250%	Weekly	MS	07/11/28	(2,998)	(655,624)	(571,299)	78,392	
Simulations Plus, Inc. . . . .								
USFF -0.250%	Weekly	MS	07/11/28	(231)	(10,359)	(10,337)	(108)	
STAAR Surgical Co. .	USFF -0.250%	Weekly	MS	01/10/28	(17,334)	(935,428)	(540,994)	385,985
Tandem Diabetes Care, Inc. . . . .								
USFF -0.250%	Weekly	MS	01/07/27	(30,497)	(1,492,199)	(902,101)	575,949	
Teladoc Health, Inc. . .								
USFF -0.250%	Weekly	MS	07/11/28	(11,714)	(203,904)	(252,437)	(51,394)	
TransMedics Group, Inc. . . . .								
USFF -0.250%	Weekly	MS	07/11/28	(2,779)	(156,707)	(219,346)	(67,649)	
Treace Medical Concepts, Inc. . . . .								
USFF -0.250%	Weekly	MS	01/10/28	(31,784)	(515,053)	(405,246)	105,139	
Universal Health Services, Inc., Class B. . . . .								
USFF -0.250%	Weekly	MS	07/11/28	(1,065)	(138,969)	(162,349)	(24,880)	
US Physical Therapy, Inc. . . . .								
USFF -0.250%	Weekly	MS	01/07/27	(1,942)	(222,540)	(180,878)	35,117	
					(686,732)	(27,395,291)	(25,582,296)	1,527,537
Household & Personal Products								
Central Garden & Pet Co., Class A . . . . .								
USFF -0.250%	Weekly	MS	07/06/26	(3,142)	(144,840)	(138,374)	5,126	
Edgewell Personal Care Co. . . . .								
USFF -0.250%	Weekly	MS	01/10/28	(4,427)	(193,832)	(162,161)	27,370	
Estee Lauder Cos., Inc. (The), Class A .								
USFF -0.250%	Weekly	MS	07/11/28	(21,807)	(2,882,853)	(3,189,274)	(337,190)	
Inter Parfums, Inc. . . .								
USFF -0.250%	Weekly	MS	07/11/28	(114)	(16,563)	(16,417)	(134)	
					(29,490)	(3,238,088)	(3,506,226)	(304,828)
Materials								
AdvanSix, Inc. . . . .								
USFF -0.250%	Weekly	MS	07/11/28	(2,304)	(62,465)	(69,028)	(7,235)	
Agnico Eagle Mines Ltd. (Canada) . . . . .								
USFF -0.250%	Weekly	MS	07/11/28	(20,865)	(1,006,478)	(1,144,445)	(154,198)	
Air Products and Chemicals, Inc. . . . .								
USFF -0.250%	Weekly	MS	01/10/28	(8,236)	(2,308,557)	(2,255,017)	19,332	
Albemarle Corp. . . . .								
USFF -0.250%	Weekly	MS	01/10/28	(6,819)	(1,138,387)	(985,209)	139,148	
Algoma Steel Group, Inc. (Canada) . . . . .								
USFF -3.080%	Weekly	MS	01/10/28	(49,844)	(395,985)	(499,935)	(116,886)	
Ashland, Inc. . . . .								
USFF -0.250%	Weekly	MS	07/08/27	(23,310)	(2,160,104)	(1,965,266)	153,110	



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
ATI, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,416)	\$ (293,453)	\$ (291,736)	\$ (959)
Celanese Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,590)	(441,109)	(557,778)	(129,766)
Coeur Mining, Inc. . . . .	USFF -0.282%	Weekly	MS	07/06/26	(552,570)	(2,787,809)	(1,801,378)	960,635
Corteva, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(38,499)	(2,399,473)	(1,844,872)	510,141
DuPont de Nemours, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,850)	(218,769)	(219,251)	2,921
Ecovyst, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(16,225)	(161,905)	(158,518)	1,861
Element Solutions, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(11,021)	(214,685)	(255,026)	(43,085)
Equinox Gold Corp. (Canada) . . . . .	USFF -0.267%	Weekly	MS	07/23/25	(219,264)	(1,743,354)	(1,072,201)	655,441
ERO Copper Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(114)	(1,810)	(1,800)	(44)
First Majestic Silver Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(46,126)	(333,441)	(283,675)	46,020
FMC Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(38,726)	(2,659,404)	(2,441,674)	162,484
Franco-Nevada Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,163)	(260,533)	(239,682)	17,736
Ginkgo Bioworks Holdings, Inc. . . . .	USFF -1.552%	Weekly	MS	07/11/28	(89,901)	(143,244)	(151,933)	(11,510)
Graphic Packaging Holding Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(19,095)	(437,272)	(470,692)	(40,466)
Greif, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(434)	(28,741)	(28,466)	(6)
Hecla Mining Co. . . . .	USFF -0.266%	Weekly	MS	07/08/27	(125,741)	(674,346)	(604,814)	62,258
Hudbay Minerals, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(66,316)	(315,710)	(366,064)	(53,398)
IAMGOLD Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(57,055)	(143,324)	(144,349)	(2,351)
Ingevity Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(20,222)	(1,313,967)	(954,883)	347,621
Ivanhoe Electric, Inc. / US . . . . .	USFF -0.830%	Weekly	MS	07/11/28	(2,011)	(20,865)	(20,271)	369
Kaiser Aluminum Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,009)	(142,784)	(143,021)	(5,087)
Livent Corp. . . . .	USFF -0.630%	Weekly	MS	07/11/28	(1,763)	(31,927)	(31,699)	2,767
Louisiana-Pacific Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(9,318)	(588,006)	(659,994)	(85,323)
MAG Silver Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,865)	(51,897)	(50,645)	749
Mativ Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(11,443)	(340,034)	(175,192)	141,994
Methanex Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(18,997)	(799,109)	(899,698)	(111,687)
MP Materials Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(37,113)	(808,291)	(736,693)	64,002
Nutrien Ltd. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(12,237)	(796,033)	(689,310)	87,328
O-I Glass, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(17,274)	(340,620)	(282,948)	56,708
Olin Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(13,449)	(640,406)	(725,574)	(90,963)
Pan American Silver Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(28,369)	(471,872)	(463,266)	(5,743)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Sandstorm Gold Ltd.								
(Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(120,366)	\$ (673,252)	\$ (605,441)	\$ 57,997
Schnitzer Steel Industries, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(15,049)	(634,643)	(453,878)	159,962
Seabridge Gold, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(262)	(3,145)	(3,178)	(99)
Sensient Technologies Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(13,731)	(973,681)	(906,246)	40,322
Silgan Holdings, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(30,641)	(1,339,854)	(1,386,505)	(68,523)
SSR Mining, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(111,334)	(1,586,229)	(1,197,954)	355,821
Stepan Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(6,624)	(723,253)	(626,299)	75,607
Sylvamo Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(7,032)	(315,069)	(345,342)	(37,327)
Teck Resources Ltd., Class B (Canada) .	USFF -0.250%	Weekly	MS	07/11/28	(27,349)	(1,142,029)	(1,156,042)	(29,163)
TimkenSteel Corp. . .	USFF -0.250%	Weekly	MS	07/11/28	(8,187)	(173,822)	(191,985)	(19,763)
Triple Flag Precious Metals Corp. (Canada) . . . . .	USFF -2.430%	Weekly	MS	07/11/28	(926)	(12,276)	(12,325)	(211)
Tronox Holdings PLC (United Kingdom) . .	USFF -0.250%	Weekly	MS	01/10/28	(91,108)	(1,174,467)	(1,290,089)	(147,641)
United States Steel Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(15,137)	(498,479)	(736,415)	(265,488)
Wheaton Precious Metals Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,510)	(122,298)	(123,843)	(2,741)
					<u>(2,036,810)</u>	<u>(36,048,666)</u>	<u>(32,721,545)</u>	<u>2,692,671</u>
<b>Media &amp; Entertainment</b>								
Altice USA, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(132,597)	(706,410)	(430,940)	271,648
Angi, Inc. . . . .	USFF -0.580%	Weekly	MS	07/23/25	(84,654)	(1,176,756)	(210,788)	959,334
DISH Network Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(146,557)	(2,587,455)	(845,634)	1,718,520
Endeavor Group Holdings, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(106,361)	(2,585,591)	(2,523,947)	32,486
IAC, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(15,192)	(898,270)	(795,757)	94,171
Integral Ad Science Holding Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(22,439)	(301,846)	(322,897)	(24,561)
Lions Gate Entertainment Corp., Class B (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(19,304)	(284,811)	(196,708)	86,552
Madison Square Garden Entertainment Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,004)	(153,764)	(159,077)	(6,777)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Madison Square Garden Sports Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,736)	\$ (672,063)	\$ (679,317)	\$ (13,583)
Magnite, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(56,365)	(521,881)	(526,449)	(9,751)
Paramount Global, Class B. . . . .	USFF -0.630%	Weekly	MS	01/10/28	(36,735)	(564,443)	(543,311)	10,615
Rumble, Inc. . . . .	USFF -14.507%	Weekly	MS	07/11/28	(1,230)	(5,796)	(5,523)	183
Scholastic Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(7,845)	(310,546)	(295,757)	8,435
Sphere Entertainment Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(12,583)	(513,904)	(427,319)	81,927
TKO Group Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,720)	(767,001)	(792,958)	(32,891)
TripAdvisor, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(19,157)	(315,671)	(412,450)	(102,281)
Warner Music Group Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(15,991)	(509,393)	(572,318)	(72,882)
Ziff Davis, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,315)	(171,343)	(155,545)	14,231
ZoomInfo Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(96,310)	(1,627,227)	(1,780,772)	(168,213)
					(794,095)	(14,674,171)	(11,677,467)	2,847,163
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
AbCellera Biologics, Inc. (Canada) . . . . .	USFF -0.980%	Weekly	MS	07/11/28	(50,412)	(266,667)	(287,853)	(24,662)
Amylyx Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(13,044)	(463,846)	(192,008)	267,687
Arrowhead Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(41,660)	(1,133,678)	(1,274,796)	(153,261)
Avantor, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(35,133)	(762,837)	(802,086)	(46,146)
Axsome Therapeutics, Inc. . . . .	USFF -0.680%	Weekly	MS	07/11/28	(5,454)	(353,104)	(434,084)	(85,524)
Bausch Health Cos., Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(172,245)	(1,412,458)	(1,381,405)	15,947
Biogen, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,406)	(609,905)	(622,601)	(18,217)
Bio-Techne Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(15,371)	(1,148,755)	(1,186,026)	(48,706)
Bruker Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,665)	(588,145)	(636,704)	(54,043)
Catalent, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(17,089)	(1,790,337)	(767,809)	1,006,394
Corcept Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,856)	(89,016)	(92,763)	(4,585)
Crinetics Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(746)	(26,470)	(26,543)	(364)
Cytek Biosciences, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(60,211)	(635,914)	(549,124)	79,058
Elanco Animal Health, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(72,944)	(794,521)	(1,086,866)	(324,287)
Exelixis, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(24,341)	(533,054)	(583,941)	(55,717)
Geron Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(86,254)	(198,820)	(181,996)	14,999

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Intellia Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,967)	\$ (137,550)	\$ (120,954)	\$ 16,931
Jazz Pharmaceuticals PLC (Ireland) . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,043)	(366,908)	(374,289)	(10,934)
Maravai LifeSciences Holdings, Inc., Class A . . . .	USFF -0.250%	Weekly	MS	07/11/28	(111,625)	(909,079)	(731,144)	169,724
Mesa Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	07/23/25	(1,498)	(378,112)	(156,945)	216,100
Organon & Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,192)	(46,018)	(46,029)	(462)
Perrigo Co. PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(12,418)	(491,762)	(399,611)	72,978
Pliant Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(30,844)	(608,877)	(558,585)	44,737
Prothena Corp. PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,193)	(289,441)	(188,714)	98,088
PTC Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(12,816)	(290,454)	(353,209)	(73,156)
QIAGEN NV (Netherlands) . . . .	USFF -0.250%	Weekly	MS	07/11/28	(12,320)	(475,530)	(535,058)	(63,840)
Repligen Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,406)	(418,776)	(432,599)	(17,625)
Revance Therapeutics, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(49,263)	(604,310)	(433,022)	165,817
Revvity, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(614)	(67,190)	(67,116)	1,743
Sarepta Therapeutics, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(6,613)	(566,454)	(637,692)	(76,369)
Sotera Health Co. . . .	USFF -0.250%	Weekly	MS	07/06/26	(51,305)	(951,326)	(864,489)	78,246
Supernus Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(10,851)	(331,193)	(314,028)	14,056
Traverse Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,877)	(25,441)	(16,874)	8,301
Viridian Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,386)	(228,489)	(182,647)	46,060
Waters Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,662)	(816,957)	(876,410)	(66,836)
Xencor, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,358)	(297,507)	(198,670)	96,124
Xenon Pharmaceuticals, Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,495)	(309,301)	(345,220)	(43,954)
Zoetis, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,594)	(1,475,816)	(1,498,828)	(39,436)
					<u>(964,171)</u>	<u>(20,894,018)</u>	<u>(19,438,738)</u>	<u>1,204,866</u>
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Allegro MicroSystems, Inc..	USFF -0.250%	Weekly	MS	07/11/28	(4,059)	(124,815)	(122,866)	789
Alpha & Omega Semiconductor Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,347)	(191,512)	(191,463)	(1,710)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Ambarella, Inc. (Cayman Islands) . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,267)	\$ (644,429)	\$ (506,684)	\$ 132,047
Analog Devices, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(4,815)	(907,510)	(956,066)	(58,674)
Cirrus Logic, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(12,153)	(968,821)	(1,011,008)	(50,935)
Enphase Energy, Inc..	USFF -0.250%	Weekly	MS	07/11/28	(7,722)	(859,386)	(1,020,385)	(168,764)
FormFactor, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(21,623)	(740,184)	(901,895)	(171,374)
Ichor Holdings Ltd. (Cayman Islands) . . .	USFF -0.250%	Weekly	MS	01/07/27	(6,482)	(206,618)	(217,990)	(13,267)
Impinj, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,412)	(502,594)	(487,242)	9,999
MACOM Technology Solutions Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,552)	(576,771)	(701,958)	(130,411)
Marvell Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,146)	(240,863)	(250,045)	(11,634)
MaxLinear, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(59,358)	(1,290,441)	(1,410,940)	(132,139)
MKS Instruments, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(25,039)	(2,287,749)	(2,575,762)	(354,326)
ON Semiconductor Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(23,920)	(1,665,902)	(1,998,038)	(347,151)
Onto Innovation, Inc..	USFF -0.250%	Weekly	MS	07/11/28	(7,516)	(982,294)	(1,149,196)	(180,626)
Power Integrations, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(17,455)	(1,438,502)	(1,433,230)	(14,660)
Qorvo, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,764)	(768,089)	(874,304)	(113,158)
Semtech Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(24,099)	(530,602)	(528,009)	(2,215)
Silicon Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(13,750)	(1,922,063)	(1,818,713)	80,097
SiTime Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,993)	(314,311)	(365,385)	(55,582)
Synaptics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,812)	(354,580)	(434,873)	(84,412)
Teradyne, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,885)	(955,264)	(1,072,720)	(126,476)
Texas Instruments, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,080)	(1,576,585)	(1,547,777)	14,595
Ultra Clean Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,234)	(326,955)	(349,389)	(25,411)
Universal Display Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,634)	(603,150)	(695,039)	(98,544)
Wolfspeed, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,424)	(345,291)	(323,018)	19,131
					<u>(315,541)</u>	<u>(21,325,281)</u>	<u>(22,943,995)</u>	<u>(1,884,811)</u>
<b>Software &amp; Services</b>								
ACI Worldwide, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(28,132)	(777,708)	(860,839)	(91,976)
Agilysys, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,883)	(499,306)	(583,816)	(90,392)
Akamai Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,060)	(347,612)	(362,151)	(18,570)
Appian Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,863)	(257,951)	(258,461)	(2,866)
Bentley Systems, Inc., Class B . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(12,757)	(664,411)	(665,660)	(11,008)
BigCommerce Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,915)	(89,975)	(96,473)	(7,344)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
BILL Holdings, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(38,129)	\$ (2,430,960)	\$ (3,110,945)	\$ (704,686)
C3.ai, Inc., Class A . .	USFF -12.130%	Weekly	MS	07/11/28	(7,867)	(237,086)	(225,862)	9,055
CCC Intelligent Solutions Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(21,843)	(278,090)	(248,792)	28,425
Cerence, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,262)	(285,868)	(201,751)	82,064
Confluent, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(96,433)	(1,935,547)	(2,256,532)	(338,425)
Digital Turbine, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(126,140)	(1,295,478)	(865,320)	418,472
DoubleVerify Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(15,589)	(453,889)	(573,363)	(123,593)
EngageSmart, Inc. . . .	USFF -0.250%	Weekly	MS	07/11/28	(10,742)	(228,333)	(245,992)	(21,162)
Envestnet, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(14,400)	(1,095,151)	(713,088)	375,955
Fair Isaac Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(577)	(658,131)	(671,634)	(21,279)
HashiCorp., Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(29,527)	(782,169)	(698,018)	73,217
Jamf Holding Corp. . .	USFF -0.250%	Weekly	MS	07/06/26	(11,332)	(402,631)	(204,656)	194,318
Lightspeed Commerce, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(24,103)	(1,293,303)	(505,922)	792,445
MeridianLink, Inc. . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,153)	(27,038)	(28,560)	(1,803)
Olo, Inc., Class A . . .	USFF -0.250%	Weekly	MS	01/07/27	(43,526)	(348,539)	(248,969)	96,399
Open Text Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,636)	(398,137)	(404,905)	(18,451)
Perficient, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,980)	(123,283)	(130,324)	(8,213)
PowerSchool Holdings, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(31,123)	(712,144)	(733,258)	(28,428)
Procore Technologies, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(1,667)	(88,277)	(115,390)	(28,511)
PTC, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,527)	(578,058)	(617,084)	(44,260)
RingCentral, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(11,613)	(341,605)	(394,261)	(58,310)
SPS Commerce, Inc..	USFF -0.250%	Weekly	MS	01/10/28	(1,796)	(334,114)	(348,137)	(17,064)
Thoughtworks Holding, Inc. . . . .	USFF -0.264%	Weekly	MS	07/11/28	(1,410)	(6,906)	(6,782)	24
Zeta Global Holdings Corp., Class A . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,798)	(24,822)	(24,678)	(118)
					(584,783)	(16,996,522)	(16,401,623)	433,915
<b>Technology Hardware &amp; Equipment</b>								
ADTRAN Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(61,421)	(998,471)	(450,830)	523,661
Advanced Energy Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,590)	(1,173,160)	(1,153,463)	7,759
Avnet, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(14,242)	(645,267)	(717,797)	(94,610)
Belden, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,963)	(381,690)	(306,142)	71,837
Benchmark Electronics, Inc. . . .	USFF -0.250%	Weekly	MS	01/07/27	(13,138)	(333,640)	(363,134)	(44,060)
Calix, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(15,834)	(608,449)	(691,787)	(88,847)



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Celestica, Inc.								
(Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(16,213)	\$ (456,282)	\$ (474,717)	\$ (22,575)
Cognex Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(17,314)	(667,263)	(722,686)	(61,970)
Coherent Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(20,584)	(823,025)	(896,022)	(98,186)
Corsair Gaming, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(4,851)	(64,929)	(68,399)	(4,092)
CTS Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(203)	(8,916)	(8,879)	(81)
Diebold Nixdorf, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(127)	(3,653)	(3,677)	(94)
ePlus, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,823)	(125,264)	(145,548)	(21,448)
Evolv Technologies Holdings, Inc. . . . .	USFF -1.180%	Weekly	MS	07/11/28	(362)	(1,744)	(1,709)	(18)
Harmonic, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(130,040)	(1,340,441)	(1,695,722)	(367,370)
Infinera Corp. . . . .	USFF -0.260%	Weekly	MS	01/10/28	(37,038)	(191,170)	(175,931)	13,453
IPG Photonics Corp. .	USFF -0.250%	Weekly	MS	07/11/28	(1,495)	(156,420)	(162,267)	(7,291)
Lumentum Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(20,245)	(1,188,170)	(1,061,243)	116,206
Methode Electronics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,098)	(215,032)	(206,798)	5,678
Novanta, Inc.								
(Canada) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,450)	(387,900)	(412,605)	(28,525)
Sanmina Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(23,194)	(1,207,733)	(1,191,476)	5,361
Stratasys Ltd. (Israel) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(25,953)	(317,450)	(370,609)	(57,285)
Teledyne Technologies, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(667)	(281,058)	(297,675)	(19,182)
Ubiquiti, Inc. . . . .	USFF -0.580%	Weekly	MS	01/07/27	(6,377)	(1,517,774)	(889,974)	598,642
Viasat, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(14,278)	(654,021)	(399,070)	249,033
Zebra Technologies Corp., Class A . . . .	USFF -0.250%	Weekly	MS	07/11/28	(12,150)	(2,804,300)	(3,320,960)	(542,994)
					(463,650)	(16,553,222)	(16,189,120)	133,002
<b>Telecommunication Services</b>								
Cogent Communications Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(23,003)	(1,525,684)	(1,749,608)	(288,051)
Frontier Communications Parent, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(43,132)	(1,176,626)	(1,092,965)	73,045
Globalstar, Inc. . . . .	USFF -0.265%	Weekly	MS	01/05/26	(75,409)	(129,583)	(146,293)	(18,268)
Gogo, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(15,543)	(252,819)	(157,451)	93,160
IDT Corp., Class B . .	USFF -0.250%	Weekly	MS	07/11/28	(544)	(18,176)	(18,545)	(570)
Rogers Communications, Inc., Class B (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(14,233)	(594,839)	(666,247)	(84,718)
Shenandoah Telecommunications Co. . . . .	USFF -0.250%	Weekly	MS	07/23/25	(9,012)	(288,162)	(194,839)	29,456
					(180,876)	(3,985,889)	(4,025,948)	(195,946)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) December 31, 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)*
Transportation								
Air Transport								
Services Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(42,564)	\$ (928,725)	\$ (749,552)	\$ 170,785
Alaska Air Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,904)	(474,561)	(386,949)	86,690
Allegiant Travel Co. . .	USFF -0.250%	Weekly	MS	07/11/28	(305)	(25,420)	(25,196)	(42)
Canadian Pacific								
Kansas City Ltd. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(15,916)	(1,314,912)	(1,258,319)	42,507
Forward Air Corp. . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,985)	(131,359)	(124,797)	5,650
Frontier Group								
Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(38,264)	(176,741)	(208,921)	(34,093)
Golden Ocean Group								
Ltd. (Bermuda) . . . .	USFF -0.730%	Weekly	MS	07/11/28	(48,426)	(380,156)	(472,638)	(101,044)
Heartland Express, Inc. . . . .								
USFF -0.250%	Weekly	MS	07/08/27	(14,526)	(235,444)	(207,141)	25,005	
JB Hunt Transport Services, Inc. . . . .								
USFF -0.250%	Weekly	MS	07/11/28	(5,457)	(1,026,127)	(1,089,981)	(75,830)	
JetBlue Airways Corp. . . . .								
USFF -0.250%	Weekly	MS	07/11/28	(33,732)	(157,342)	(187,213)	(31,323)	
Marten Transport Ltd. . . . .								
USFF -0.250%	Weekly	MS	07/11/28	(679)	(14,245)	(14,245)	(166)	
Matson, Inc. . . . .								
USFF -0.250%	Weekly	MS	01/10/28	(3,977)	(318,842)	(435,879)	(121,072)	
Schneider National, Inc., Class B . . . . .								
USFF -0.250%	Weekly	MS	07/11/28	(19,512)	(506,475)	(496,580)	3,377	
Southwest Airlines Co. . . . .								
USFF -0.250%	Weekly	MS	01/10/28	(55,099)	(1,970,933)	(1,591,259)	334,764	
Spirit Airlines, Inc. . . .								
USFF -0.250%	Weekly	MS	07/11/28	(28,922)	(362,380)	(474,032)	(120,406)	
Sun Country Airlines Holdings, Inc. . . . .								
USFF -0.250%	Weekly	MS	01/07/27	(14,385)	(285,375)	(226,276)	56,489	
TFI International, Inc. (Canada) . . . . .								
USFF -0.250%	Weekly	MS	07/11/28	(1,836)	(214,836)	(249,659)	(37,429)	
Universal Logistics Holdings, Inc. . . . .								
USFF -0.250%	Weekly	MS	07/11/28	(182)	(4,509)	(5,100)	(680)	
Werner Enterprises, Inc. . . . .								
USFF -0.250%	Weekly	MS	07/06/26	(28,816)	(1,357,177)	(1,220,934)	105,375	
					(364,487)	(9,885,559)	(9,424,671)	308,557
Utilities								
AES Corp. (The) . . . .								
USFF -0.250%	Weekly	MS	01/10/28	(79,350)	(1,547,090)	(1,527,488)	(10,291)	
Algonquin Power & Utilities Corp. (Canada) . . . . .								
USFF -0.250%	Weekly	MS	07/11/28	(161,427)	(1,119,976)	(1,020,219)	59,851	
Alliant Energy Corp. . .								
USFF -0.250%	Weekly	MS	01/07/27	(18,107)	(925,235)	(928,889)	(18,500)	
Altus Power, Inc. . . . .								
USFF -0.250%	Weekly	MS	07/11/28	(7,658)	(44,258)	(52,304)	(8,482)	
American Electric Power Co., Inc. . . . .								
USFF -0.250%	Weekly	MS	01/10/28	(6,050)	(546,621)	(491,381)	34,921	
Avista Corp. . . . .								
USFF -0.250%	Weekly	MS	01/07/27	(10,427)	(453,512)	(372,661)	59,646	
California Water Service Group . . . . .								
USFF -0.250%	Weekly	MS	01/10/28	(12,944)	(691,788)	(671,405)	7,825	

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Concluded) December 31, 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>								
Consolidated Edison, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,646)	\$ (868,762)	\$ (877,497)	\$ (16,583)
Evergy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(46,665)	(2,544,271)	(2,435,913)	50,063
Exelon Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,174)	(290,030)	(257,547)	24,673
FirstEnergy Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(30,063)	(1,201,010)	(1,102,110)	56,151
IDACORP, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,255)	(838,474)	(811,632)	9,212
Middlesex Water Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,868)	(289,507)	(253,818)	31,249
Montauk Renewables, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,363)	(12,197)	(12,144)	(94)
National Fuel Gas Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(13,241)	(693,139)	(664,301)	12,898
NiSource, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(39,311)	(1,059,533)	(1,043,707)	(20,953)
Northwest Natural Holding Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(9,852)	(512,476)	(383,637)	96,954
Northwestern Energy Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(12,998)	(749,354)	(661,468)	31,310
OGE Energy Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(19,472)	(673,740)	(680,157)	(12,512)
Ormat Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(15,153)	(1,229,112)	(1,148,446)	65,238
Pinnacle West Capital Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,875)	(651,513)	(637,580)	4,239
PNM Resources, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(18,870)	(799,285)	(784,992)	7,069
Portland General Electric Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(21,285)	(943,004)	(922,492)	(3,366)
Sempra . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(23,942)	(1,767,256)	(1,789,186)	(44,090)
Southern Co. (The) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(13,107)	(917,630)	(919,063)	(24,346)
Sunnova Energy International, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(26,833)	(439,504)	(409,203)	25,079
					(625,936)	(21,808,277)	(20,859,240)	417,161
<b>Total Reference Entity — Short</b>						(344,136,720)	(327,828,635)	11,009,794
<b>Net Value of Reference Entity</b>						<u>\$(229,305,723)</u>	<u>\$(191,076,643)</u>	<u>\$42,220,440</u>

\* Includes \$3,991,360 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 \$42,220,440, which are considered Level 2 as of and for the period ended December 31, 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 December 31, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — 49.0%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Automobiles &amp; Components — 0.7%</b>			<b>Capital Goods — (Continued)</b>		
Adient PLC (Ireland)*	224	\$ 8,144	Fortune Brands Innovations, Inc. <sup>(a)</sup>	2,822	\$ 214,867
American Axle & Manufacturing Holdings, Inc.*	159	1,401	Gates Industrial Corp. PLC (United Kingdom)*	6,198	83,177
Aptiv PLC (Jersey)*	96	8,613	General Dynamics Corp. <sup>(a)</sup>	812	210,852
BorgWarner, Inc. <sup>(a)</sup>	2,015	72,238	General Electric Co. <sup>(a)</sup>	1,913	244,156
Ford Motor Co. <sup>(a)</sup>	24,031	292,938	Gibraltar Industries, Inc.*	1,591	125,657
General Motors Co. <sup>(a)</sup>	14,299	513,620	Global Industrial Co.	49	1,903
Gentex Corp.	1,176	38,408	Griffon Corp. <sup>(a)</sup>	3,803	231,793
Goodyear Tire & Rubber Co. (The)*	2,697	38,621	Hillman Solutions Corp.*	8,078	74,398
Modine Manufacturing Co.*	1,681	100,356	Howmet Aerospace, Inc. <sup>(a)</sup>	1,812	98,065
Standard Motor Products, Inc.	203	8,081	Huntington Ingalls Industries, Inc.	810	210,308
Thor Industries, Inc. <sup>(a)</sup>	811	95,901	IES Holdings, Inc.*	20	1,584
Visteon Corp. <sup>(a)*</sup>	1,571	196,218	Illinois Tool Works, Inc. <sup>(a)</sup>	700	183,358
		1,374,539	ITT, Inc.	968	115,502
<b>Capital Goods — 6.1%</b>			Johnson Controls International PLC (Ireland)	579	33,374
3M Co. <sup>(a)</sup>	3,036	331,896	Kaman Corp.	193	4,622
A. O. Smith Corp.	540	44,518	Kennametal, Inc.	2,585	66,667
Acuity Brands, Inc.	174	35,640	Lincoln Electric Holdings, Inc.	144	31,314
AMETEK, Inc.	69	11,377	Lindsay Corp.	255	32,936
Array Technologies, Inc.*	758	12,734	Lockheed Martin Corp. <sup>(a)</sup>	1,345	609,608
Axon Enterprise, Inc.*	148	38,233	Masco Corp. <sup>(a)</sup>	4,253	284,866
AZEK Co., Inc. (The)*	1,882	71,987	Masonite International Corp. (Canada)*	67	5,672
Blue Bird Corp.	238	6,416	MDU Resources Group, Inc. <sup>(a)</sup>	11,920	236,016
Boise Cascade Co.	505	65,327	Middleby Corp. (The)*	453	66,668
Builders FirstSource, Inc.*	141	23,539	MSC Industrial Direct Co., Inc., Class A <sup>(a)</sup>	3,089	312,792
BWX Technologies, Inc.	50	3,837	Mueller Industries, Inc. <sup>(a)</sup>	4,768	224,811
Cadre Holdings, Inc.	17	559	NEXTracker, Inc., Class A*	707	33,123
Carrier Global Corp.	1,699	97,608	Otis Worldwide Corp. <sup>(a)</sup>	796	71,218
Caterpillar, Inc. <sup>(a)</sup>	560	165,575	PACCAR, Inc.	249	24,315
Comfort Systems USA, Inc. <sup>(a)</sup>	1,367	281,151	Parker-Hannifin Corp. <sup>(a)</sup>	2,370	1,091,859
Core & Main, Inc., Class A*	2,811	113,593	Pentair PLC (Ireland)	3,474	252,595
Crane Co.	1,225	144,722	Powell Industries, Inc.	988	87,339
CSW Industrials, Inc.	50	10,371	Quanta Services, Inc.	727	156,887
Cummins, Inc.	77	18,447	REV Group, Inc.	135	2,453
Curtiss-Wright Corp.	429	95,577	RTX Corp. <sup>(a)</sup>	3,982	335,046
Deere & Co. <sup>(a)</sup>	446	178,342	Shoals Technologies Group, Inc., Class A <sup>(a)*</sup>	5,577	86,667
Donaldson Co., Inc.	1,188	77,636	Simpson Manufacturing Co., Inc.	215	42,566
EMCOR Group, Inc. <sup>(a)</sup>	1,368	294,708	Snap-on, Inc. <sup>(a)</sup>	847	244,647
Emerson Electric Co. <sup>(a)</sup>	4,533	441,197	SPX Technologies, Inc.*	1,094	110,505
Encore Wire Corp. <sup>(a)</sup>	1	214	Standex International Corp.	211	33,418
Energapac Tool Group Corp.	1,163	36,158	Stanley Black & Decker, Inc. <sup>(a)</sup>	1,474	144,599
EnerSys <sup>(a)</sup>	2,117	213,732	Stantec, Inc. (Canada)	86	6,896
Enpro, Inc.	591	92,633			
Fastenal Co. <sup>(a)</sup>	826	53,500			
Flowserve Corp.	1,497	61,706			
Fluence Energy, Inc.*	2,065	49,250			

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 2023 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Capital Goods — (Continued)</b>		
Sterling Infrastructure, Inc. <sup>(a)*</sup> . . . . .	2,428	\$ 213,494
Tennant Co. . . . .	664	61,546
Terex Corp. <sup>(a)</sup> . . . . .	4,796	275,578
Textainer Group Holdings Ltd. (Bermuda) . . . . .	234	11,513
Textron, Inc. <sup>(a)</sup> . . . . .	3,252	261,526
TransDigm Group, Inc. . . . .	140	141,624
Trex Co., Inc.* . . . . .	1,360	112,594
UFP Industries, Inc. <sup>(a)</sup> . . . . .	1,019	127,935
Wabash National Corp. . . . .	4,591	117,621
Watts Water Technologies, Inc., Class A <sup>(a)</sup> . . . . .	811	168,964
WESCO International, Inc. <sup>(a)</sup> . . . . .	1,421	247,084
Westinghouse Air Brake Technologies Corp. . . . .	504	63,958
Woodward, Inc. <sup>(a)</sup> . . . . .	1,726	234,960
WW Grainger, Inc. <sup>(a)</sup> . . . . .	344	285,069
Zurn Elkay Water Solutions Corp. . . . .	7,971	234,427
		<u>12,059,175</u>
<b>Commercial &amp; Professional Services — 1.4%</b>		
ACV Auctions, Inc., Class A* . . . . .	504	7,636
Automatic Data Processing, Inc. . . . .	31	7,222
Brady Corp., Class A . . . . .	389	22,830
Broadridge Financial Solutions, Inc. . . . .	34	6,996
CECO Environmental Corp.* . . . . .	146	2,961
Concentrix Corp. . . . .	152	14,928
Copart, Inc. <sup>(a)*</sup> . . . . .	5,244	256,956
CRA International, Inc. . . . .	1	99
Huron Consulting Group, Inc.* . . . . .	38	3,906
Jacobs Solutions, Inc. . . . .	1,543	200,281
Kelly Services, Inc., Class A . . . . .	192	4,151
Leidos Holdings, Inc. <sup>(a)</sup> . . . . .	2,879	311,623
ManpowerGroup, Inc. . . . .	693	55,073
MillerKnoll, Inc. . . . .	1,534	40,927
MSA Safety, Inc. . . . .	234	39,506
OPENLANE, Inc.* . . . . .	2,968	43,956
Parsons Corp.* . . . . .	1,546	96,950
Paychex, Inc. <sup>(a)</sup> . . . . .	247	29,420
Republic Services, Inc. <sup>(a)</sup> . . . . .	1,843	303,929
Robert Half, Inc. . . . .	1,317	115,791
Rollins, Inc. <sup>(a)</sup> . . . . .	2,286	99,830
Science Applications International Corp. . . . .	1,067	132,649
Steelcase, Inc., Class A . . . . .	3,048	41,209
Tetra Tech, Inc. <sup>(a)</sup> . . . . .	1,926	321,507
TriNet Group, Inc.* . . . . .	12	1,427

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Commercial &amp; Professional Services — (Continued)</b>		
Upwork, Inc.* . . . . .	3,921	\$ 58,305
Veralto Corp. <sup>(a)</sup> . . . . .	3,598	295,972
Verisk Analytics, Inc. <sup>(a)</sup> . . . . .	1,128	269,434
		<u>2,785,474</u>
<b>Consumer Discretionary Distribution &amp; Retail — 1.7%</b>		
Abercrombie & Fitch Co., Class A* . . . . .	151	13,321
Amazon.com, Inc. <sup>(a)*</sup> . . . . .	1,765	268,174
Best Buy Co., Inc. . . . .	1	78
CarMax, Inc.* . . . . .	337	25,861
Carvana Co. <sup>(a)*</sup> . . . . .	8,176	432,838
eBay, Inc. <sup>(a)</sup> . . . . .	8,173	356,506
Etsy, Inc.* . . . . .	202	16,372
Gap, Inc. (The) <sup>(a)</sup> . . . . .	11,038	230,805
Genuine Parts Co. . . . .	1,004	139,054
Group 1 Automotive, Inc. . . . .	52	15,847
Home Depot, Inc. (The) <sup>(a)</sup> . . . . .	1,223	423,831
Kohl's Corp. . . . .	1,293	37,083
LKQ Corp. . . . .	52	2,485
Lowe's Cos., Inc. <sup>(a)</sup> . . . . .	517	115,058
Monro, Inc. . . . .	1,105	32,421
ODP Corp. (The) <sup>(a)*</sup> . . . . .	3,669	206,565
Pool Corp. <sup>(a)</sup> . . . . .	551	219,689
Signet Jewelers Ltd. (Bermuda) . . . . .	1,117	119,810
TJX Cos., Inc. (The) . . . . .	1,816	170,359
Tractor Supply Co. <sup>(a)</sup> . . . . .	1,413	303,837
Urban Outfitters, Inc.* . . . . .	1,897	67,704
Wayfair, Inc., Class A* . . . . .	636	39,241
Williams-Sonoma, Inc. . . . .	236	47,620
Winmark Corp. . . . .	77	32,151
		<u>3,316,710</u>
<b>Consumer Durables &amp; Apparel — 1.8%</b>		
Carter's, Inc. . . . .	1,723	129,035
Cavco Industries, Inc.* . . . . .	96	33,276
Cricut, Inc., Class A . . . . .	28	185
DR Horton, Inc. . . . .	908	137,998
Figs, Inc., Class A* . . . . .	9,635	66,963
Garmin Ltd. (Switzerland) . . . . .	1,938	249,111
G-III Apparel Group Ltd.* . . . . .	2,960	100,581
Hasbro, Inc. . . . .	1,561	79,705
Helen of Troy Ltd. (Bermuda)* . . . . .	1,336	161,402
Hovnanian Enterprises, Inc., Class A* . . . . .	100	15,562
Installed Building Products, Inc. . . . .	59	10,786
Leggett & Platt, Inc. . . . .	2,174	56,894
Lululemon Athletica, Inc.* . . . . .	131	66,979



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>Consumer Services — (Continued)</b>		
Mattel, Inc.*	9,123	\$ 172,242	Wynn Resorts Ltd. <sup>(a)</sup>	1,282	\$ 116,803
Mohawk Industries, Inc.*	1,834	189,819	Yum! Brands, Inc. <sup>(a)</sup>	2,623	342,721
NIKE, Inc., Class B <sup>(a)</sup>	2,192	237,985			3,493,872
NVR, Inc. <sup>(a)*</sup>	19	133,009	<b>Consumer Staples Distribution &amp; Retail — 1.3%</b>		
PulteGroup, Inc. <sup>(a)</sup>	3,413	352,290	Costco Wholesale Corp. <sup>(a)</sup>	393	259,411
PVH Corp. <sup>(a)</sup>	1,794	219,083	Dollar General Corp.	346	47,039
Ralph Lauren Corp. <sup>(a)</sup>	1,917	276,431	Fresh Market Holdings, Inc. (The), Escrow Shares <sup>(b)*</sup>	45,368	—
Skechers USA, Inc., Class A*	366	22,816	Grocery Outlet Holding Corp.*	5,249	141,513
Steven Madden Ltd.	367	15,414	Ingles Markets, Inc., Class A	37	3,196
Tapestry, Inc. <sup>(a)</sup>	9,267	341,118	Kroger Co. (The) <sup>(a)</sup>	5,325	243,406
TopBuild Corp.*	67	25,075	Sysco Corp. <sup>(a)</sup>	3,406	249,081
Vista Outdoor, Inc.*	3,318	98,113	Target Corp. <sup>(a)</sup>	6,372	907,500
Worthington Enterprises, Inc.	1,625	93,519	US Foods Holding Corp. <sup>(a)*</sup>	4,415	200,485
YETI Holdings, Inc. <sup>(a)*</sup>	5,252	271,949	Walgreens Boots Alliance, Inc.	3,008	78,539
		3,557,340	Walmart, Inc. <sup>(a)</sup>	2,474	390,026
<b>Consumer Services — 1.7%</b>					2,520,196
Accel Entertainment, Inc.*	12	123	<b>Energy — 3.1%</b>		
ADT, Inc.	356	2,428	APA Corp.	974	34,947
Aramark	1,192	33,495	Baker Hughes Co. <sup>(a)</sup>	4,501	153,844
Booking Holdings, Inc. <sup>(a)*</sup>	30	106,417	California Resources Corp.	774	42,322
Bright Horizons Family Solutions, Inc.	122	11,497	Cameco Corp. (Canada)	1,325	57,108
Brinker International, Inc.*	1,561	67,404	Canadian Natural Resources Ltd. (Canada)	1,648	107,977
Caesars Entertainment, Inc. <sup>(a)*</sup>	5,024	235,525	Cenovus Energy, Inc. (Canada)	2,716	45,221
Darden Restaurants, Inc.	49	8,051	ChampionX Corp.	181	5,287
DoorDash, Inc., Class A*	129	12,757	Chesapeake Energy Corp.	1,891	145,494
DraftKings, Inc., Class A*	1,461	51,500	Chord Energy Corp.	101	16,789
Duolingo, Inc.*	25	5,671	ConocoPhillips	476	55,249
Frontdoor, Inc.*	4,593	161,766	CONSOL Energy, Inc.	51	5,127
Golden Entertainment, Inc.	60	2,396	CVR Energy, Inc.	1,629	49,359
Grand Canyon Education, Inc.*	22	2,905	Devon Energy Corp. <sup>(a)</sup>	9,017	408,470
Las Vegas Sands Corp.	3,831	188,524	DHT Holdings, Inc. (Marshall Islands)	12,890	126,451
Marriott International, Inc., Class A.	459	103,509	Dorian LPG Ltd. (Marshall Islands)	6,168	270,590
McDonald's Corp. <sup>(a)</sup>	1,232	365,300	Enerplus Corp. (Canada)	4,089	62,725
MGM Resorts International <sup>(a)</sup>	6,197	276,882	EQT Corp. <sup>(a)</sup>	4,208	162,681
RCI Hospitality Holdings, Inc.	5	331	Equitrans Midstream Corp.	7,242	73,724
Rover Group, Inc.*	605	6,582	Exxon Mobil Corp. <sup>(a)</sup>	6,173	617,177
Royal Caribbean Cruises Ltd. (Liberia)*	5,660	732,913	FLEX LNG Ltd. (Bermuda)	30	872
Six Flags Entertainment Corp.*	3,439	86,250	Gulfport Energy Corp.*	453	60,340
Starbucks Corp. <sup>(a)</sup>	5,757	552,730	Helix Energy Solutions Group, Inc.*	5,640	57,979
Strategic Education, Inc.	10	924	Helmerich & Payne, Inc. <sup>(a)</sup>	15,385	557,245
Vail Resorts, Inc.	47	10,033	Imperial Oil Ltd. (Canada)	643	36,773
Wendy's Co. (The)	433	8,435	Kinder Morgan, Inc. <sup>(a)</sup>	16,435	289,913



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>		
Liberty Energy, Inc. ....	398	\$ 7,220	Campbell Soup Co. ....	52	\$ 2,248
Marathon Petroleum Corp. <sup>(a)</sup> ....	1,955	290,044	Celsius Holdings, Inc. <sup>(a)*</sup> ....	4,132	225,277
Murphy Oil Corp. <sup>(a)</sup> ....	4,028	171,834	Coca-Cola Co. (The) <sup>(a)</sup> ....	7,914	466,372
Nabors Industries Ltd. (Bermuda)* ..	427	34,856	Coca-Cola Consolidated, Inc. ....	10	9,284
Nordic American Tankers Ltd. (Bermuda) ....	28,203	118,453	Constellation Brands, Inc., Class A <sup>(a)</sup> ....	1,077	260,365
Occidental Petroleum Corp. <sup>(a)</sup> ....	8,073	482,039	General Mills, Inc. <sup>(a)</sup> ....	3,175	206,819
Pembina Pipeline Corp. (Canada) ..	6,994	240,734	Hershey Co. (The) ....	713	132,932
Phillips 66 ....	52	6,923	Hormel Foods Corp. ....	3,887	124,812
Pioneer Natural Resources Co. <sup>(a)</sup> ..	1,985	446,387	Ingredion, Inc. ....	1,037	112,546
Precision Drilling Corp. (Canada)* ..	425	23,073	J M Smucker Co. (The) <sup>(a)</sup> ....	4,154	524,982
TechnipFMC PLC (United Kingdom) .	13,733	276,583	John B Sanfilippo & Son, Inc. ....	218	22,463
US Silica Holdings, Inc. <sup>(a)*</sup> ....	12,598	142,483	Kellanova <sup>(a)</sup> ....	4,828	269,933
Williams Cos., Inc. (The) <sup>(a)</sup> ....	13,946	485,739	Keurig Dr Pepper, Inc. <sup>(a)</sup> ....	12,275	409,003
		<u>6,170,032</u>	Kraft Heinz Co. (The) <sup>(a)</sup> ....	11,416	422,164
<b>Financial Services — 2.2%</b>			Lancaster Colony Corp. ....	186	30,949
AvidXchange Holdings, Inc.* ....	375	4,646	McCormick & Co., Inc., non-voting shares ....	1,171	80,120
Berkshire Hathaway, Inc., Class B <sup>(a)*</sup> ....	2,436	868,824	Molson Coors Beverage Co., Class B ....	1,734	106,138
Cboe Global Markets, Inc. ....	156	27,855	Mondelez International, Inc., Class A <sup>(a)</sup> ....	2,684	194,402
CME Group, Inc. ....	754	158,792	PepsiCo, Inc. <sup>(a)</sup> ....	1,317	223,679
Fiserv, Inc. <sup>(a)*</sup> ....	4,970	660,215	Philip Morris International, Inc. <sup>(a)</sup> ..	2,001	188,254
Franklin Resources, Inc. <sup>(a)</sup> ....	7,566	225,391	Primo Water Corp. (Canada) ....	982	14,779
Intercontinental Exchange, Inc. <sup>(a)</sup> ..	27	3,468	Sovos Brands, Inc.* ....	5,493	121,011
International Money Express, Inc.* ..	530	11,708	Tootsie Roll Industries, Inc. ....	31	1,030
MarketAxess Holdings, Inc. ....	347	101,619	Vita Coco Co., Inc. (The)* ....	1,022	26,214
Mastercard, Inc., Class A ....	298	127,100			<u>4,607,530</u>
Moody's Corp. ....	147	57,412	<b>Health Care Equipment &amp; Services — 2.5%</b>		
Morningstar, Inc. ....	320	91,597	Align Technology, Inc.* ....	51	13,974
Nasdaq, Inc. <sup>(a)</sup> ....	1,777	103,315	Apollo Medical Holdings, Inc.* ....	610	23,363
NCR Atleos Corp. <sup>(a)*</sup> ....	4,455	108,212	Avanos Medical, Inc.* ....	43	964
Open Lending Corp.* ....	5,315	45,231	Baxter International, Inc. ....	3,317	128,235
Paymentus Holdings, Inc., Class A* ..	142	2,537	Becton Dickinson & Co. ....	241	58,763
Payoneer Global, Inc.* ....	11,185	58,274	Cardinal Health, Inc. ....	304	30,643
PayPal Holdings, Inc. <sup>(a)*</sup> ....	12,417	762,528	Cencora, Inc. ....	47	9,653
Shift4 Payments, Inc., Class A* ....	1,269	94,337	Centene Corp.* ....	1,194	88,607
T Rowe Price Group, Inc. <sup>(a)</sup> ....	3,172	341,593	Certara, Inc.* ....	944	16,605
Visa, Inc., Class A <sup>(a)</sup> ....	1,532	398,856	Cigna Group (The) ....	134	40,126
Western Union Co. (The) ....	7,010	83,559	CONMED Corp. ....	1,190	130,317
		<u>4,337,069</u>	Cross Country Healthcare, Inc.* ....	272	6,158
<b>Food, Beverage &amp; Tobacco — 2.3%</b>			CVS Health Corp. <sup>(a)</sup> ....	1,058	83,540
Altria Group, Inc. <sup>(a)</sup> ....	9,480	382,423	DaVita, Inc. <sup>(a)*</sup> ....	2,079	217,796
Archer-Daniels-Midland Co. ....	251	18,127	Definitive Healthcare Corp.* ....	912	9,065
B&G Foods, Inc. ....	972	10,206	Elevance Health, Inc. <sup>(a)</sup> ....	310	146,184
Bunge Global SA (Switzerland) ....	208	20,998			

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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 — (Continued)</b>		
Enovis Corp. <sup>(a)*</sup> . . . . .	875	\$ 49,018	Barrick Gold Corp. (Canada) . . . . .	8,663	\$ 156,714
Envista Holdings Corp.* . . . . .	1,734	41,720	Berry Global Group, Inc. . . . .	1,453	97,918
Fulgent Genetics, Inc.* . . . . .	2,385	68,950	Carpenter Technology Corp. . . . .	2,096	148,397
GE HealthCare Technologies, Inc. <sup>(a)</sup> . . . . .	4,385	339,048	CF Industries Holdings, Inc. . . . .	1,858	147,711
Haemonetics Corp.* . . . . .	1,825	156,056	Cleveland-Cliffs, Inc. <sup>(a)*</sup> . . . . .	7,895	161,216
HCA Healthcare, Inc. . . . .	582	157,536	Commercial Metals Co. . . . .	564	28,223
HealthEquity, Inc.* . . . . .	866	57,416	Crown Holdings, Inc. . . . .	69	6,354
Henry Schein, Inc.* . . . . .	223	16,883	Eastman Chemical Co. . . . .	1,953	175,418
Hologic, Inc. <sup>(a)*</sup> . . . . .	12,127	866,474	Ecolab, Inc. <sup>(a)</sup> . . . . .	861	170,779
Humana, Inc. <sup>(a)</sup> . . . . .	290	132,765	Fortuna Silver Mines, Inc. (Canada)* . . . . .	591	2,281
Integer Holdings Corp.* . . . . .	189	18,726	Freeport-McMoRan, Inc. . . . .	608	25,883
Laboratory Corp. of America			Hawkins, Inc. . . . .	431	30,351
Holdings . . . . .	867	197,060	HB Fuller Co. . . . .	1,248	101,600
Lantheus Holdings, Inc. <sup>(a)*</sup> . . . . .	4,354	269,948	Innospec, Inc. . . . .	364	44,859
McKesson Corp. . . . .	269	124,542	International Flavors & Fragrances,		
Molina Healthcare, Inc. <sup>(a)*</sup> . . . . .	686	247,859	Inc. . . . .	1,376	111,415
Omnicell, Inc.* . . . . .	955	35,937	International Paper Co. <sup>(a)</sup> . . . . .	564	20,389
Owens & Minor, Inc.* . . . . .	3,038	58,542	Knife River Corp.* . . . . .	700	46,326
Phreesia, Inc.* . . . . .	1,792	41,485	Linde PLC (Ireland) . . . . .	1,849	759,403
Privia Health Group, Inc.* . . . . .	7,914	182,259	Livent Corp. <sup>(a)*</sup> . . . . .	1,804	32,436
Progyny, Inc.* . . . . .	3,557	132,249	LyondellBasell Industries NV,		
Pulse Biosciences, Inc.* . . . . .	79	967	Class A (Netherlands) . . . . .	6,706	637,606
Teleflex, Inc. . . . .	30	7,480	Martin Marietta Materials, Inc. <sup>(a)</sup> . . . . .	365	182,102
Tenet Healthcare Corp. <sup>(a)*</sup> . . . . .	3,004	227,012	Minerals Technologies, Inc. . . . .	890	63,466
UFP Technologies, Inc.* . . . . .	300	51,612	Mosaic Co. (The) <sup>(a)</sup> . . . . .	4,878	174,291
UnitedHealth Group, Inc. <sup>(a)</sup> . . . . .	754	396,958	NewMarket Corp. . . . .	360	196,499
Varex Imaging Corp.* . . . . .	525	10,763	Newmont Corp. <sup>(a)</sup> . . . . .	3,521	145,734
Zimmer Biomet Holdings, Inc. . . . .	1,325	161,253	Nucor Corp. <sup>(a)</sup> . . . . .	1,632	284,033
		<u>5,054,511</u>	Packaging Corp. of America. . . . .	859	139,940
<b>Household &amp; Personal Products — 0.8%</b>			Pactiv Evergreen, Inc. . . . .	221	3,030
BellRing Brands, Inc.* . . . . .	996	55,208	PPG Industries, Inc. <sup>(a)</sup> . . . . .	601	89,880
Colgate-Palmolive Co. . . . .	886	70,623	Quaker Chemical Corp. <sup>(a)</sup> . . . . .	1,015	216,621
elf Beauty, Inc. <sup>(a)*</sup> . . . . .	317	45,756	Royal Gold, Inc. . . . .	12	1,451
Energizer Holdings, Inc. . . . .	31	982	RPM International, Inc. <sup>(a)</sup> . . . . .	1,517	169,343
Kenvue, Inc. <sup>(a)</sup> . . . . .	14,120	304,004	Scotts Miracle-Gro Co. (The) <sup>(a)</sup> . . . . .	4,179	266,411
Kimberly-Clark Corp. <sup>(a)</sup> . . . . .	4,170	506,697	Sealed Air Corp. . . . .	1,176	42,947
Procter & Gamble Co. (The) <sup>(a)</sup> . . . . .	4,251	622,941	Sherwin-Williams Co. (The) <sup>(a)</sup> . . . . .	1,050	327,495
Spectrum Brands Holdings, Inc. <sup>(a)</sup> . . . . .	817	65,172	SilverCrest Metals, Inc. (Canada)* . . . . .	692	4,533
		<u>1,671,383</u>	Sonoco Products Co. . . . .	27	1,508
<b>Materials — 2.9%</b>			Southern Copper Corp. <sup>(a)</sup> . . . . .	2,865	246,591
Alamos Gold, Inc., Class A			Steel Dynamics, Inc. . . . .	200	23,620
(Canada) . . . . .	349	4,701	Vulcan Materials Co. <sup>(a)</sup> . . . . .	578	131,212
Amcor PLC (Jersey) . . . . .	1,025	9,881	Warrior Met Coal, Inc. . . . .	393	23,961
Avient Corp. . . . .	125	5,196			<u>5,710,803</u>
Ball Corp. . . . .	888	51,078	<b>Media &amp; Entertainment — 2.9%</b>		
			Alphabet, Inc., Class A <sup>(a)*</sup> . . . . .	8,699	1,215,163

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 2023 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Media &amp; Entertainment — (Continued)</b>		
AMC Networks, Inc., Class A*	27	\$ 507
Bumble, Inc., Class A*	1,580	23,289
Cable One, Inc.	16	8,905
Cargurus, Inc.*	1,103	26,649
Charter Communications, Inc., Class A*	262	101,834
Cinemark Holdings, Inc. <sup>(a)*</sup>	16,542	233,077
Clear Channel Outdoor Holdings, Inc.*	329	599
Comcast Corp., Class A <sup>(a)</sup>	6,612	289,936
Electronic Arts, Inc. <sup>(a)</sup>	844	115,468
Fox Corp., Class A	2,430	72,098
Interpublic Group of Cos., Inc. (The) <sup>(a)</sup>	8,804	287,363
John Wiley & Sons, Inc., Class A	1,056	33,517
Live Nation Entertainment, Inc.*	22	2,059
Match Group, Inc. <sup>(a)*</sup>	6,955	253,858
Meta Platforms, Inc., Class A <sup>(a)*</sup>	4,249	1,503,976
Netflix, Inc. <sup>(a)*</sup>	645	314,038
News Corp., Class A	1,722	42,275
Omnicom Group, Inc. <sup>(a)</sup>	1,001	86,597
Pinterest, Inc., Class A*	1,169	43,300
Roku, Inc. <sup>(a)*</sup>	3,020	276,813
Shutterstock, Inc. <sup>(a)</sup>	1,454	70,199
Vimeo, Inc.*	13,541	53,081
Walt Disney Co. (The) <sup>(a)</sup>	6,429	580,474
Yelp, Inc.*	2,594	122,800
ZipRecruiter, Inc., Class A*	3,739	51,972
		<u>5,809,847</u>

### Pharmaceuticals, Biotechnology & Life Sciences — 2.4%

10X Genomics, Inc., Class A*	231	12,927
Alnylam Pharmaceuticals, Inc.*	15	2,871
Amgen, Inc.	80	23,042
ANI Pharmaceuticals, Inc.*	130	7,168
Ardelyx, Inc.*	1,566	9,709
Bio-Rad Laboratories, Inc., Class A*	262	84,597
Bristol-Myers Squibb Co. <sup>(a)</sup>	6,474	332,181
Cabaletta Bio, Inc.*	46	1,044
CareDx, Inc.*	167	2,004
Catalyst Pharmaceuticals, Inc.*	1,137	19,113
Celldex Therapeutics, Inc.*	74	2,935
Charles River Laboratories International, Inc.*	23	5,437
Collegium Pharmaceutical, Inc.*	1,430	44,015
Cymabay Therapeutics, Inc.*	681	16,085
Editas Medicine, Inc.*	2,497	25,295

### COMMON STOCKS — (Continued) Pharmaceuticals, Biotechnology & Life Sciences — (Continued)

	Number of Shares	Value
Eli Lilly & Co.	25	\$ 14,573
EyePoint Pharmaceuticals, Inc.*	758	17,517
Gilead Sciences, Inc. <sup>(a)</sup>	2,125	172,146
Halozyme Therapeutics, Inc. <sup>(a)*</sup>	6,773	250,330
Harmony Biosciences Holdings, Inc. <sup>(a)*</sup>	8,182	264,279
ImmunoGen, Inc.*	224	6,642
Incyte Corp. <sup>(a)*</sup>	7,796	489,511
Innoviva, Inc.*	73	1,171
IQVIA Holdings, Inc.*	394	91,164
Johnson & Johnson <sup>(a)</sup>	4,878	764,578
Ligand Pharmaceuticals, Inc.*	412	29,425
Merck & Co., Inc. <sup>(a)</sup>	6,488	707,322
Mettler-Toledo International, Inc. <sup>(a)*</sup>	336	407,554
Neurocrine Biosciences, Inc. <sup>(a)*</sup>	172	22,663
Pacira BioSciences, Inc.*	665	22,437
Quanterix Corp.*	1,053	28,789
RAPT Therapeutics, Inc.*	14	348
Regeneron Pharmaceuticals, Inc.*	29	25,470
Relay Therapeutics, Inc.*	1,637	18,023
Rhythm Pharmaceuticals, Inc.*	1,973	90,699
Roivant Sciences Ltd. (Bermuda)*	53	595
Twist Bioscience Corp. <sup>(a)*</sup>	7,352	270,995
United Therapeutics Corp.*	358	78,721
Viatis, Inc. <sup>(a)</sup>	12,250	132,667
West Pharmaceutical Services, Inc. <sup>(a)</sup>	640	225,357
		<u>4,721,399</u>

### Semiconductors & Semiconductor Equipment — 2.6%

Advanced Micro Devices, Inc. <sup>(a)*</sup>	1,579	232,760
Applied Materials, Inc.	115	18,638
Broadcom, Inc. <sup>(a)</sup>	31	34,604
Cohu, Inc.*	390	13,802
Diodes, Inc.*	1,196	96,302
KLA Corp. <sup>(a)</sup>	183	106,378
Lam Research Corp. <sup>(a)</sup>	286	224,012
Microchip Technology, Inc. <sup>(a)</sup>	5,909	532,874
Micron Technology, Inc. <sup>(a)</sup>	5,654	482,512
Monolithic Power Systems, Inc. <sup>(a)</sup>	595	375,314
NVIDIA Corp. <sup>(a)</sup>	1,425	705,688
NXP Semiconductors NV (Netherlands)	2,498	573,741
Photronics, Inc.*	1,902	59,666
QUALCOMM, Inc. <sup>(a)</sup>	7,193	1,040,324

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>		
Rambus, Inc. <sup>(a)*</sup> . . . . .	1,588	\$ 108,381	Squarespace, Inc., Class A* . . . . .	2,821	\$ 93,121
Skyworks Solutions, Inc. <sup>(a)</sup> . . . . .	4,493	505,103	Synopsys, Inc. <sup>(a)*</sup> . . . . .	671	345,505
		5,110,099	Teradata Corp.* . . . . .	31	1,349
<b>Software &amp; Services — 6.2%</b>			UiPath, Inc., Class A <sup>(a)*</sup> . . . . .	20,792	516,473
Accenture PLC, Class A (Ireland) . . . . .	33	11,580	VeriSign, Inc. <sup>(a)*</sup> . . . . .	999	205,754
Adobe, Inc. <sup>(a)*</sup> . . . . .	420	250,572	Weave Communications, Inc.* . . . . .	334	3,831
Amdocs Ltd. (Guernsey) . . . . .	916	80,507	Workday, Inc., Class A* . . . . .	923	254,803
AppLovin Corp., Class A* . . . . .	1,085	43,237	Yext, Inc.* . . . . .	7,845	46,207
Blackbaud, Inc.* . . . . .	53	4,595	Zoom Video Communications, Inc., Class A <sup>(a)*</sup> . . . . .	2,105	151,371
BlackBerry Ltd. (Canada)* . . . . .	2,297	8,131	Zuora, Inc., Class A* . . . . .	4,538	42,657
Cadence Design Systems, Inc.* . . . . .	265	72,178			12,366,484
CrowdStrike Holdings, Inc., Class A* . . . . .	230	58,724	<b>Technology Hardware &amp; Equipment — 3.2%</b>		
DocuSign, Inc.* . . . . .	1,799	106,951	Apple, Inc. . . . .	189	36,388
Dolby Laboratories, Inc., Class A . . . . .	66	5,688	Arlo Technologies, Inc.* . . . . .	261	2,485
DXC Technology Co.* . . . . .	771	17,633	Arrow Electronics, Inc.* . . . . .	55	6,724
Elastic NV (Netherlands)* . . . . .	2,760	311,052	Badger Meter, Inc. . . . .	69	10,652
Freshworks, Inc., Class A* . . . . .	1,340	31,477	Bel Fuse, Inc., Class B. . . . .	202	13,488
Gartner, Inc.* . . . . .	151	68,118	CDW Corp. <sup>(a)</sup> . . . . .	226	51,374
Gen Digital, Inc. <sup>(a)</sup> . . . . .	11,657	266,013	Cisco Systems, Inc. <sup>(a)</sup> . . . . .	4,993	252,246
Gitlab, Inc., Class A* . . . . .	2,384	150,097	Corning, Inc. . . . .	3,581	109,041
Guidewire Software, Inc. <sup>(a)*</sup> . . . . .	1,841	200,743	Crane NXT Co. . . . .	897	51,012
Informatica, Inc., Class A* . . . . .	246	6,984	Extreme Networks, Inc. <sup>(a)*</sup> . . . . .	15,203	268,181
InterDigital, Inc. <sup>(a)</sup> . . . . .	3,205	347,871	F5, Inc. <sup>(a)*</sup> . . . . .	838	149,985
International Business Machines Corp. <sup>(a)</sup> . . . . .	2,221	363,244	Fabrinet (Cayman Islands)* . . . . .	951	181,004
JFrog Ltd. (Israel)* . . . . .	791	27,376	Hewlett Packard Enterprise Co. <sup>(a)</sup> . . . . .	30,310	514,664
Kyndryl Holdings, Inc.* . . . . .	3,686	76,595	HP, Inc. <sup>(a)</sup> . . . . .	7,763	233,589
LiveRamp Holdings, Inc.* . . . . .	2,190	82,957	Insight Enterprises, Inc. <sup>(a)*</sup> . . . . .	829	146,891
Manhattan Associates, Inc.* . . . . .	385	82,898	Itron, Inc.* . . . . .	620	46,816
Microsoft Corp. <sup>(a)</sup> . . . . .	3,587	1,348,855	Jabil, Inc. <sup>(a)</sup> . . . . .	5,265	670,761
MongoDB, Inc. <sup>(a)*</sup> . . . . .	213	87,085	Juniper Networks, Inc. <sup>(a)</sup> . . . . .	10,251	302,199
NCR Voyix Corp. <sup>(a)*</sup> . . . . .	21,914	370,566	Keysight Technologies, Inc.* . . . . .	53	8,432
Nutanix, Inc., Class A <sup>(a)*</sup> . . . . .	6,226	296,918	Knowles Corp.* . . . . .	1,771	31,719
Okta, Inc. <sup>(a)*</sup> . . . . .	403	36,484	Motorola Solutions, Inc. <sup>(a)</sup> . . . . .	1,065	333,441
Oracle Corp. <sup>(a)</sup> . . . . .	10,114	1,066,319	Napco Security Technologies, Inc. . . . .	2,589	88,673
Palantir Technologies, Inc., Class A <sup>(a)*</sup> . . . . .	42,328	726,772	NetApp, Inc. <sup>(a)</sup> . . . . .	3,744	330,071
Palo Alto Networks, Inc. <sup>(a)*</sup> . . . . .	3,561	1,050,068	NetScout Systems, Inc.* . . . . .	3,437	75,442
Q2 Holdings, Inc.* . . . . .	2,136	92,724	nLight, Inc.* . . . . .	227	3,065
Qualys, Inc.* . . . . .	82	16,095	Rogers Corp.* . . . . .	5	660
Salesforce, Inc. <sup>(a)*</sup> . . . . .	3,139	825,996	Seagate Technology Holdings PLC (Ireland) . . . . .	4,246	362,481
Samsara, Inc., Class A <sup>(a)*</sup> . . . . .	8,054	268,842	SmartRent, Inc.* . . . . .	2,179	6,951
ServiceNow, Inc. <sup>(a)*</sup> . . . . .	1,711	1,208,804	Super Micro Computer, Inc. <sup>(a)*</sup> . . . . .	4,871	1,384,630
Shopify, Inc., Class A (Canada)* . . . . .	1,832	142,713	TE Connectivity Ltd. (Switzerland) . . . . .	1,165	163,682
Smartsheet, Inc., Class A* . . . . .	1,692	80,911	Vishay Intertechnology, Inc. . . . .	2,180	52,255
Splunk, Inc. <sup>(a)*</sup> . . . . .	2,698	411,040	Vontier Corp. . . . .	4,760	164,458

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 2023 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Technology Hardware &amp; Equipment — (Continued)</b>		
Western Digital Corp. <sup>(a)*</sup> .....	4,650	\$ 243,520
Xerox Holdings Corp. ....	1,272	23,316
		<u>6,320,296</u>
<b>Telecommunication Services — 0.7%</b>		
AT&T, Inc. <sup>(a)</sup> .....	30,748	515,952
EchoStar Corp., Class A* .....	4,898	81,160
TELUS Corp. (Canada) .....	1,464	26,045
T-Mobile US, Inc. <sup>(a)</sup> .....	2,776	445,076
United States Cellular Corp.* .....	297	12,337
Verizon Communications, Inc. <sup>(a)</sup> ....	10,182	383,861
		<u>1,464,431</u>
<b>Transportation — 1.3%</b>		
ArcBest Corp. ....	5	601
CH Robinson Worldwide, Inc. ....	164	14,168
CSX Corp. <sup>(a)</sup> .....	7,062	244,839
Delta Air Lines, Inc. <sup>(a)</sup> .....	5,360	215,633
Expeditors International of Washington, Inc. <sup>(a)</sup> .....	1,233	156,838
FedEx Corp. <sup>(a)</sup> .....	2,147	543,127
GXO Logistics, Inc.* .....	2,811	171,921
Hub Group, Inc., Class A* .....	157	14,435
Landstar System, Inc. <sup>(a)</sup> .....	169	32,727
Norfolk Southern Corp. <sup>(a)</sup> .....	995	235,198
Old Dominion Freight Line, Inc. <sup>(a)</sup> ...	383	155,241
Ryder System, Inc. ....	60	6,904
SkyWest, Inc. <sup>(a)*</sup> .....	5,062	264,236
Uber Technologies, Inc.* .....	4,139	254,838
Union Pacific Corp. ....	320	78,598
United Parcel Service, Inc., Class B .	423	66,508
XPO, Inc.* .....	812	71,123
		<u>2,526,935</u>
<b>Utilities — 1.2%</b>		
ALLETE, Inc. ....	242	14,801
American Water Works Co., Inc. ....	113	14,915
Atmos Energy Corp. ....	11	1,275
Black Hills Corp. ....	890	48,016
Constellation Energy Corp. <sup>(a)</sup> .....	567	66,277
Dominion Energy, Inc. ....	1,168	54,896
DTE Energy Co. ....	46	5,072
Duke Energy Corp. ....	55	5,337
Entergy Corp. <sup>(a)</sup> .....	2,448	247,713
Fortis, Inc. (Canada) .....	2,041	83,946
NextEra Energy, Inc. <sup>(a)</sup> .....	2,325	141,221
NRG Energy, Inc. <sup>(a)</sup> .....	16,669	861,787
ONE Gas, Inc. ....	1,128	71,876

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Utilities — (Continued)</b>		
Otter Tail Corp. ....	362	\$ 30,759
PPL Corp. ....	7,615	206,366
Public Service Enterprise Group, Inc. ....	2,233	136,548
Spire, Inc. ....	1,077	67,140
TransAlta Corp. (Canada) .....	883	7,338
Vistra Corp. <sup>(a)</sup> .....	8,706	335,355
WEC Energy Group, Inc. ....	173	14,561
		<u>2,415,199</u>
<b>TOTAL COMMON STOCKS</b>		
(Cost \$83,094,933) .....		<u>97,393,324</u>
<b>AFFILIATED EQUITY REGISTERED</b>		
<b>INVESTMENT COMPANIES<sup>(c)</sup> — 46.1%</b>		
Gotham 1000 Value ETF .....	2,040,000	44,521,572
Gotham Enhanced 500 ETF .....	1,800,000	46,926,000
<b>TOTAL AFFILIATED EQUITY</b>		
<b>REGISTERED INVESTMENT</b>		
<b>COMPANIES</b>		
(Cost \$77,061,429) .....		<u>91,447,572</u>
<b>TOTAL INVESTMENTS - 95.1%</b>		
(Cost \$160,156,362) .....		<u>188,840,896</u>
<b>OTHER ASSETS IN EXCESS OF</b>		
<b>LIABILITIES - 4.9% .....</b>		
		<u>9,805,064</u>
<b>NET ASSETS - 100.0% .....</b>		
		<u>\$ 198,645,960</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) December 31, 2023 (Unaudited)

The portfolio matures between August 27, 2024 and July 11, 2028, however underlying individual contracts are entered into and closed (terminated) on a daily basis. The maturity date shown in the table below is the earliest maturity date for the specific entity. The following table represents the individual long and short positions and related values of total return swaps, which represents 3.8% of net assets as of December 31, 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	5,958	\$ 212,729	\$ 216,633	\$ 8,873
American Axle & Manufacturing Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	11,569	89,280	101,923	14,981
Aptiv PLC (Jersey) . .	USFF +0.250%	Weekly	MS	07/11/28	1,572	124,184	141,040	20,099
BorgWarner, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	10,636	404,490	381,301	(10,941)
Ford Motor Co. . . . .	USFF +0.250%	Weekly	MS	11/03/25	45,513	514,152	554,803	107,456
General Motors Co. . .	USFF +0.250%	Weekly	MS	01/07/27	16,824	593,973	604,318	28,669
Gentex Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	970	28,118	31,680	4,509
Goodyear Tire & Rubber Co. (The) . .	USFF +0.250%	Weekly	MS	07/11/28	3,360	47,229	48,115	2,134
Modine Manufacturing Co. .	USFF +0.250%	Weekly	MS	07/08/27	1,738	53,677	103,759	53,075
Standard Motor Products, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	157	6,232	6,250	210
Thor Industries, Inc. . .	USFF +0.250%	Weekly	MS	07/11/28	662	59,027	78,282	24,080
Visteon Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,481	198,811	184,977	(8,657)
					<u>100,440</u>	<u>2,331,902</u>	<u>2,453,081</u>	<u>244,488</u>
<b>Capital Goods</b>								
3M Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,554	241,460	279,203	49,480
A. O. Smith Corp. . . .	USFF +0.250%	Weekly	MS	07/08/27	4,267	267,669	351,771	95,616
AAR Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	154	9,845	9,610	43
Acuity Brands, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	843	133,901	172,672	42,458
AGCO Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,263	263,404	274,751	18,651
Allison Transmission Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,003	58,786	58,324	1,564
American Woodmark Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	35	3,259	3,250	98
AMETEK, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	995	135,338	164,066	33,006
Applied Industrial Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	1,360	195,747	234,858	45,123
Array Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	10,589	193,256	177,895	(10,636)
Axon Enterprise, Inc. . .	USFF +0.250%	Weekly	MS	07/11/28	794	154,023	205,114	61,147
AZEK Co., Inc. (The) .	USFF +0.250%	Weekly	MS	07/11/28	19,392	641,420	741,744	116,974
Blue Bird Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,964	39,680	52,949	14,359
Boise Cascade Co. . .	USFF +0.250%	Weekly	MS	08/27/24	4,270	411,637	552,367	180,813
Brookfield Business Corp., Class A (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	21	485	489	39
Builders FirstSource, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,539	255,542	256,921	8,026



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
BWX Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	101	\$ 7,744	\$ 7,750	\$ 230
Cadre Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	74	2,420	2,434	100
Carrier Global Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,316	255,582	305,404	58,999
Caterpillar, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,870	661,711	848,573	215,847
Comfort Systems USA, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,207	325,023	453,914	138,560
Core & Main, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	11,207	410,020	452,875	53,507
Crane Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,680	390,903	552,895	173,997
CSW Industrials, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	216	33,847	44,801	12,207
Cummins, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	538	128,998	128,889	3,879
Curtiss-Wright Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	1,218	226,938	271,358	50,910
Deere & Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	716	265,946	286,307	31,819
Donaldson Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,947	299,645	323,286	34,318
EMCOR Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,872	610,995	618,715	23,646
Emerson Electric Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	7,979	740,627	776,596	61,978
Encore Wire Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1	158	214	83
Energac Tool Group Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,704	147,093	177,337	35,026
EnerSys. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,142	300,556	317,216	25,286
Enpro, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	664	68,020	104,075	38,474
Fastenal Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,383	79,713	89,577	13,434
Flowserve Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,897	71,996	78,194	8,467
Fluence Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,431	110,388	105,679	(1,824)
Fortune Brands Innovations, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,061	231,425	309,205	87,025
Gates Industrial Corp. PLC (United Kingdom) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	8,555	107,033	114,808	10,573
General Dynamics Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	912	193,254	236,819	50,904
General Electric Co. . . . .	USFF +0.250%	Weekly	MS	01/07/27	4,477	393,086	571,400	189,960
Gibraltar Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,317	90,631	104,017	15,758
Global Industrial Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	60	2,183	2,330	230
Griffon Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,038	171,189	307,066	148,187
Hillman Solutions Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	9,374	75,747	86,335	12,620
Howmet Aerospace, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,009	69,224	108,727	41,894
Huntington Ingalls Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	679	158,234	176,296	22,977
IES Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	23	1,887	1,822	7
Illinois Tool Works, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	690	157,129	180,739	31,316
ITT, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	837	81,717	99,871	20,905

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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)								
Johnson Controls International PLC								
(Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	473	\$ 27,228	\$ 27,264	\$ (169)
Kaman Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	166	3,616	3,976	500
Kennametal, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,305	58,561	59,446	2,876
Lincoln Electric Holdings, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/11/28	135	23,612	29,357	6,477	
Lindsay Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	264	32,378	34,098	2,619
Lockheed Martin Corp. . . . .								
USFF +0.250%	Weekly	MS	08/27/24	1,704	722,403	772,321	92,809	
Masco Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,654	182,896	244,745	70,047
Masonite International Corp. (Canada) . . . . .								
USFF +0.250%	Weekly	MS	07/11/28	207	17,694	17,525	313	
MDU Resources Group, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/11/28	10,952	210,224	216,850	13,667	
Middleby Corp. (The) .	USFF +0.250%	Weekly	MS	07/11/28	376	45,785	55,336	11,183
MSC Industrial Direct Co., Inc., Class A . . . . .								
USFF +0.250%	Weekly	MS	01/10/28	3,607	345,281	365,245	31,864	
Mueller Industries, Inc. . . . .								
USFF +0.250%	Weekly	MS	08/27/24	4,124	115,922	194,447	88,277	
NEXTracker, Inc., Class A . . . . .								
USFF +0.250%	Weekly	MS	01/10/28	638	24,372	29,890	6,173	
nVent Electric PLC (Ireland) . . . . .								
USFF +0.250%	Weekly	MS	07/08/27	2	75	118	68	
Otis Worldwide Corp..	USFF +0.250%	Weekly	MS	07/08/27	736	59,298	65,850	9,116
PACCAR, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,919	132,465	187,390	67,200
Parker-Hannifin Corp. . . . .								
USFF +0.250%	Weekly	MS	07/11/28	1,980	828,008	912,186	108,237	
Pentair PLC (Ireland) .	USFF +0.250%	Weekly	MS	07/08/27	2,877	165,163	209,187	49,459
Powell Industries, Inc. . . . .								
USFF +0.250%	Weekly	MS	01/10/28	821	63,784	72,576	10,703	
Quanta Services, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/11/28	610	110,537	131,638	24,069	
REV Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	75	1,385	1,363	40
RTX Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,830	386,665	406,396	31,188
Shoals Technologies Group, Inc., Class A . . . . .								
USFF +0.250%	Weekly	MS	01/10/28	4,813	75,655	74,794	(62)	
Simpson Manufacturing Co., Inc. . . . .								
USFF +0.250%	Weekly	MS	07/08/27	170	23,801	33,657	11,867	
Snap-on, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	698	172,537	201,610	36,746
SPX Technologies, Inc. . . . .								
USFF +0.250%	Weekly	MS	01/10/28	907	70,332	91,616	23,770	
Standex International Corp. . . . .								
USFF +0.250%	Weekly	MS	01/10/28	169	23,611	26,766	3,966	
Stanley Black & Decker, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/11/28	1,228	96,381	120,467	28,041	

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Stantec, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	64	\$ 4,983	\$ 5,132	\$ 308
Sterling Infrastructure, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,066	102,600	181,663	83,180
Tennant Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	545	45,694	50,516	6,158
Terex Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,724	226,003	271,441	54,603
Textainer Group Holdings Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	231	11,377	11,365	306
Textron, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,778	166,197	223,407	61,878
TransDigm Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	111	108,365	112,288	7,770
Trex Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,148	71,309	95,043	25,838
UFP Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	866	69,766	108,726	42,693
Wabash National Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,981	83,531	101,993	21,660
Watts Water Technologies, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	707	115,106	147,296	35,978
WESCO International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,190	181,836	206,917	30,211
Westinghouse Air Brake Technologies Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	438	46,048	55,582	10,825
Woodward, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,433	189,765	195,074	10,252
WW Grainger, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	319	173,918	264,352	98,525
Zurn Elkay Water Solutions Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,494	191,488	190,989	4,487
					<u>229,773</u>	<u>15,684,169</u>	<u>18,589,406</u>	<u>3,493,776</u>
<b>Commercial &amp; Professional Services</b>								
ACV Auctions, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	17,651	260,963	267,413	13,053
Automatic Data Processing, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	2,472	530,517	575,902	78,982
Brady Corp., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,200	114,078	129,118	18,608
Brink's Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	71	6,303	6,244	143
Broadridge Financial Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	265	51,791	54,524	4,222
CECO Environmental Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,138	22,638	23,079	1,051
Concentrix Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	550	46,577	54,016	8,929
Copart, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	6,697	208,893	328,153	124,699
CRA International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1	99	99	25
Huron Consulting Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	32	3,244	3,290	153
Jacobs Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,898	242,080	246,360	10,582

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Kelly Services, Inc.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	169	\$ 3,563	\$ 3,654	\$ 209
Leidos Holdings, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	2,725	292,058	294,954	11,192
ManpowerGroup, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	691	50,719	54,914	6,021
MillerKnoll, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,432	35,020	38,206	4,357
MSA Safety, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	201	33,291	33,935	1,620
OPENLANE, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,774	40,941	41,083	1,227
Parsons Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,416	88,798	88,797	2,325
Paychex, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	298	32,269	35,495	15,422
Republic Services, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,565	211,228	258,084	54,887
Robert Half, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,208	89,583	106,207	21,204
Rollins, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,862	63,190	81,314	20,653
Science Applications International Corp. .	USFF +0.250%	Weekly	MS	07/11/28	896	101,549	111,391	12,746
Steelcase, Inc.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,460	28,878	33,259	5,182
Tetra Tech, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,565	257,854	261,245	10,124
TriNet Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	10	1,193	1,189	50
Upwork, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,209	37,431	47,718	11,281
Veralto Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,548	256,902	291,858	41,959
Verisk Analytics, Inc. .	USFF +0.250%	Weekly	MS	01/07/27	944	202,448	225,484	29,290
					<u>59,948</u>	<u>3,314,098</u>	<u>3,696,985</u>	<u>510,196</u>
<b>Consumer Discretionary</b>								
<b>Distribution &amp; Retail</b>								
Abercrombie & Fitch Co., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,925	223,236	434,484	217,274
Amazon.com, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	20,386	2,258,256	3,097,449	897,756
AutoZone, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	81	208,764	209,434	6,106
Best Buy Co., Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	550	31,851	43,054	17,801
CarMax, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	888	54,288	68,145	15,288
Carvana Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	29,307	1,039,842	1,551,513	538,649
eBay, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	14,576	594,006	635,805	70,458
Etsy, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,394	114,628	112,984	1,351
Gap, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	23,658	225,184	494,689	280,987
Genuine Parts Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,138	154,753	157,613	7,710
Group 1 Automotive, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	61	15,256	18,589	4,299
Home Depot, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,559	493,750	540,271	62,272
Kohl's Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,393	32,288	39,951	8,941
LKQ Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	38	1,817	1,816	69
Lowe's Cos., Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	453	85,099	100,815	24,135
Monro, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,054	28,560	30,924	3,404
ODP Corp. (The) . . . . .	USFF +0.250%	Weekly	MS	07/06/26	3,434	134,771	193,334	62,101
Pool Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	463	147,733	184,603	42,167

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Signet Jewelers Ltd.								
(Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	924	\$ 87,901	\$ 99,108	\$ 13,509
TJX Cos., Inc. (The) .	USFF +0.250%	Weekly	MS	07/11/28	1,492	130,276	139,965	13,797
Tractor Supply Co. . .	USFF +0.250%	Weekly	MS	07/11/28	1,180	237,722	253,735	22,909
Urban Outfitters, Inc. .	USFF +0.250%	Weekly	MS	07/08/27	1,779	42,241	63,493	24,895
Wayfair, Inc., Class A.	USFF +0.250%	Weekly	MS	07/11/28	518	34,834	31,961	(1,947)
Williams-Sonoma, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	193	39,158	38,944	904
Winmark Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	60	25,371	25,053	363
					<u>111,504</u>	<u>6,441,585</u>	<u>8,567,732</u>	<u>2,335,198</u>
<b>Consumer Durables &amp; Apparel</b>								
Carter's, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,781	463,867	507,829	61,816
Cavco Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	103	20,517	35,702	17,293
Cricut, Inc., Class A. .	USFF +0.250%	Weekly	MS	07/11/28	105	712	692	22
DR Horton, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,096	86,747	166,570	85,849
Figs, Inc., Class A. . .	USFF +0.250%	Weekly	MS	07/11/28	18,938	129,985	131,619	5,027
Garmin Ltd. (Switzerland) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,421	249,030	311,195	72,998
G-III Apparel Group Ltd. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,964	137,121	168,677	35,134
Hasbro, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,770	85,398	90,376	7,909
Helen of Troy Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,625	204,747	196,316	(3,664)
Hovnanian Enterprises, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	106	16,072	16,496	864
Installed Building Products, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	52	5,750	9,507	5,834
Leggett & Platt, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	1,942	54,115	50,822	(458)
Lululemon Athletica, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	108	54,562	55,219	2,095
Mattel, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	7,671	145,756	144,828	2,874
Mohawk Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,528	127,690	158,148	33,791
NIKE, Inc., Class B . .	USFF +0.250%	Weekly	MS	07/08/27	1,906	188,949	206,934	25,143
NVR, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	8	31,846	56,004	25,006
PulteGroup, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,845	182,014	293,661	117,907
PVH Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,589	138,775	194,049	59,013
Ralph Lauren Corp. . .	USFF +0.250%	Weekly	MS	01/10/28	1,666	188,194	240,237	59,486
Skechers USA, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	313	15,028	19,512	5,342
Steven Madden Ltd. .	USFF +0.250%	Weekly	MS	07/08/27	596	18,560	25,032	7,442
Tapestry, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	7,714	226,946	283,952	75,362
TopBuild Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	385	88,569	144,090	65,086
Vista Outdoor, Inc. . .	USFF +0.250%	Weekly	MS	01/07/27	2,875	78,228	85,014	8,836

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Worthington Enterprises, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,342	\$ 63,319	\$ 77,232	\$ 16,060
YETI Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,428	190,365	229,282	44,865
					<u>74,877</u>	<u>3,192,862</u>	<u>3,898,995</u>	<u>836,932</u>
<b>Consumer Services</b>								
Accel Entertainment, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	821	8,379	8,432	293
ADT, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	22,035	138,696	150,279	15,718
Adtalem Global Education, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,801	140,327	224,069	87,403
Aramark. . . . .	USFF +0.250%	Weekly	MS	07/11/28	21,489	552,523	603,841	67,974
Booking Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	215	564,829	762,652	229,381
Bright Horizons Family Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	678	56,646	63,895	8,840
Brinker International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,136	68,363	92,232	27,426
Caesars Entertainment, Inc..	USFF +0.250%	Weekly	MS	07/08/27	6,600	261,311	309,408	54,894
Darden Restaurants, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	230	37,668	37,789	1,127
DoorDash, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	926	81,770	91,572	11,945
DraftKings, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,623	80,246	92,461	14,318
Duolingo, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	355	80,378	80,532	2,261
Frontdoor, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,299	206,372	221,851	20,852
Golden Entertainment, Inc..	USFF +0.250%	Weekly	MS	07/11/28	123	4,933	4,911	130
Grand Canyon Education, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	17	2,233	2,245	93
Las Vegas Sands Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,217	151,168	158,309	11,742
Marriott International, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	409	88,220	92,234	6,365
McDonald's Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,254	319,741	371,824	75,431
MGM Resorts International . . . . .	USFF +0.250%	Weekly	MS	01/07/27	5,882	208,671	262,808	59,592
RCI Hospitality Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5	336	331	27
Rover Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	525	5,727	5,712	157
Royal Caribbean Cruises Ltd. (Liberia) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,712	378,232	610,157	241,753
Six Flags Entertainment Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,998	62,391	75,190	14,440



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Starbucks Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,071	\$ 491,129	\$ 486,867	\$ 8,887
Strategic Education, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	7	648	647	39
Vail Resorts, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	37	7,999	7,898	130
Wendy's Co. (The) . . . .	USFF +0.250%	Weekly	MS	07/11/28	353	6,890	6,876	238
Wynn Resorts Ltd. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,060	97,071	96,577	2,263
Yum! Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,458	304,004	321,162	30,148
					<u>96,336</u>	<u>4,406,901</u>	<u>5,242,761</u>	<u>993,867</u>
<b>Consumer Staples Distribution &amp; Retail</b>								
Albertsons Cos., Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	429	9,781	9,867	363
Costco Wholesale Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	1,150	626,119	759,092	170,157
Dollar General Corp. . .	USFF +0.250%	Weekly	MS	07/11/28	1,874	246,276	254,770	14,902
Grocery Outlet Holding Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,923	202,710	186,644	(10,788)
Ingles Markets, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	38	3,240	3,282	149
Kroger Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,782	306,427	310,005	13,587
Sysco Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,845	198,440	208,055	15,366
Target Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,360	668,304	763,371	119,856
US Foods Holding Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,028	138,507	182,911	48,018
Walgreens Boots Alliance, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	5,372	175,427	140,263	(10,130)
Walmart, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	3,068	387,996	483,670	123,767
					<u>37,869</u>	<u>2,963,227</u>	<u>3,301,930</u>	<u>485,247</u>
<b>Energy</b>								
Antero Midstream Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	7,236	91,332	90,667	1,726
APA Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	24,917	934,779	894,022	(19,752)
Baker Hughes Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	26,107	774,948	892,337	150,884
California Resources Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,655	186,485	199,855	18,638
Cameco Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	9,117	405,068	392,943	(1,615)
Canadian Natural Resources Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,874	244,974	253,824	15,507
Cenovus Energy, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	17,949	310,715	298,851	(3,324)
ChampionX Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,010	52,166	58,712	8,313
Chesapeake Energy Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	14,744	1,152,100	1,134,403	19,389
Chord Energy Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	410	65,749	68,154	4,362
ConocoPhillips . . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,375	349,339	391,736	62,399

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
CONSOL Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,333	\$124,834	\$234,536	\$112,550
CVR Energy, Inc.. . .	USFF +0.250%	Weekly	MS	07/11/28	6,781	216,090	205,464	37
Devon Energy Corp. .	USFF +0.250%	Weekly	MS	07/11/28	9,465	423,131	428,765	24,610
DHT Holdings, Inc. (Marshall Islands) .	USFF +0.250%	Weekly	MS	07/08/27	26,939	233,932	264,272	64,810
Dorian LPG Ltd. (Marshall Islands) .	USFF +0.250%	Weekly	MS	01/10/28	6,255	184,116	274,407	104,033
Enerplus Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	8,306	119,268	127,414	12,231
EQT Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	7,947	252,687	307,231	64,617
Equitrans Midstream Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	11,857	57,891	120,704	67,894
Exxon Mobil Corp.. . .	USFF +0.250%	Weekly	MS	01/05/26	6,526	678,658	652,469	21,168
FLEX LNG Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	74	2,188	2,150	97
Gulfport Energy Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	571	44,828	76,057	32,414
Helix Energy Solutions Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	7,765	83,350	79,824	(1,568)
Helmerich & Payne, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	15,750	599,988	570,465	(13,815)
Imperial Oil Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	748	42,062	42,778	1,828
Kinder Morgan, Inc.. .	USFF +0.250%	Weekly	MS	07/08/27	15,997	272,937	282,187	36,480
Liberty Energy, Inc. . .	USFF +0.250%	Weekly	MS	07/11/28	324	5,944	5,877	111
Marathon Petroleum Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	2,458	273,874	364,669	114,575
Murphy Oil Corp.. . .	USFF +0.250%	Weekly	MS	08/27/24	4,150	166,231	177,039	16,950
Nabors Industries Ltd. (Bermuda) . . .	USFF +0.250%	Weekly	MS	01/10/28	373	39,937	30,448	(8,430)
Nordic American Tankers Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	29,820	111,697	125,244	22,926
Occidental Petroleum Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	7,743	443,941	462,335	35,996
Pembina Pipeline Corp. (Canada) . . .	USFF +0.250%	Weekly	MS	07/11/28	5,812	190,250	200,049	16,970
Phillips 66 . . . . .	USFF +0.250%	Weekly	MS	07/11/28	69	9,277	9,187	174
Pioneer Natural Resources Co.. . .	USFF +0.250%	Weekly	MS	01/10/28	1,658	378,621	372,851	9,135
Precision Drilling Corp. (Canada) . . .	USFF +0.250%	Weekly	MS	07/11/28	360	20,289	19,544	(196)
TechnipFMC PLC (United Kingdom) . .	USFF +0.250%	Weekly	MS	07/08/27	18,806	385,998	378,753	3,408
US Silica Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	10,731	136,636	121,368	(11,734)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Weatherford International PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	2	\$ 134	\$ 196	\$ 89
Williams Cos., Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	11,697	412,586	407,407	9,387
					<u>334,711</u>	<u>10,479,030</u>	<u>11,019,194</u>	<u>993,274</u>
<b>Financial Services</b>								
AvidXchange Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	13,416	156,580	166,224	13,727
Berkshire Hathaway, Inc., Class B . . . . .	USFF +0.250%	Weekly	MS	08/27/24	2,916	783,653	1,040,021	276,706
BlackRock, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	185	127,065	150,183	29,910
Cboe Global Markets, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,182	331,795	389,618	68,566
CME Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,673	778,705	773,534	30,293
Coinbase Global, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	812	100,403	141,223	43,446
Fiserv, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,483	661,420	728,362	84,111
Franklin Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	13,149	302,942	391,709	114,364
Intercontinental Exchange, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	23	2,224	2,954	2,649
International Money Express, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	576	12,272	12,724	794
MarketAxess Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	312	81,043	91,369	12,951
Mastercard, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	273	103,293	116,437	16,060
Moody's Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	131	49,522	51,163	3,002
Morningstar, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	317	89,354	90,738	3,724
Nasdaq, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	10,242	443,701	595,470	186,790
NCR Atleos Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,259	82,178	103,451	23,570
Open Lending Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,510	35,623	38,380	3,558
Paymentus Holdings, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	118	2,046	2,109	139
Payoneer Global, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	9,485	50,214	49,417	528
PayPal Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	10,801	572,013	663,289	106,128
Shift4 Payments, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,518	160,114	187,188	31,248
T Rowe Price Group, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	2,785	303,001	299,917	26,567
Visa, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,290	308,497	335,852	35,997
Western Union Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,737	68,120	68,385	2,624
					<u>95,193</u>	<u>5,605,778</u>	<u>6,489,717</u>	<u>1,117,452</u>
<b>Food, Beverage &amp; Tobacco</b>								
Altria Group, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	8,162	331,557	329,255	87,306

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Archer-Daniels-Midland Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,778	\$ 489,385	\$ 489,507	\$ 16,756
B&G Foods, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	14,035	134,929	147,368	18,488
Bunge Global SA (Switzerland) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,351	345,877	338,283	2,494
Campbell Soup Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	158	6,783	6,830	247
Celsius Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	13,062	388,446	712,140	335,738
Coca-Cola Co. (The) . . . . .	USFF +0.250%	Weekly	MS	08/27/24	6,788	382,108	400,017	58,810
Coca-Cola Consolidated, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	45	28,573	41,778	17,764
Constellation Brands, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	904	223,872	218,542	804
General Mills, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	3,161	204,175	205,908	15,152
Hershey Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	660	122,442	123,050	4,759
Hormel Foods Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,295	158,050	137,912	(14,914)
Ingredion, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,012	104,778	109,832	9,057
J M Smucker Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,686	511,828	465,837	(27,545)
John B Sanfilippo & Son, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	193	19,956	19,887	571
Kellanova . . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,496	253,036	251,371	8,176
Keurig Dr Pepper, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	14,056	479,299	468,346	9,600
Kraft Heinz Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	10,662	372,301	394,281	31,567
Lancaster Colony Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	219	40,541	36,439	(2,644)
McCormick & Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,459	89,914	99,825	12,911
Molson Coors Beverage Co., Class B. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,563	88,533	95,671	10,812
Mondelez International, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,998	197,103	217,145	26,480
PepsiCo, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,273	214,211	216,206	18,531
Philip Morris International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,677	160,733	157,772	4,898
Primo Water Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	796	12,132	11,980	185
Sovos Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,494	97,947	99,003	3,618
Tootsie Roll Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	31	1,054	1,030	29
Vita Coco Co., Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,531	125,795	116,220	(6,291)
					<u>114,545</u>	<u>5,585,358</u>	<u>5,911,435</u>	<u>643,359</u>

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Align Technology, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	186	\$ 46,669	\$ 50,964	\$ 8,278
Apollo Medical Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,487	57,065	56,952	895
Avanos Medical, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,748	37,732	39,208	2,477
Baxter International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	30,702	1,072,397	1,186,939	146,739
Becton Dickinson & Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,868	438,841	455,474	30,106
Cardinal Health, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,855	295,552	287,784	1,318
Cencora, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	844	146,411	173,341	31,860
Centene Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	9,851	696,470	731,043	52,651
Certara, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,205	61,773	73,966	14,048
Cigna Group (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	615	159,219	184,162	30,731
CONMED Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,432	479,064	485,348	19,957
Cross Country Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	6,400	165,109	144,896	(16,797)
CVS Health Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	6,522	463,271	514,977	76,780
DaVita, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,319	450,650	557,218	118,274
Definitive Healthcare Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,377	28,966	33,567	5,376
Elevance Health, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	568	251,776	267,846	25,042
Enovis Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	761	35,202	42,631	9,082
Envista Holdings Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,535	37,619	36,932	239
Fulgent Genetics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,419	142,818	69,933	(69,159)
GE HealthCare Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	9,769	626,162	755,339	146,046
Haemonetics Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,691	226,180	230,107	9,813
HCA Healthcare, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/07/27	701	170,740	189,747	24,146
HealthEquity, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	816	57,382	54,101	(1,770)
Henry Schein, Inc.. . . . .	USFF +0.250%	Weekly	MS	07/11/28	329	22,847	24,909	2,678
Hologic, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	13,479	969,775	963,075	18,462
Humana, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	244	115,791	111,706	(2)
Integer Holdings Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	404	36,155	40,028	4,834
Laboratory Corp. of America Holdings. . . . .	USFF +0.250%	Weekly	MS	07/11/28	738	154,864	167,740	17,429
Lantheus Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,572	242,617	283,464	47,160
McKesson Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	237	108,140	109,726	4,532
Molina Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	569	197,697	205,585	13,036
Omniceil, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	866	29,021	32,588	4,347
Owens & Minor, Inc.. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,511	48,665	48,387	1,007
Phreesia, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,640	35,947	37,966	2,974
Privia Health Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,572	153,601	151,353	1,573

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Progyny, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,916	\$ 97,797	\$ 108,417	\$ 13,218
Pulse Biosciences, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	61	767	747	23
Teleflex, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	22	5,484	5,485	167
Tenet Healthcare Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,579	139,393	194,895	59,362
UFP Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	272	34,244	46,795	13,462
UnitedHealth Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	614	330,929	323,253	1,805
Varex Imaging Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	418	8,270	8,569	537
Zimmer Biomet Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,081	128,207	131,558	6,909
					<u>139,795</u>	<u>9,007,279</u>	<u>9,618,721</u>	<u>879,645</u>
<b>Household &amp; Personal Products</b>								
BellRing Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	9,118	502,956	505,411	15,516
Colgate-Palmolive Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,793	288,041	302,340	21,789
elf Beauty, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,610	137,172	376,727	256,130
Energizer Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	106	3,387	3,358	82
Kenvue, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	13,035	266,752	280,644	23,252
Kimberly-Clark Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,148	520,018	504,023	17,807
Procter & Gamble Co. (The) . . . . .	USFF +0.250%	Weekly	MS	08/27/24	3,719	508,865	544,982	78,726
Spectrum Brands Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	680	46,023	54,244	10,760
					<u>37,209</u>	<u>2,273,214</u>	<u>2,571,729</u>	<u>424,062</u>
<b>Materials</b>								
Alamos Gold, Inc., Class A (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	31,151	365,101	419,604	65,284
Alpha Metallurgical Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2	355	678	365
Amcor PLC (Jersey) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	29,190	268,193	281,392	24,297
AptarGroup, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	312	39,346	38,569	267
Avient Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,492	121,150	145,162	28,027
Axalta Coating Systems Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	8,940	269,959	303,692	40,754
Ball Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,382	212,251	252,053	47,809
Barrick Gold Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	8,163	127,057	147,669	28,455
Berry Global Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,807	416,508	458,724	55,383
Carpenter Technology Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	7,245	484,212	512,946	41,378



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
CF Industries Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	7,075	\$474,096	\$562,463	\$112,204
Cleveland-Cliffs, Inc. . .	USFF +0.250%	Weekly	MS	07/11/28	32,614	478,416	665,978	213,190
Commercial Metals Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,218	55,015	60,949	8,574
Crown Holdings, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	2,022	164,558	186,206	26,018
Eastman Chemical Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,404	185,184	215,927	37,514
Ecolab, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,216	206,469	241,194	40,766
Fortuna Silver Mines, Inc. (Canada) . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,161	4,563	4,481	60
Freeport-McMoRan, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,150	49,325	48,956	2,587
Hawkins, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	454	25,898	31,971	6,847
HB Fuller Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,785	123,640	145,317	25,140
Innospec, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	451	44,629	55,581	12,861
International Flavors & Fragrances, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	1,944	151,367	157,406	11,436
International Paper Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,058	33,972	38,247	6,254
Knife River Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	576	33,198	38,120	5,805
Linde PLC (Ireland) . . .	USFF +0.250%	Weekly	MS	08/27/24	2,242	821,427	920,812	126,917
Livent Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,529	26,199	27,491	1,881
LyondellBasell Industries NV, Class A (Netherlands) . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,667	524,557	538,818	27,883
Martin Marietta Materials, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	323	118,496	161,148	46,746
Minerals Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	857	47,376	61,113	15,067
Mosaic Co. (The) . . . .	USFF +0.250%	Weekly	MS	01/07/27	6,223	239,798	222,348	(6,945)
NewMarket Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	306	152,014	167,024	19,751
Newmont Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,750	128,658	155,213	31,413
Nucor Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,417	204,216	246,615	54,430
Packaging Corp. of America . . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,038	138,567	169,101	38,552
Pactiv Evergreen, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	170	2,101	2,331	312
PPG Industries, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	540	65,626	80,757	17,289
Quaker Chemical Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,054	197,394	224,945	33,547
Royal Gold, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	10	1,204	1,210	60
RPM International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,280	120,621	142,886	25,761
Scotts Miracle-Gro Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,520	187,998	224,400	44,328
Sealed Air Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	961	35,155	35,096	1,045

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Sherwin-Williams Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	886	\$ 242,370	\$ 276,343	\$ 40,511
SilverCrest Metals, Inc. (Canada) . . . .	USFF +0.250%	Weekly	MS	07/11/28	593	3,569	3,884	431
Sonoco Products Co..	USFF +0.250%	Weekly	MS	07/11/28	10	561	559	36
Southern Copper Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,407	170,663	207,170	46,076
Steel Dynamics, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	164	19,951	19,368	16
Vulcan Materials Co. .	USFF +0.250%	Weekly	MS	01/10/28	546	105,442	123,947	21,967
Warrior Met Coal, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	869	29,105	52,983	25,416
					<u>191,174</u>	<u>7,917,530</u>	<u>9,078,847</u>	<u>1,453,765</u>
<b>Media &amp; Entertainment</b>								
Alphabet, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	08/27/24	12,920	1,366,529	1,804,795	473,713
AMC Networks, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,882	31,233	35,363	4,963
Bumble, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/07/27	18,119	299,528	267,074	(24,674)
Cable One, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	242	131,275	134,695	7,085
Cargurus, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,450	77,382	107,512	33,639
Charter Communications, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/08/27	251	76,707	97,559	22,864
Cinemark Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	27,056	320,876	381,219	68,684
Clear Channel Outdoor Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,359	4,378	4,293	53
Comcast Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	14,900	547,861	653,365	131,004
Electronic Arts, Inc. . .	USFF +0.250%	Weekly	MS	07/11/28	2,501	298,880	342,162	51,960
Fox Corp., Class A . .	USFF +0.250%	Weekly	MS	01/07/27	11,027	349,581	327,171	(8,713)
Interpublic Group of Cos., Inc. (The) . . .	USFF +0.250%	Weekly	MS	08/27/24	7,358	214,581	240,165	40,620
John Wiley & Sons, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	863	26,086	27,392	2,307
Live Nation Entertainment, Inc..	USFF +0.250%	Weekly	MS	07/11/28	16	1,508	1,498	52
Match Group, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	6,900	258,377	251,850	188
Meta Platforms, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,386	440,014	1,552,469	1,123,884
Netflix, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	781	299,524	380,253	88,174
News Corp., Class A .	USFF +0.250%	Weekly	MS	08/27/24	1,478	26,854	36,285	16,774
Omnicom Group, Inc..	USFF +0.250%	Weekly	MS	01/10/28	945	81,129	81,752	4,677
Pinterest, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	954	36,028	35,336	266
Roku, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,550	194,313	233,733	44,480
Shutterstock, Inc. . . .	USFF +0.250%	Weekly	MS	07/08/27	1,309	59,611	63,199	5,755

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Vimeo, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	10,945	\$ 43,288	\$ 42,904	\$ 762
Walt Disney Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	12,808	1,117,163	1,156,434	71,676
Yelp, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,161	96,621	102,302	8,208
ZipRecruiter, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,115	43,585	43,299	867
					<u>152,276</u>	<u>6,442,912</u>	<u>8,404,079</u>	<u>2,169,268</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
10X Genomics, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	189	10,771	10,576	108
AbbVie, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	528	81,454	81,824	2,607
Aerovate Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1	22	23	24
Agilent Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,553	652,407	772,034	143,655
Alnylam Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,524	255,848	291,709	42,517
Amgen, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,763	463,348	507,779	58,321
ANI Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,487	84,746	81,993	(582)
Ardelyx, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	24,921	99,164	154,510	57,940
Azenta, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,371	152,595	154,447	5,841
Bio-Rad Laboratories, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,624	525,622	524,373	11,211
Bridgebio Pharma, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,149	86,758	86,755	2,270
Bristol-Myers Squibb Co. . . . .	USFF +0.250%	Weekly	MS	01/07/27	23,678	1,295,875	1,214,918	(36,170)
Cabaletta Bio, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	281	6,124	6,379	437
CareDx, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	530	6,594	6,360	(39)
Catalyst Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,631	42,804	61,037	19,366
Celldex Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	305	11,585	12,096	835
Charles River Laboratories International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	85	20,216	20,094	426
Collegium Pharmaceutical, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,731	133,352	176,400	46,528
Cymabay Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,565	34,346	60,585	27,153
Editas Medicine, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	7,213	74,645	73,068	381
Eli Lilly & Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	20	11,629	11,658	420

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
EyePoint Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,007	\$ 42,251	\$ 46,382	\$ 5,250
Gilead Sciences, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,231	168,082	180,733	23,431
Halozyne Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	8,259	318,496	305,253	(4,964)
Harmony Biosciences Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	9,521	317,835	307,528	(2,046)
ImmunoGen, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	530	2,205	15,715	13,590
Incyte Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,695	362,020	420,379	69,461
Innoviva, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	57	916	914	45
IQVIA Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	358	80,830	82,834	4,123
Johnson & Johnson . . . . .	USFF +0.250%	Weekly	MS	08/27/24	8,239	1,271,049	1,291,381	104,909
Ligand Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	438	28,691	31,282	3,363
Merck & Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,247	535,596	572,028	56,006
Mettler-Toledo International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	311	339,014	377,231	47,028
Neurocrine Biosciences, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	154	16,331	20,291	8,857
Pacira BioSciences, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	591	16,294	19,940	4,543
Quanterix Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	854	21,349	23,348	2,577
RAPT Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	11	274	273	29
Regeneron Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	29	24,540	25,470	2,838
Relay Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,535	16,110	16,900	1,232
Rhythm Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,723	50,160	79,206	30,370
Roivant Sciences Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	48	548	539	28
Twist Bioscience Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,011	165,755	221,565	60,131
United Therapeutics Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	291	63,942	63,988	1,726
Viatrix, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	10,283	97,770	111,365	21,218
West Pharmaceutical Services, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	559	178,514	196,835	23,110
					<u>152,131</u>	<u>8,168,477</u>	<u>8,719,998</u>	<u>860,104</u>

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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</b>								
Advanced Micro Devices, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,724	\$ 727,969	\$ 991,185	\$ 282,110
Applied Materials, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	6,588	832,955	1,067,717	272,903
Axcelis Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	531	65,749	68,865	4,844
Broadcom, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,775	1,177,642	1,981,344	880,611
Cohu, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	631	19,909	22,331	3,069
Diodes, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,800	133,216	144,936	15,299
KLA Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	165	83,388	95,915	15,384
Lam Research Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	367	149,576	287,456	145,047
Microchip Technology, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	6,123	386,023	552,172	188,687
Micron Technology, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,609	395,988	393,332	8,111
Monolithic Power Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	551	254,984	347,560	99,927
NVIDIA Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,232	1,082,389	1,600,551	555,479
NXP Semiconductors NV (Netherlands) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,588	399,245	594,412	215,212
Photronics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	12,055	206,894	378,165	177,583
QUALCOMM, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,081	716,021	879,495	193,612
Rambus, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	1,772	109,174	120,939	14,619
Skyworks Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,725	357,656	418,765	75,209
					<u>59,317</u>	<u>7,098,778</u>	<u>9,945,140</u>	<u>3,147,706</u>
<b>Software &amp; Services</b>								
Accenture PLC, Class A (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,351	1,049,467	1,175,899	158,208
Adobe, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,247	455,066	743,960	300,714
Amdocs Ltd. (Guernsey) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,105	176,585	185,008	14,314
ANSYS, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	46	11,762	16,692	5,259
AppLovin Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	9,221	350,753	367,457	26,091
Blackbaud, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	549	40,503	47,598	8,169
BlackBerry Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	9,453	42,378	33,464	(7,835)
Cadence Design Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,446	323,738	393,847	78,524
CrowdStrike Holdings, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	460	100,193	117,447	19,875
DocuSign, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,186	368,970	367,758	8,376
Dolby Laboratories, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	246	21,250	21,200	524
DXC Technology Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,113	48,422	48,324	1,181
Elastic NV (Netherlands) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,135	241,879	353,315	122,999

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Freshworks, Inc.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,128	\$ 23,619	\$ 26,497	\$ 3,513
Gartner, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	194	86,443	87,515	3,337
Gen Digital, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	16,722	311,406	381,596	83,521
Gitlab, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,569	194,260	224,704	35,503
Guidewire Software, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,551	228,237	278,161	57,828
Informatica, Inc.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	199	5,724	5,650	97
InterDigital, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	3,460	270,153	375,548	115,653
International Business Machines Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,152	277,323	351,960	90,697
JFrog Ltd. (Israel) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,474	48,521	51,015	3,775
Kyndryl Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	3,712	58,911	77,135	19,775
LiveRamp Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,910	66,258	72,351	7,834
Manhattan Associates, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	315	68,534	67,826	1,091
Microsoft Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	3,938	925,776	1,480,846	600,563
MongoDB, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	172	59,864	70,322	12,033
NCR Voyix Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	19,657	301,102	332,400	39,075
Nutanix, Inc.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,078	185,430	289,860	109,260
Okta, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	439	34,344	39,743	6,313
Oracle Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	10,737	1,022,876	1,132,002	159,552
Palantir Technologies, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	38,364	710,627	658,710	(33,472)
Palo Alto Networks, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,061	641,845	902,628	277,445
Q2 Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,807	60,444	78,442	19,588
Qualys, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	753	78,794	147,799	71,071
Salesforce, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,797	568,143	999,143	445,751
Samsara, Inc.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	12,028	331,095	401,495	79,006
ServiceNow, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,462	695,760	1,032,888	355,188
Shopify, Inc., Class A (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,605	194,666	202,930	13,333
Smartsheet, Inc.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,451	58,619	69,387	12,311
Splunk, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,500	324,112	380,875	72,967
Squarespace, Inc.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,372	66,436	78,300	14,013
Synopsys, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	565	263,433	290,924	34,343
Teradata Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	25	1,088	1,088	51
UiPath, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	18,528	401,320	460,236	69,342
VeriSign, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	841	164,174	173,212	13,318



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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	07/11/28	234	\$ 2,502	\$ 2,684	\$ 270
Workday, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	756	206,768	208,701	7,317
Yext, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	13,597	105,991	80,086	(23,134)
Zoom Video Communications, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,107	131,160	151,514	23,896
Zuora, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,111	37,006	38,643	2,620
					<u>228,929</u>	<u>12,443,730</u>	<u>15,576,785</u>	<u>3,541,043</u>
<b>Technology Hardware &amp; Equipment</b>								
Apple, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	15,074	2,374,070	2,902,197	619,113
Arlo Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,337	41,687	41,288	662
Arrow Electronics, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,960	238,186	239,610	7,622
Badger Meter, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	512	71,334	79,037	9,875
Bel Fuse, Inc., Class B. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,564	79,076	104,428	27,515
CDW Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	706	127,301	160,488	37,685
Cisco Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	19,408	883,805	980,492	179,001
Corning, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,266	179,564	190,800	16,088
Crane NXT Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,793	136,522	158,838	26,810
Extreme Networks, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	23,116	526,192	407,766	(109,634)
F5, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,499	220,025	268,291	53,993
Fabrinet (Cayman Islands) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,725	287,630	328,319	49,177
Hewlett Packard Enterprise Co. . . . .	USFF +0.250%	Weekly	MS	08/27/24	41,411	638,276	703,159	97,524
HP, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	20,467	385,628	615,852	299,538
Insight Enterprises, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	902	112,040	159,825	50,713
Itron, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	506	33,577	38,208	5,524
Jabil, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,234	644,579	666,812	38,974
Juniper Networks, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	8,613	234,289	253,911	28,057
Keysight Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	44	7,004	7,000	181
Knowles Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,704	27,627	30,519	3,631
Motorola Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	952	297,262	298,062	8,529
Napco Security Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,200	55,827	75,350	21,216
NetApp, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	3,306	211,508	291,457	97,374
NetScout Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,649	201,331	145,946	(50,514)
nLight, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	208	2,833	2,808	72

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Rogers Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4	\$ 531	\$ 528	\$ 35
Seagate Technology Holdings PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,860	237,604	329,528	105,247
SmartRent, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,772	5,652	5,653	171
Super Micro Computer, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,018	355,567	1,142,157	795,830
TE Connectivity Ltd. (Switzerland) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	977	120,056	137,269	20,924
Vishay Intertechnology, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,873	44,475	44,896	1,710
Vontier Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,879	133,193	134,019	4,319
Western Digital Corp..	USFF +0.250%	Weekly	MS	07/11/28	3,809	163,763	199,477	39,983
Xerox Holdings Corp..	USFF +0.250%	Weekly	MS	07/11/28	1,168	14,439	21,409	8,082
					<u>192,516</u>	<u>9,092,453</u>	<u>11,165,399</u>	<u>2,495,027</u>
<b>Telecommunication Services</b>								
AT&T, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	26,087	403,445	437,740	51,229
EchoStar Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	01/05/26	2,794	61,598	46,297	(13,681)
TELUS Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,202	21,434	21,384	529
T-Mobile US, Inc.. . . .	USFF +0.250%	Weekly	MS	01/10/28	2,970	401,147	476,180	87,194
United States Cellular Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	245	10,136	10,177	327
Verizon Communications, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	9,115	327,681	343,636	39,211
					<u>42,413</u>	<u>1,225,441</u>	<u>1,335,414</u>	<u>164,809</u>
<b>Transportation</b>								
American Airlines Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	10,908	141,832	149,876	11,744
ArcBest Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,572	124,246	188,970	72,328
CH Robinson Worldwide, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,858	171,664	160,513	(3,372)
CSX Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	9,825	286,740	340,633	68,761
Delta Air Lines, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	11,877	383,024	477,812	106,557
Expeditors International of Washington, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,006	106,360	127,963	29,451
FedEx Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,505	1,088,511	1,139,630	85,408
GXO Logistics, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	3,250	183,255	198,770	20,501
Hub Group, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	220	17,115	20,227	3,579
Landstar System, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	323	54,730	62,549	9,917

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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	07/11/28	813	\$ 161,591	\$ 192,177	\$ 36,056
Old Dominion Freight Line, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	328	123,479	132,948	13,094
Ryder System, Inc. . .	USFF +0.250%	Weekly	MS	07/08/27	58	4,747	6,673	2,223
SkyWest, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,134	182,262	215,795	38,281
Uber Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,372	208,882	207,614	4,170
Union Pacific Corp. . .	USFF +0.250%	Weekly	MS	07/11/28	259	63,626	63,616	2,266
United Parcel Service, Inc., Class B. . . . .	USFF +0.250%	Weekly	MS	07/11/28	346	54,430	54,402	(143)
XPO, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	758	62,419	66,393	5,662
					<u>55,412</u>	<u>3,418,913</u>	<u>3,806,561</u>	<u>506,483</u>
<b>Utilities</b>								
ALLETE, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	8,734	499,663	534,171	55,575
American Water Works Co., Inc. . . .	USFF +0.250%	Weekly	MS	01/10/28	1,042	143,615	137,534	(737)
Atmos Energy Corp. .	USFF +0.250%	Weekly	MS	07/11/28	439	49,141	50,880	3,245
Black Hills Corp. . . .	USFF +0.250%	Weekly	MS	01/10/28	9,288	492,986	501,088	24,837
Constellation Energy Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	4,212	416,519	492,341	90,069
Dominion Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	7,441	346,055	349,727	15,197
DTE Energy Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	119	13,114	13,121	370
Duke Energy Corp. . .	USFF +0.250%	Weekly	MS	07/11/28	749	65,420	72,683	11,777
Entergy Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,107	311,634	314,397	18,672
Fortis, Inc. (Canada) .	USFF +0.250%	Weekly	MS	07/11/28	3,046	124,227	125,282	4,585
NextEra Energy, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	2,061	103,559	125,185	25,774
NRG Energy, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	13,980	627,794	722,766	113,788
ONE Gas, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	921	55,738	58,686	4,712
Otter Tail Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	1,609	103,997	136,717	38,371
PPL Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,381	159,776	172,925	19,093
<b>Public Service</b>								
Enterprise Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,819	111,818	111,232	2,446
Spire, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	868	53,645	54,111	2,360
TransAlta Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	711	5,787	5,908	307
Vistra Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	7,247	197,867	279,154	90,865
WEC Energy Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	141	11,700	11,868	495
					<u>73,915</u>	<u>3,894,055</u>	<u>4,269,776</u>	<u>521,801</u>
<b>Total Reference Entity — Long</b>						<u>130,987,692</u>	<u>153,663,685</u>	<u>27,817,502</u>

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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	07/11/28	(11,778)	\$ (150,668)	\$ (172,077)	\$ (24,751)
Dorman Products, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,065)	(112,699)	(88,832)	21,711
Garrett Motion, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(126)	(1,215)	(1,218)	(4)
Gentherm, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,359)	(98,266)	(71,157)	25,796
Harley-Davidson, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,915)	(54,955)	(70,549)	(16,801)
LCI Industries . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,566)	(199,877)	(196,862)	(4,050)
Lucid Group, Inc. . . . .	USFF -5.555%	Weekly	MS	07/11/28	(61,705)	(393,481)	(259,778)	126,005
Luminar Technologies, Inc. .	USFF -16.008%	Weekly	MS	07/11/28	(38,908)	(171,707)	(131,120)	37,241
Magna International, Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,436)	(499,998)	(498,399)	(15,432)
Mobileye Global, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,401)	(164,675)	(190,651)	(30,514)
Phinia, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(760)	(23,091)	(23,020)	(359)
QuantumScape Corp. . . . .	USFF -0.780%	Weekly	MS	07/11/28	(11,247)	(66,501)	(78,167)	(12,947)
Tesla, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,045)	(268,466)	(259,662)	3,560
Winnebago Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,435)	(95,009)	(104,583)	(11,601)
					(145,746)	(2,300,608)	(2,146,075)	97,854
<b>Capital Goods</b>								
3D Systems Corp. . . .	USFF -0.250%	Weekly	MS	07/08/27	(30,529)	(259,955)	(193,859)	60,107
AAON, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,598)	(431,235)	(487,394)	(64,826)
AeroVironment, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(2,381)	(302,417)	(300,101)	(3,596)
AerSale Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(9,159)	(143,321)	(116,274)	24,258
Albany International Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,354)	(402,287)	(427,650)	(35,664)
Allegion PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,347)	(535,083)	(550,721)	(26,115)
Ameresco, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(12,176)	(517,187)	(385,614)	121,448
Archer Aviation, Inc., Class A. . . . .	USFF -4.830%	Weekly	MS	07/11/28	(3,668)	(23,514)	(22,522)	555
Arcosa, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,117)	(237,116)	(257,589)	(25,103)
Argan, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(78)	(3,712)	(3,650)	12
Astec Industries, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(689)	(23,089)	(25,631)	(2,981)
Atkore, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(812)	(114,352)	(129,920)	(17,789)
Ballard Power Systems, Inc. (Canada) . . . . .	USFF -1.184%	Weekly	MS	01/05/26	(75,893)	(858,729)	(280,804)	561,015
Barnes Group, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(2,663)	(74,615)	(86,894)	(13,820)
Bloom Energy Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,294)	(54,281)	(48,751)	4,558
ChargePoint Holdings, Inc. . . . .	USFF -4.526%	Weekly	MS	01/10/28	(77,722)	(386,727)	(181,869)	197,292
Chart Industries, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(1,547)	(223,813)	(210,903)	8,542

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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	01/05/26	(2,989)	\$ (98,831)	\$(130,081)	\$ (34,948)
Distribution Solutions								
Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(181)	(4,949)	(5,712)	(837)
Dover Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,530)	(368,468)	(389,139)	(29,898)
Ducommun, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(788)	(35,427)	(41,023)	(6,268)
Dycom Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,376)	(363,002)	(388,544)	(32,641)
Energy Recovery,								
Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,038)	(79,198)	(57,236)	21,228
Enovix Corp. . . . .	USFF -0.780%	Weekly	MS	07/11/28	(2,652)	(53,848)	(33,203)	19,612
ESCO Technologies,								
Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(479)	(52,498)	(56,057)	(4,566)
Federal Signal Corp. .	USFF -0.250%	Weekly	MS	07/11/28	(2,235)	(136,595)	(171,514)	(39,443)
GATX Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,203)	(374,555)	(385,065)	(20,468)
Generac Holdings,								
Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(710)	(106,602)	(91,760)	15,482
GMS, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(366)	(30,035)	(30,169)	(700)
GrafTech								
International Ltd. . .	USFF -0.250%	Weekly	MS	07/08/27	(52,853)	(256,592)	(115,748)	135,193
Granite Construction,								
Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,563)	(144,080)	(181,214)	(42,022)
Hayward Holdings,								
Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,087)	(109,025)	(109,983)	(3,074)
Helios Technologies,								
Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,598)	(210,447)	(163,169)	42,700
Herc Holdings, Inc. . .	USFF -0.250%	Weekly	MS	01/07/27	(3,275)	(397,039)	(487,615)	(111,506)
Hexcel Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,218)	(647,867)	(679,827)	(46,465)
Hillenbrand, Inc. . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,854)	(189,149)	(184,414)	(2,677)
Hubbell, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(773)	(248,161)	(254,263)	(11,362)
JELD-WEN Holding,								
Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(9,310)	(230,507)	(175,773)	51,001
John Bean								
Technologies								
Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,304)	(147,079)	(129,683)	14,510
Kadant, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(344)	(77,875)	(96,427)	(20,375)
Kratos Defense & Security Solutions,								
Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(10,276)	(242,164)	(208,500)	28,933
L3Harris								
Technologies, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(2,901)	(536,822)	(611,009)	(98,042)
MasTec, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,491)	(298,102)	(264,339)	27,715
Mercury Systems,								
Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(9,148)	(634,927)	(334,542)	287,949
Moog, Inc., Class A . .	USFF -0.250%	Weekly	MS	01/10/28	(2,462)	(278,208)	(356,448)	(86,410)
MRC Global, Inc. . . .	USFF -0.250%	Weekly	MS	01/07/27	(12,443)	(134,726)	(136,997)	(5,041)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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	(18,887)	\$ (237,450)	\$ (271,973)	\$ (46,026)
MYR Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,206)	(163,207)	(174,424)	(14,396)
Nikola Corp. . . . .	USFF -5.333%	Weekly	MS	07/11/28	(8,249)	(7,200)	(7,216)	(135)
Nordson Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,217)	(551,867)	(585,643)	(45,417)
NOW, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,405)	(84,254)	(83,825)	(1,201)
Oshkosh Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,634)	(244,457)	(285,552)	(46,938)
PGT Innovations, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(8,467)	(247,302)	(344,607)	(102,134)
Plug Power, Inc. . . . .	USFF -3.846%	Weekly	MS	01/10/28	(46,109)	(378,822)	(207,491)	163,922
Primoris Services Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(5,955)	(159,829)	(197,766)	(45,541)
RBC Bearings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(515)	(128,074)	(146,718)	(21,135)
Regal Rexnord Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,698)	(210,804)	(251,338)	(45,824)
Resideo Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,340)	(104,541)	(100,499)	1,941
Rocket Lab USA, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(32,523)	(144,876)	(179,852)	(38,924)
Rush Enterprises, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,919)	(228,940)	(297,726)	(75,130)
SES AI Corp. . . . .	USFF -2.520%	Weekly	MS	07/11/28	(147)	(291)	(269)	39
SiteOne Landscape Supply, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	(4,617)	(649,500)	(750,262)	(113,484)
Spirit AeroSystems Holdings, Inc.,								
Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,378)	(151,885)	(202,693)	(55,307)
Sunrun, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,437)	(176,616)	(165,618)	2,692
Titan Machinery, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,590)	(141,895)	(132,559)	6,561
Toro Co. (The) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,246)	(531,274)	(599,554)	(80,825)
Transcat, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(40)	(4,379)	(4,373)	(57)
Valmont Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(348)	(77,498)	(81,261)	(5,470)
Vicor Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(205)	(9,405)	(9,213)	31
Watsco, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(472)	(178,884)	(202,238)	(27,308)
WillScot Mobile Mini Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(21,654)	(849,656)	(963,603)	(130,596)
Xometry, Inc.,								
Class A. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,753)	(167,543)	(170,680)	(8,332)
Xylem, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,674)	(288,791)	(305,799)	(24,951)
					<u>(606,159)</u>	<u>(17,197,451)</u>	<u>(16,702,352)</u>	<u>81,528</u>
<b>Commercial &amp; Professional Services</b>								
ABM Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(6,140)	(280,951)	(275,256)	(3,391)
CACI International, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(255)	(84,608)	(82,584)	454
Casella Waste Systems, Inc.,								
Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,936)	(479,993)	(507,291)	(36,693)



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
CBIZ, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,000)	\$ (163,876)	\$ (187,770)	\$ (27,108)
Clarivate PLC (Jersey) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(35,622)	(264,661)	(329,860)	(70,369)
Clean Harbors, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(965)	(155,938)	(168,402)	(15,719)
Conduent, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,027)	(12,406)	(14,699)	(2,513)
CSG Systems International, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(1,607)	(97,876)	(85,508)	8,591
Driven Brands Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,446)	(113,248)	(49,140)	61,909
Equifax, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,668)	(1,046,270)	(1,154,350)	(131,943)
Exponent, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,036)	(533,315)	(531,409)	(10,826)
FTI Consulting, Inc. . .	USFF -0.250%	Weekly	MS	01/07/27	(3,576)	(682,319)	(712,160)	(45,356)
GFL Environmental, Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	07/11/28	(16,765)	(513,665)	(578,560)	(74,952)
Healthcare Services Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,163)	(51,988)	(43,170)	8,196
HNI Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,686)	(58,004)	(70,525)	(14,786)
ICF International, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(397)	(43,688)	(53,234)	(11,298)
Kforce, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,769)	(107,962)	(119,514)	(15,336)
Korn Ferry . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,859)	(92,477)	(110,332)	(21,658)
Matthews International Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(563)	(20,152)	(20,634)	(873)
Maximus, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,396)	(117,274)	(117,069)	(1,838)
Montrose Environmental Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,077)	(50,113)	(34,604)	14,549
Paycom Software, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,275)	(299,523)	(263,568)	29,912
Paylocity Holding Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,261)	(275,750)	(207,876)	62,957
RB Global, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(12,680)	(764,592)	(848,165)	(104,798)
Stericycle, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,390)	(156,537)	(168,008)	(14,785)
Sterling Check Corp. .	USFF -0.250%	Weekly	MS	07/11/28	(59)	(818)	(821)	4
TransUnion. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(10,062)	(690,645)	(691,360)	(14,244)
UniFirst Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,077)	(216,310)	(196,994)	12,361
Verra Mobility Corp. . .	USFF -0.250%	Weekly	MS	07/11/28	(12,134)	(237,569)	(279,446)	(48,249)
					<u>(146,891)</u>	<u>(7,612,528)</u>	<u>(7,902,309)</u>	<u>(467,802)</u>
<b>Consumer Discretionary Distribution &amp; Retail</b>								
Advance Auto Parts, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(4,056)	(546,438)	(247,538)	276,099
Arhaus, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(459)	(5,468)	(5,439)	(55)
Arko Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,416)	(26,227)	(28,182)	(2,487)
Asbury Automotive Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,646)	(777,564)	(820,241)	(57,912)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
AutoNation, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(371)	\$ (48,888)	\$ (55,717)	\$ (7,764)
Bath & Body Works, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,873)	(408,647)	(426,119)	(25,467)
Buckle, Inc. (The) . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,221)	(220,067)	(248,102)	(32,298)
Caleres, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,682)	(149,134)	(174,608)	(30,604)
Chico's FAS, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,997)	(59,841)	(60,617)	(1,971)
Dillard's, Inc., Class A. . . . .	USFF -0.630%	Weekly	MS	07/11/28	(446)	(167,539)	(180,028)	(21,430)
Five Below, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,350)	(239,511)	(287,766)	(53,929)
Foot Locker, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(10,564)	(362,773)	(329,069)	14,743
Guess?, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,681)	(62,824)	(61,824)	(1,342)
Leslie's, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(16,797)	(266,183)	(116,067)	145,910
Macy's, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,007)	(116,631)	(181,221)	(68,345)
MarineMax, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,211)	(182,910)	(241,608)	(62,371)
Murphy USA, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,218)	(436,521)	(434,290)	(7,122)
National Vision Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,746)	(78,475)	(36,544)	46,383
Nordstrom, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,156)	(133,155)	(150,478)	(20,138)
Ollie's Bargain Outlet Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(757)	(55,914)	(57,449)	(2,608)
Penske Automotive Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,340)	(401,024)	(375,593)	14,592
RH . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(516)	(156,115)	(150,404)	2,671
Sally Beauty Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(939)	(20,166)	(12,470)	7,324
Shoe Carnival, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,320)	(57,514)	(70,087)	(14,007)
Sonic Automotive, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,379)	(176,737)	(189,934)	(17,458)
Victoria's Secret & Co. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(10,326)	(400,927)	(274,052)	117,485
					(119,474)	(5,557,193)	(5,215,447)	197,899
<b>Consumer Durables &amp; Apparel</b>								
Acushnet Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,165)	(60,955)	(73,593)	(16,543)
BRP, Inc. (Canada) . . .	USFF -0.250%	Weekly	MS	07/11/28	(73)	(5,239)	(5,233)	(79)
Brunswick Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,168)	(112,505)	(113,004)	(2,663)
Capri Holdings Ltd. (British Virgin Islands) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(13,522)	(657,154)	(679,345)	(35,859)
Columbia Sportswear Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(784)	(71,435)	(62,359)	6,767
Ethan Allen Interiors, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(430)	(13,272)	(13,726)	(691)
Gildan Activewear, Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,453)	(291,794)	(312,516)	(31,182)
iRobot Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	(1,246)	(47,428)	(48,220)	(1,699)
Levi Strauss & Co., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(60,075)	(920,378)	(993,640)	(104,562)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Malibu Boats, Inc.,								
Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(360)	\$ (19,370)	\$ (19,735)	\$ (722)
Movado Group, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(351)	(10,422)	(10,583)	(350)
Newell Brands, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(5,440)	(80,252)	(47,219)	29,456
Oxford Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(508)	(59,804)	(50,800)	6,852
Polaris, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(219)	(20,931)	(20,755)	(211)
Skyline Champion Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,785)	(196,337)	(206,814)	(14,306)
Sonos, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(14,265)	(239,614)	(244,502)	(11,088)
Sturm Ruger & Co., Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(209)	(9,515)	(9,499)	(148)
Tempur Sealy International, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(234)	(11,999)	(11,927)	(384)
Topgolf Callaway Brands Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(21,216)	(561,768)	(304,237)	246,530
Under Armour, Inc., Class C . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(28,455)	(199,440)	(237,599)	(43,290)
VF Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(11,099)	(326,521)	(208,661)	101,279
Whirlpool Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(429)	(67,714)	(52,239)	15,422
Wolverine World Wide, Inc. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(12,362)	(366,297)	(109,898)	238,248
					(185,848)	(4,350,144)	(3,836,104)	380,777
<b>Consumer Services</b>								
Airbnb, Inc., Class A .	USFF -0.250%	Weekly	MS	07/11/28	(3,068)	(447,444)	(417,678)	22,348
Bally's Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(3,345)	(227,318)	(46,629)	177,238
Bloomin' Brands, Inc..	USFF -0.250%	Weekly	MS	07/11/28	(5,490)	(146,541)	(154,544)	(11,285)
Boyd Gaming Corp. . .	USFF -0.250%	Weekly	MS	07/11/28	(2,429)	(144,301)	(152,080)	(11,502)
Chegg, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(34,896)	(524,466)	(396,419)	117,780
Churchill Downs, Inc..	USFF -0.250%	Weekly	MS	07/08/27	(4,206)	(505,398)	(567,516)	(73,531)
Coursera, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(85)	(1,658)	(1,646)	2
Cracker Barrel Old Country Store, Inc..	USFF -0.250%	Weekly	MS	07/08/27	(2,445)	(212,846)	(188,461)	17,392
Dave & Buster's Entertainment, Inc..	USFF -0.250%	Weekly	MS	07/11/28	(2,498)	(127,973)	(134,517)	(9,032)
Dine Brands Global, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,449)	(66,011)	(71,943)	(7,943)
Expedia Group, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(767)	(101,270)	(116,423)	(17,990)
First Watch Restaurant Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,686)	(49,776)	(53,989)	(5,166)
Hilton Worldwide Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(517)	(91,169)	(94,141)	(4,737)
Hyatt Hotels Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,120)	(485,526)	(537,289)	(62,319)
Jack in the Box, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(1,089)	(84,344)	(88,895)	(6,628)
Krispy Kreme, Inc. . . .	USFF -0.250%	Weekly	MS	07/08/27	(33,639)	(465,846)	(507,613)	(52,978)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Life Time Group Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,340)	\$ (34,898)	\$ (35,287)	\$ (1,051)
Marriott Vacations Worldwide Corp. . .	USFF -0.250%	Weekly	MS	07/11/28	(1,055)	(83,314)	(89,559)	(8,604)
Mister Car Wash, Inc. . . . .	USFF -0.580%	Weekly	MS	01/07/27	(28,290)	(287,926)	(244,426)	37,873
OneSpaWorld Holdings Ltd. (Bahamas) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(938)	(13,198)	(13,226)	(263)
Papa John's International, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(652)	(55,631)	(49,702)	4,260
Portillo's, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(17,544)	(347,426)	(279,476)	61,156
Red Rock Resorts, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(16,194)	(710,730)	(863,626)	(190,492)
Sweetgreen, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,188)	(24,532)	(24,724)	(651)
Target Hospitality Corp. . . . .	USFF -1.330%	Weekly	MS	07/08/27	(620)	(9,494)	(6,033)	3,299
Texas Roadhouse, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,333)	(251,342)	(285,163)	(40,141)
Wingstop, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,030)	(371,482)	(520,857)	(161,072)
WW International, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(18,170)	(176,471)	(158,988)	14,044
Wyndham Hotels & Resorts, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,181)	(87,772)	(94,964)	(9,305)
					<u>(196,264)</u>	<u>(6,136,103)</u>	<u>(6,195,814)</u>	<u>(219,298)</u>
<b>Consumer Staples Distribution &amp; Retail</b>								
Casey's General Stores, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,994)	(539,629)	(547,832)	(19,058)
Chefs' Warehouse, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,491)	(278,368)	(249,890)	22,729
Performance Food Group Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,069)	(138,977)	(143,071)	(6,798)
PriceSmart, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,531)	(177,870)	(191,799)	(17,263)
SpartanNash Co. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(7,900)	(252,590)	(181,305)	59,225
Sprouts Farmers Market, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,529)	(182,661)	(217,890)	(38,790)
United Natural Foods, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(10,469)	(423,132)	(169,912)	253,455
Weis Markets, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(412)	(25,841)	(26,352)	(994)
					<u>(38,395)</u>	<u>(2,019,068)</u>	<u>(1,728,051)</u>	<u>252,506</u>
<b>Energy</b>								
Atlas Energy Solutions, Inc. . . . .	USFF -0.630%	Weekly	MS	07/11/28	(4,133)	(71,354)	(71,170)	(1,193)
Baytex Energy Corp. (Canada) . . . . .	USFF -0.865%	Weekly	MS	07/08/27	(108,304)	(358,890)	(359,569)	(10,025)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Cactus, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,721)	\$ (308,826)	\$ (305,133)	\$ (4,165)
Chevron Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,921)	(439,107)	(435,696)	(20,409)
Civitas Resources, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(10,382)	(711,769)	(709,921)	(25,678)
Clean Energy Fuels Corp. . . . .	USFF -0.268%	Weekly	MS	07/11/28	(35,086)	(133,168)	(134,379)	(3,801)
Comstock Resources, Inc. . . . .	USFF -0.580%	Weekly	MS	01/10/28	(53,341)	(559,828)	(472,068)	66,921
Core Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(7,767)	(241,428)	(137,165)	99,572
Crescent Energy Co., Class A . . . . .	USFF -0.680%	Weekly	MS	07/11/28	(5,239)	(61,533)	(69,207)	(8,858)
Crescent Point Energy Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(29,020)	(198,257)	(201,109)	(7,723)
Denison Mines Corp. (Canada) . . . . .	USFF -0.730%	Weekly	MS	01/10/28	(40,970)	(42,237)	(72,517)	(31,085)
Diamond Offshore Drilling, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(20,374)	(290,739)	(264,862)	19,827
Dril-Quip, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,754)	(61,876)	(64,086)	(3,400)
DT Midstream, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(11,380)	(573,806)	(623,624)	(89,067)
Energy Fuels, Inc. (Canada) . . . . .	USFF -1.230%	Weekly	MS	07/11/28	(13,843)	(102,918)	(99,531)	1,390
Green Plains, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,860)	(119,256)	(97,349)	19,590
Hess Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,491)	(228,890)	(214,943)	8,587
Kinetik Holdings, Inc. . . . .	USFF -0.730%	Weekly	MS	01/07/27	(9,521)	(352,414)	(318,001)	(9,317)
Kosmos Energy Ltd. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(36,537)	(270,641)	(245,163)	20,196
Marathon Oil Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,612)	(221,647)	(208,066)	7,579
New Fortress Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(9,618)	(460,245)	(362,887)	55,128
NexGen Energy Ltd. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(73,886)	(473,561)	(517,202)	(52,911)
NextDecade Corp. . . . .	USFF -0.865%	Weekly	MS	07/11/28	(4,552)	(21,989)	(21,713)	(132)
Noble Corp. PLC (United Kingdom) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,531)	(114,279)	(121,893)	(9,833)
Northern Oil and Gas, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(14,466)	(522,476)	(536,255)	(32,020)
NOV, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(21,504)	(389,561)	(436,101)	(56,854)
Oceaneering International, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,714)	(118,113)	(100,314)	15,505
ONEOK, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(27,232)	(1,809,291)	(1,912,231)	(138,419)
Ovintiv, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(20,335)	(906,747)	(893,113)	(10,984)
Patterson-UTI Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(53,115)	(593,415)	(573,642)	7,598
ProFrac Holding Corp., Class A . . . . .	USFF -0.580%	Weekly	MS	07/08/27	(13,907)	(207,356)	(117,931)	85,379
ProPetro Holding Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(45,003)	(406,709)	(377,125)	21,627

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Range Resources								
Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,325)	\$ (82,259)	\$ (70,773)	\$ 9,041
RPC, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,125)	(71,492)	(59,150)	10,637
Select Water								
Solutions, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,072)	(79,775)	(76,446)	256
SFL Corp. Ltd.								
(Bermuda) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(11,822)	(128,353)	(133,352)	(14,270)
SilverBow Resources, Inc.								
. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,687)	(198,591)	(136,298)	58,419
Southwestern Energy Co.								
. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(32,235)	(222,617)	(211,139)	7,135
SPDR S&P 500 ETF Trust.								
. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,228)	(1,057,694)	(1,058,991)	(29,401)
Talos Energy, Inc.								
. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(22,173)	(313,906)	(315,522)	(7,752)
TC Energy Corp.								
(Canada) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(22,053)	(835,851)	(862,052)	(63,805)
Tidewater, Inc.								
. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(758)	(53,661)	(54,659)	(2,028)
Valaris Ltd.								
(Bermuda) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,102)	(281,397)	(281,274)	(5,376)
Vermilion Energy, Inc.								
(Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(21,867)	(277,964)	(263,716)	5,025
Vital Energy, Inc.								
. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,686)	(183,599)	(167,676)	12,343
World Kinect Corp.								
. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(12,367)	(308,868)	(281,720)	14,985
					<u>(861,619)</u>	<u>(15,468,353)</u>	<u>(15,046,734)</u>	<u>(91,766)</u>
<b>Financial Services</b>								
FleetCor								
Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(803)	(223,691)	(226,936)	(7,611)
Jack Henry & Associates, Inc.								
. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,101)	(181,805)	(179,914)	(1,969)
MSCI, Inc.								
. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(545)	(304,584)	(308,279)	(9,649)
Remitly Global, Inc.								
. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(22,779)	(455,989)	(442,368)	4,697
Toast, Inc., Class A . . . . .								
. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(12,434)	(180,564)	(227,045)	(59,692)
WEX, Inc.								
. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(434)	(84,972)	(84,435)	(1,107)
					<u>(38,096)</u>	<u>(1,431,605)</u>	<u>(1,468,977)</u>	<u>(75,331)</u>
<b>Food, Beverage &amp; Tobacco</b>								
Brown-Forman Corp., Class B.								
. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,895)	(375,433)	(336,605)	30,113
Cal-Maine Foods, Inc.								
. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,402)	(80,447)	(80,461)	(1,569)
Darling Ingredients, Inc.								
. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(16,520)	(1,225,255)	(823,357)	377,658
Duckhorn Portfolio, Inc. (The)								
. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,730)	(25,840)	(26,891)	(1,535)
Flowers Foods, Inc.								
. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(11,641)	(297,217)	(262,039)	22,924
Hain Celestial Group, Inc. (The)								
. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(21,098)	(421,099)	(231,023)	184,165
J & J Snack Foods Corp.								
. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(613)	(109,899)	(102,457)	(602)



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Lamb Weston Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,403)	\$ (135,662)	\$ (151,650)	\$ (18,985)
Mission Produce, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(2,603)	(37,850)	(26,264)	10,816
Pilgrim's Pride Corp. . .	USFF -0.250%	Weekly	MS	07/11/28	(19,588)	(486,138)	(541,804)	(66,184)
Post Holdings, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,132)	(101,705)	(99,684)	177
Tyson Foods, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(32,807)	(1,652,543)	(1,763,376)	(168,997)
Universal Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,061)	(64,500)	(71,427)	(12,129)
Utz Brands, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(8,189)	(189,468)	(132,989)	48,990
					<u>(126,682)</u>	<u>(5,203,056)</u>	<u>(4,650,027)</u>	<u>404,842</u>
<b>Health Care Equipment &amp; Services</b>								
Abbott Laboratories. . .	USFF -0.250%	Weekly	MS	07/11/28	(1,643)	(160,838)	(180,845)	(21,335)
Acadia Healthcare Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,059)	(531,085)	(548,908)	(28,221)
AdaptHealth Corp. . . .	USFF -0.250%	Weekly	MS	01/05/26	(5,456)	(148,066)	(39,774)	110,975
Agility, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(3,379)	(64,358)	(26,762)	37,549
agilon health, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(13,677)	(196,821)	(171,646)	21,335
Alcon, Inc. (Switzerland). . . . .	USFF -0.250%	Weekly	MS	07/11/28	(844)	(71,585)	(65,933)	4,053
Alphatec Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(10,666)	(132,987)	(161,163)	(32,017)
Amedisys, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,593)	(332,372)	(341,551)	(15,835)
Bausch + Lomb Corp. (Canada) . . . . .	USFF -4.330%	Weekly	MS	07/11/28	(1,992)	(31,122)	(33,984)	(3,449)
Boston Scientific Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,281)	(177,701)	(189,675)	(15,437)
Chemed Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(154)	(79,676)	(90,052)	(13,068)
Cooper Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(977)	(362,797)	(369,736)	(14,071)
CorVel Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(44)	(10,955)	(10,877)	(114)
DENTSPLY SIRONA, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,843)	(270,292)	(243,542)	19,417
DocGo, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,735)	(35,191)	(26,469)	8,058
Doximity, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(7,950)	(274,895)	(222,918)	46,606
Edwards Lifesciences Corp. .	USFF -0.250%	Weekly	MS	07/11/28	(2,560)	(195,955)	(195,200)	(3,067)
Ensign Group, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,869)	(182,452)	(209,720)	(31,179)
Glaukos Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,045)	(51,074)	(83,067)	(32,972)
Globus Medical, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(18,228)	(887,344)	(971,370)	(101,415)
GoodRx Holdings, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,033)	(13,062)	(13,621)	(792)
ICU Medical, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(734)	(131,033)	(73,209)	55,352
IDEXX Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(724)	(387,439)	(401,856)	(22,421)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Inspire Medical Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,112)	\$ (297,749)	\$ (429,644)	\$(143,160)
Insulet Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,521)	(340,854)	(330,027)	4,163
Integra LifeSciences Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,098)	(233,179)	(265,568)	(36,960)
Intuitive Surgical, Inc..	USFF -0.250%	Weekly	MS	07/11/28	(837)	(263,406)	(282,370)	(24,110)
LifeStance Health Group, Inc. . . . .	USFF -0.680%	Weekly	MS	01/07/27	(15,251)	(123,239)	(119,415)	1,429
LivaNova PLC (United Kingdom) . .	USFF -0.250%	Weekly	MS	07/11/28	(5,751)	(280,765)	(297,557)	(22,278)
Masimo Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(9,416)	(1,035,852)	(1,103,649)	(88,101)
Medtronic PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(901)	(71,490)	(74,224)	(4,736)
Merit Medical Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,216)	(225,138)	(244,287)	(23,793)
Multiplan Corp. . . . .	USFF -0.267%	Weekly	MS	07/11/28	(12,464)	(21,067)	(17,948)	2,729
Neogen Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(13,430)	(239,824)	(270,077)	(34,936)
Nevro Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(13,329)	(404,967)	(286,840)	110,104
Novocure Ltd. (Jersey) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(42,914)	(968,386)	(640,706)	308,702
Option Care Health, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,512)	(252,398)	(253,079)	(5,611)
OrthoPediatrics Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,064)	(100,551)	(67,101)	31,481
PROCEPT BioRobotics Corp. .	USFF -0.250%	Weekly	MS	01/10/28	(5,294)	(185,180)	(221,872)	(41,572)
QuidelOrtho Corp. . . .	USFF -0.250%	Weekly	MS	07/06/26	(7,112)	(635,825)	(524,154)	99,797
RadNet, Inc. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(5,455)	(149,222)	(189,670)	(46,360)
ResMed, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(66)	(15,918)	(11,353)	4,154
Schrodinger, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(7,195)	(346,595)	(257,581)	81,862
Select Medical Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,993)	(57,905)	(46,836)	9,735
Shockwave Medical, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,615)	(350,622)	(307,754)	36,004
Simulations Plus, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(85)	(3,812)	(3,804)	(43)
STAAR Surgical Co. .	USFF -0.250%	Weekly	MS	01/10/28	(6,177)	(323,617)	(192,784)	124,506
Stryker Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(329)	(96,823)	(98,522)	(3,839)
Tandem Diabetes Care, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(10,417)	(546,818)	(308,135)	225,839
Teladoc Health, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(6,813)	(119,220)	(146,820)	(31,251)
TransMedics Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(911)	(44,538)	(71,905)	(29,608)
Treace Medical Concepts, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,937)	(166,906)	(139,447)	24,207

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Universal Health Services, Inc., Class B. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(500)	\$ (65,506)	\$ (76,220)	\$ (11,884)
US Physical Therapy, Inc. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(1,738)	(228,348)	(161,877)	52,763
					<u>(302,939)</u>	<u>(12,924,820)</u>	<u>(12,113,104)</u>	<u>537,185</u>
<b>Household &amp; Personal Products</b>								
Central Garden & Pet Co., Class A. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(3,659)	(175,994)	(161,142)	11,341
Edgewell Personal Care Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,549)	(67,515)	(56,740)	8,593
Estee Lauder Cos., Inc. (The), Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(10,556)	(1,411,162)	(1,543,815)	(162,983)
Inter Parfums, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(951)	(132,978)	(136,954)	(7,325)
Reynolds Consumer Products, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(2,077)	(65,913)	(55,747)	6,705
					<u>(18,792)</u>	<u>(1,853,562)</u>	<u>(1,954,398)</u>	<u>(143,669)</u>
<b>Materials</b>								
AdvanSix, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(945)	(25,566)	(28,312)	(3,254)
Agnico Eagle Mines Ltd. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(10,149)	(490,729)	(556,673)	(78,943)
Air Products and Chemicals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,956)	(1,103,477)	(1,083,153)	(8,350)
Albemarle Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,487)	(409,204)	(359,322)	40,764
Algoma Steel Group, Inc. (Canada) . . . . .	USFF -3.080%	Weekly	MS	01/10/28	(17,852)	(142,804)	(179,056)	(42,342)
Ashland, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(10,832)	(1,007,308)	(913,246)	63,517
ATI, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,399)	(153,507)	(154,553)	(4,034)
Balchem Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(406)	(57,413)	(60,393)	(4,617)
Cabot Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(535)	(41,245)	(44,673)	(5,418)
Celanese Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,716)	(212,899)	(266,615)	(62,541)
Coeur Mining, Inc. . . . .	USFF -0.282%	Weekly	MS	07/06/26	(209,053)	(1,178,389)	(681,513)	475,330
Corteva, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(13,186)	(826,364)	(631,873)	170,730
DuPont de Nemours, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,363)	(104,626)	(104,856)	6,633
Ecovyst, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,650)	(56,107)	(55,201)	(185)
Element Solutions, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,823)	(113,258)	(134,744)	(24,089)
Equinox Gold Corp. (Canada) . . . . .	USFF -0.267%	Weekly	MS	08/27/24	(85,016)	(717,755)	(415,728)	287,966
ERO Copper Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(45)	(713)	(711)	12
First Majestic Silver Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(14,989)	(109,840)	(92,182)	15,295
FMC Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(18,553)	(1,223,404)	(1,169,767)	15,493
Franco-Nevada Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,353)	(162,281)	(149,926)	8,734

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Ginkgo Bioworks Holdings, Inc. . . . .	USFF -1.552%	Weekly	MS	07/11/28	(39,343)	\$ (61,159)	\$ (66,490)	\$ (7,417)
Graphic Packaging Holding Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(10,768)	(243,681)	(265,431)	(28,429)
Greif, Inc., Class A . .	USFF -0.250%	Weekly	MS	07/08/27	(180)	(11,921)	(11,806)	—
Hecla Mining Co. . . . .	USFF -0.266%	Weekly	MS	07/08/27	(41,695)	(226,029)	(200,553)	20,641
Huntsman Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,946)	(72,623)	(74,033)	(3,687)
IAMGOLD Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(24,540)	(61,459)	(62,086)	(1,810)
Ingevity Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,783)	(440,133)	(320,293)	111,329
Ivanhoe Electric, Inc. .	USFF -0.830%	Weekly	MS	07/11/28	(856)	(8,889)	(8,628)	109
Kaiser Aluminum Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,053)	(90,721)	(74,963)	9,954
Louisiana-Pacific Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,830)	(241,308)	(271,279)	(37,874)
MAG Silver Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,586)	(38,126)	(37,330)	71
Mativ Holdings, Inc. . .	USFF -0.250%	Weekly	MS	07/06/26	(5,386)	(159,125)	(82,460)	63,845
Methanex Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(7,188)	(307,958)	(340,424)	(44,004)
MP Materials Corp. . .	USFF -0.250%	Weekly	MS	01/10/28	(12,928)	(277,968)	(256,621)	15,657
Novagold Resources, Inc. (Canada) . . . .	USFF -0.264%	Weekly	MS	07/08/27	(15,873)	(76,199)	(59,365)	15,361
Nutrien Ltd. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,062)	(386,902)	(341,472)	32,009
O-I Glass, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,886)	(154,363)	(129,173)	22,839
Olin Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,099)	(301,132)	(329,041)	(34,058)
Pan American Silver Corp. (Canada) . . .	USFF -0.250%	Weekly	MS	07/08/27	(10,516)	(173,050)	(171,726)	(5,019)
Sandstorm Gold Ltd. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(39,846)	(223,551)	(200,425)	17,451
Schnitzer Steel Industries, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(5,472)	(234,737)	(165,036)	59,495
Seabridge Gold, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(104)	(1,248)	(1,262)	(14)
Sensient Technologies Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,830)	(343,591)	(318,780)	11,603
Silgan Holdings, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(11,802)	(513,243)	(534,040)	(34,401)
SSR Mining, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(41,867)	(585,475)	(450,489)	117,748
Stepan Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,375)	(271,576)	(224,556)	35,384
Summit Materials, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,028)	(77,536)	(77,997)	(2,213)
Sylvamo Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,692)	(120,905)	(132,204)	(15,206)
Teck Resources Ltd., Class B (Canada) .	USFF -0.250%	Weekly	MS	07/11/28	(12,683)	(510,581)	(536,110)	(37,473)
TimkenSteel Corp. . .	USFF -0.250%	Weekly	MS	07/11/28	(2,874)	(60,793)	(67,395)	(7,772)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Triple Flag Precious Metals Corp. (Canada) . . . . .	USFF -2.430%	Weekly	MS	07/11/28	(411)	\$ (5,440)	\$ (5,470)	\$ (120)
Tronox Holdings PLC (United Kingdom) . .	USFF -0.250%	Weekly	MS	01/10/28	(32,397)	(416,325)	(458,742)	(57,602)
United States Steel Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,481)	(246,192)	(363,951)	(135,454)
West Fraser Timber Co. Ltd. (Canada) .	USFF -0.250%	Weekly	MS	07/08/27	(1,049)	(94,083)	(89,773)	970
Wheaton Precious Metals Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,473)	(71,405)	(72,678)	(2,703)
					<u>(784,210)</u>	<u>(15,246,316)</u>	<u>(13,884,579)</u>	<u>929,911</u>
<b>Media &amp; Entertainment</b>								
Altice USA, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(59,568)	(337,875)	(193,596)	138,749
Angi, Inc. . . . .	USFF -0.580%	Weekly	MS	11/03/25	(24,652)	(374,692)	(61,383)	307,690
DISH Network Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(52,252)	(930,958)	(301,494)	611,220
Endeavor Group Holdings, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(48,827)	(1,186,729)	(1,158,665)	2,116
IAC, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(6,415)	(385,239)	(336,018)	41,128
Integral Ad Science Holding Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,626)	(114,941)	(124,128)	(11,700)
Lions Gate Entertainment Corp., Class B (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(13,196)	(188,760)	(134,467)	51,038
Madison Square Garden Entertainment Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,362)	(72,263)	(75,088)	(4,279)
Madison Square Garden Sports Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,694)	(303,859)	(308,020)	(10,243)
Magnite, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(21,173)	(196,868)	(197,756)	(4,893)
Nexstar Media Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(434)	(64,609)	(68,030)	(5,018)
Paramount Global, Class B. . . . .	USFF -0.630%	Weekly	MS	01/10/28	(13,303)	(206,712)	(196,751)	4,018
Rumble, Inc. . . . .	USFF -14.507%	Weekly	MS	07/11/28	(513)	(2,428)	(2,303)	101
Scholastic Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,039)	(119,933)	(114,570)	1,615
Sphere Entertainment Co. .	USFF -0.250%	Weekly	MS	01/05/26	(5,579)	(226,264)	(189,463)	32,384
TKO Group Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,533)	(357,677)	(369,802)	(19,120)
TripAdvisor, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,798)	(111,697)	(146,361)	(37,555)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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	(7,356)	\$ (242,381)	\$ (263,271)	\$ (28,868)
Ziff Davis, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,419)	(101,978)	(95,343)	4,642
ZoomInfo Technologies, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(47,158)	(793,806)	(871,951)	(93,699)
					<u>(328,897)</u>	<u>(6,319,669)</u>	<u>(5,208,460)</u>	<u>979,326</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
AbCellera Biologics, Inc. (Canada) . . . .	USFF -0.980%	Weekly	MS	07/11/28	(16,266)	(84,404)	(92,879)	(10,499)
Amylyx Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,796)	(207,313)	(85,317)	118,289
Arrowhead Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(17,759)	(480,902)	(543,425)	(72,542)
Avantor, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(16,490)	(357,934)	(376,467)	(25,739)
Axsome Therapeutics, Inc. .	USFF -0.680%	Weekly	MS	07/11/28	(2,722)	(176,710)	(216,644)	(44,280)
Bausch Health Cos., Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(60,349)	(494,539)	(483,999)	(41)
Biogen, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,627)	(402,463)	(421,019)	(26,430)
Bio-Techne Corp. . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,176)	(529,807)	(553,700)	(34,651)
Bruker Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,958)	(327,678)	(364,314)	(43,173)
Catalent, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(7,304)	(812,085)	(328,169)	469,332
Corcept Therapeutics, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(1,182)	(36,726)	(38,391)	(2,363)
Crinetics Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(436)	(15,503)	(15,513)	(297)
Cytek Biosciences, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(20,308)	(221,880)	(185,209)	31,589
Elanco Animal Health, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(30,511)	(334,101)	(454,614)	(136,473)
Exelixis, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(12,725)	(279,189)	(305,273)	(31,539)
Geron Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(28,701)	(65,954)	(60,559)	3,988
Intellia Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,173)	(41,066)	(35,765)	5,571
Jazz Pharmaceuticals PLC (Ireland). . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,308)	(156,488)	(160,884)	(7,576)
Maravai LifeSciences Holdings, Inc., Class A . . . .	USFF -0.250%	Weekly	MS	07/11/28	(38,355)	(272,778)	(251,225)	16,223
Mesa Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(621)	(164,188)	(65,062)	95,115
Organon & Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,496)	(21,566)	(21,572)	(406)
Perrigo Co. PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	08/27/24	(5,827)	(233,027)	(187,513)	32,939
Pfizer, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(15,029)	(431,046)	(432,685)	(8,884)



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Pliant Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(10,141)	\$ (197,233)	\$ (183,654)	\$ 9,714
Prothena Corp. PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,119)	(118,407)	(77,004)	39,102
PTC Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,245)	(117,209)	(144,552)	(33,653)
QIAGEN NV (Netherlands) . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,316)	(243,461)	(274,304)	(35,597)
Repligen Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,058)	(182,200)	(190,228)	(11,580)
Revance Therapeutics, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(17,676)	(204,424)	(155,372)	45,064
Revvity, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(285)	(31,188)	(31,153)	2,075
Sarepta Therapeutics, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(3,692)	(312,183)	(356,020)	(50,263)
Sotera Health Co. . . .	USFF -0.250%	Weekly	MS	07/06/26	(21,697)	(406,424)	(365,594)	32,878
Supernus Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,551)	(107,795)	(102,766)	2,897
Traverse Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(616)	(8,315)	(5,538)	2,638
Viridian Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,303)	(63,853)	(50,159)	12,893
Waters Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,320)	(402,583)	(434,584)	(39,877)
Xencor, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,195)	(66,357)	(46,600)	18,479
Xenon Pharmaceuticals, Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,145)	(88,784)	(98,799)	(13,801)
Zoetis, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,633)	(706,385)	(717,045)	(26,945)
					<u>(382,111)</u>	<u>(9,404,148)</u>	<u>(8,913,570)</u>	<u>282,177</u>
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Allegro Microsystems, Inc..	USFF -0.250%	Weekly	MS	07/11/28	(1,129)	(34,785)	(34,175)	(49)
Ambarella, Inc. (Cayman Islands) . .	USFF -0.250%	Weekly	MS	01/10/28	(3,568)	(276,436)	(218,683)	52,099
Analog Devices, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(2,275)	(428,500)	(451,724)	(32,545)
Cirrus Logic, Inc. . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,789)	(373,568)	(398,397)	(32,136)
Enphase Energy, Inc..	USFF -0.250%	Weekly	MS	07/11/28	(3,644)	(412,472)	(481,518)	(77,117)
FormFactor, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(8,105)	(288,040)	(338,060)	(56,654)
Ichor Holdings Ltd. (Cayman Islands) . .	USFF -0.250%	Weekly	MS	07/11/28	(763)	(20,940)	(25,660)	(5,108)
Impinj, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,889)	(169,762)	(170,067)	(5,015)
MACOM Technology Solutions Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,519)	(196,605)	(234,141)	(41,371)
Marvell Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,222)	(128,910)	(134,009)	(7,738)
MaxLinear, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(18,413)	(384,699)	(437,677)	(60,504)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
MKS Instruments, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(10,086)	\$ (923,874)	\$(1,037,547)	\$(150,085)
ON Semiconductor Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(11,477)	(811,584)	(958,674)	(162,992)
Onto Innovation, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,763)	(367,435)	(422,463)	(63,769)
Power Integrations, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,980)	(570,296)	(573,128)	(16,378)
Qorvo, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,783)	(372,918)	(426,004)	(60,380)
Semtech Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,928)	(180,377)	(173,702)	3,159
Silicon Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,252)	(722,330)	(694,682)	9,446
SiTime Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,177)	(124,257)	(143,688)	(22,415)
Synaptics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,790)	(165,123)	(204,203)	(42,961)
Teradyne, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,910)	(471,665)	(532,833)	(70,602)
Texas Instruments, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,286)	(699,365)	(730,592)	(44,758)
Ultra Clean Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,394)	(107,162)	(115,871)	(10,788)
Universal Display Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,760)	(292,433)	(336,618)	(50,482)
Wolfspeed, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,222)	(148,036)	(140,189)	4,816
					<u>(118,124)</u>	<u>(8,671,572)</u>	<u>(9,414,305)</u>	<u>(944,327)</u>
<b>Software &amp; Services</b>								
ACI Worldwide, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(11,816)	(328,375)	(361,570)	(40,319)
Agilysys, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,257)	(164,908)	(191,439)	(30,162)
Akamai Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,829)	(207,574)	(216,462)	(13,879)
Alarm.com Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(992)	(72,046)	(64,103)	6,949
Appian Corp., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,257)	(210,899)	(197,979)	8,806
Asana, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(370)	(7,133)	(7,034)	(17)
Aspen Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(306)	(74,574)	(67,366)	5,768
Bentley Systems, Inc., Class B . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,697)	(294,606)	(297,269)	(10,036)
BigCommerce Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(6,963)	(105,876)	(67,750)	36,072
BILL Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(18,377)	(1,178,276)	(1,499,379)	(350,699)
C3.ai, Inc., Class A . . . . .	USFF -12.130%	Weekly	MS	07/11/28	(2,721)	(85,885)	(78,120)	6,103
CCC Intelligent Solutions Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,855)	(99,221)	(89,468)	8,089
Cerence, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,091)	(85,740)	(60,769)	23,365
Clear Secure, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,153)	(31,906)	(23,809)	6,445
Confluent, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(46,939)	(948,066)	(1,098,373)	(168,887)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>								
Digital Turbine, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(40,942)	\$ (410,517)	\$ (280,862)	\$121,623
DoubleVerify Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,049)	(234,361)	(296,042)	(66,257)
Dynatrace, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(723)	(35,401)	(39,541)	(8,155)
EngageSmart, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(3,870)	(82,052)	(88,623)	(8,671)
Envestnet, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(6,324)	(488,881)	(313,164)	167,889
Fair Isaac Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(312)	(354,865)	(363,171)	(16,622)
Five9, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,120)	(71,724)	(88,133)	(19,390)
Fortinet, Inc. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(2,368)	(138,718)	(138,599)	3,933
GoDaddy, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(590)	(44,957)	(62,634)	(28,453)
HashiCorp., Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(13,385)	(344,329)	(316,421)	19,407
Jamf Holding Corp. . .	USFF -0.250%	Weekly	MS	07/06/26	(7,230)	(255,533)	(130,574)	120,028
Lightspeed Commerce, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(12,056)	(653,090)	(253,055)	395,291
MeridianLink, Inc. . . .	USFF -0.250%	Weekly	MS	07/11/28	(475)	(11,082)	(11,766)	(878)
Olo, Inc., Class A . . .	USFF -0.250%	Weekly	MS	01/07/27	(18,469)	(152,418)	(105,643)	43,807
Open Text Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,150)	(170,420)	(174,383)	(10,658)
Perficient, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,044)	(64,643)	(68,716)	(5,346)
PowerSchool Holdings, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(10,362)	(236,287)	(244,129)	(12,775)
Procore Technologies, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(1,273)	(67,448)	(88,117)	(22,708)
PTC, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,961)	(314,316)	(343,097)	(34,925)
RingCentral, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,595)	(192,715)	(223,900)	(36,572)
SPS Commerce, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(51)	(9,985)	(9,886)	(74)
Thoughtworks Holding, Inc. . . . .	USFF -0.264%	Weekly	MS	07/11/28	(564)	(2,760)	(2,713)	17
Tyler Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(173)	(67,962)	(72,335)	(6,549)
Zeta Global Holdings Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,444)	(12,819)	(12,736)	(145)
					<u>(259,153)</u>	<u>(8,312,368)</u>	<u>(8,049,130)</u>	<u>81,415</u>
<b>Technology Hardware &amp; Equipment</b>								
ADTRAN Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(25,517)	(434,504)	(187,295)	231,686
Advanced Energy Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,472)	(489,801)	(487,090)	(7,372)
Applied Optoelectronics, Inc. . . . .	USFF -0.930%	Weekly	MS	07/11/28	(2,357)	(45,326)	(45,537)	(1,077)
Avnet, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,859)	(265,455)	(295,294)	(41,309)
Belden, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,712)	(164,461)	(132,252)	28,902

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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)*
Technology Hardware & Equipment								
— (continued)								
Benchmark								
Electronics, Inc. . . .	USFF -0.250%	Weekly	MS	01/07/27	(4,987)	\$ (127,151)	\$ (137,841)	\$ (17,595)
Calix, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,599)	(333,576)	(375,690)	(48,637)
Celestica, Inc.								
(Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,820)	(246,376)	(258,250)	(16,685)
Cognex Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,342)	(320,931)	(348,195)	(33,761)
Coherent Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(9,435)	(374,974)	(410,706)	(51,245)
Corsair Gaming, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(1,963)	(26,247)	(27,678)	(1,923)
CTS Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(84)	(3,689)	(3,674)	(34)
Diebold Nixdorf, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(187)	(5,115)	(5,414)	(376)
ePlus, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(713)	(48,895)	(56,926)	(8,967)
Evolv Technologies								
Holdings, Inc. . . . .	USFF -1.180%	Weekly	MS	07/11/28	(124)	(593)	(585)	19
Harmonic, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(49,221)	(536,201)	(641,842)	(116,139)
Infinera Corp. . . . .	USFF -0.260%	Weekly	MS	01/10/28	(9,324)	(46,441)	(44,289)	1,251
IPG Photonics Corp. .	USFF -0.250%	Weekly	MS	07/11/28	(649)	(68,371)	(70,442)	(3,390)
Lumentum Holdings, Inc. . . . .								
Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,411)	(384,156)	(336,065)	40,577
Methode Electronics, Inc. . . . .								
Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,388)	(79,933)	(77,009)	1,191
Novanta, Inc.								
(Canada) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,181)	(193,095)	(198,892)	(9,746)
Plexus Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(427)	(41,030)	(46,172)	(6,409)
Sanmina Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,226)	(424,260)	(422,570)	(6,611)
Stratasys Ltd.								
(Israel) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(10,091)	(121,848)	(144,099)	(25,096)
Teledyne Technologies, Inc. .								
USFF -0.250%	Weekly	MS	07/11/28	(446)	(187,494)	(199,045)	(15,207)	
TTM Technologies, Inc. . . . .								
USFF -0.250%	Weekly	MS	07/08/27	(393)	(6,728)	(6,213)	432	
Ubiquiti, Inc. . . . .	USFF -0.580%	Weekly	MS	01/07/27	(2,296)	(565,439)	(320,430)	228,155
Viasat, Inc. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(6,507)	(306,855)	(181,871)	118,986
Viavi Solutions, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(5,906)	(61,460)	(59,473)	834
Zebra Technologies Corp., Class A . . . .								
USFF -0.250%	Weekly	MS	07/11/28	(5,588)	(1,285,692)	(1,527,368)	(270,355)	
					(193,225)	(7,196,097)	(7,048,207)	(29,901)
Telecommunication Services								
Cogent Communications Holdings, Inc. . . . .								
USFF -0.250%	Weekly	MS	01/10/28	(8,758)	(579,766)	(666,133)	(116,533)	
Frontier Communications Parent, Inc. . . . .								
USFF -0.250%	Weekly	MS	07/08/27	(15,756)	(439,212)	(399,257)	31,426	
Globalstar, Inc. . . . .	USFF -0.265%	Weekly	MS	01/05/26	(77,791)	(131,689)	(150,915)	(22,041)
Gogo, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,755)	(106,015)	(68,428)	35,551
IDT Corp., Class B . .	USFF -0.250%	Weekly	MS	07/11/28	(244)	(8,099)	(8,318)	(355)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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>Telecommunication Services — (continued)</b>								
Rogers Communications, Inc., Class B (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,615)	\$ (234,583)	\$ (262,838)	\$(35,845)
Shenandoah Telecommunications Co. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(4,673)	(161,342)	(101,030)	16,631
					(119,592)	(1,660,706)	(1,656,919)	(91,166)
<b>Transportation</b>								
<b>Air Transport</b>								
Services Group, Inc. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(16,563)	(381,498)	(291,674)	82,361
Alaska Air Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,795)	(229,397)	(187,341)	38,742
Allegiant Travel Co. . .	USFF -0.250%	Weekly	MS	07/11/28	(204)	(16,996)	(16,852)	(167)
Canadian Pacific Kansas City Ltd. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,286)	(598,188)	(576,031)	9,408
Forward Air Corp. . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,496)	(98,557)	(94,054)	2,622
Frontier Group Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(17,023)	(75,984)	(92,946)	(18,462)
Golden Ocean Group Ltd. (Bermuda) . . .	USFF -0.730%	Weekly	MS	07/11/28	(17,471)	(138,526)	(170,517)	(36,480)
Heartland Express, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,552)	(90,088)	(79,172)	8,728
JB Hunt Transport Services, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,460)	(460,483)	(491,360)	(42,008)
JetBlue Airways Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(18,576)	(83,380)	(103,097)	(21,330)
Marten Transport Ltd. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(309)	(6,487)	(6,483)	(99)
Matson, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(938)	(87,230)	(102,805)	(17,264)
Schneider National, Inc., Class B . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,870)	(228,568)	(225,742)	(2,477)
Southwest Airlines Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(16,468)	(591,517)	(475,596)	97,682
Spirit Airlines, Inc. . . .	USFF -0.250%	Weekly	MS	07/11/28	(12,138)	(147,030)	(198,942)	(57,082)
Sun Country Airlines Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(5,542)	(108,761)	(87,176)	19,475
TFI International, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(886)	(103,935)	(120,478)	(18,872)
Universal Logistics Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(76)	(1,887)	(2,130)	(261)
Werner Enterprises, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(11,418)	(540,776)	(483,781)	38,119
					(148,071)	(3,989,288)	(3,806,177)	82,635

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) December 31, 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</b>								
AES Corp. (The) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(34,983)	\$ (683,673)	\$ (673,423)	\$ (11,056)
Algonquin Power & Utilities Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(71,285)	(487,121)	(450,521)	14,448
Alliant Energy Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(8,578)	(441,031)	(440,051)	(11,521)
Altus Power, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,907)	(22,583)	(26,685)	(4,521)
American Electric Power Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,619)	(146,050)	(131,495)	7,845
Avista Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(3,908)	(171,067)	(139,672)	21,006
California Water Service Group . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,786)	(253,327)	(248,250)	(2,127)
Consolidated Edison, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,017)	(451,833)	(456,396)	(13,406)
Essential Utilities, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(93)	(4,747)	(3,474)	1,088
Evergy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(21,119)	(1,134,089)	(1,102,412)	(6,026)
Exelon Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,768)	(190,866)	(171,171)	12,664
FirstEnergy Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(13,920)	(554,594)	(510,307)	20,808
IDACORP, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,111)	(312,002)	(305,874)	(3,353)
Middlesex Water Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,279)	(94,567)	(83,928)	8,260
Montauk Renewables, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(619)	(5,534)	(5,515)	(67)
National Fuel Gas Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,064)	(263,138)	(254,061)	744
NiSource, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(16,613)	(446,677)	(441,075)	(11,894)
Northwest Natural Holding Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(4,728)	(248,104)	(184,108)	43,621
Northwestern Energy Group, Inc. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(5,375)	(335,504)	(273,534)	27,076
OGE Energy Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,386)	(324,892)	(327,853)	(9,319)
Ormat Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,734)	(457,855)	(434,580)	12,775
Pinnacle West Capital Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,330)	(316,752)	(311,067)	(2,211)
PNM Resources, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,962)	(379,621)	(372,819)	(624)
Portland General Electric Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,805)	(428,894)	(424,949)	(10,618)
Sempra . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(11,470)	(842,840)	(857,153)	(43,563)
Southern Co. (The) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,891)	(411,131)	(413,077)	(16,297)
Sunnova Energy International, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(11,151)	(165,014)	(170,053)	(10,489)
					<u>(277,501)</u>	<u>(9,573,506)</u>	<u>(9,213,503)</u>	<u>13,243</u>
<b>Total Reference Entity — Short</b>						<u>(152,428,161)</u>	<u>(146,154,242)</u>	<u>2,258,038</u>
<b>Net Value of Reference Entity</b>						<u>\$ (21,440,469)</u>	<u>\$ 7,509,443</u>	<u>\$30,075,540</u>

\* Includes \$1,125,628 related to open trades, dividends receivables/payables and swap receivables/payables activities.



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Concluded) December 31, 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 \$30,075,540, which are considered Level 2 as of and for the period ended December 31, 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 December 31, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — 94.0%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Automobiles &amp; Components — 1.3%</b>			<b>Capital Goods — (Continued)</b>		
Adient PLC (Ireland)*	2,642	\$ 96,063	Curtiss-Wright Corp. <sup>(a)</sup>	647	\$ 144,145
American Axle & Manufacturing Holdings, Inc.*	2,855	25,153	Deere & Co. <sup>(a)</sup>	202	80,774
Aptiv PLC (Jersey)*	325	29,159	Donaldson Co., Inc. <sup>(a)</sup>	2,212	144,554
BorgWarner, Inc. <sup>(a)</sup>	3,838	137,592	EMCOR Group, Inc. <sup>(a)</sup>	1,570	338,225
Ford Motor Co.	4,864	59,292	Emerson Electric Co. <sup>(a)</sup>	1,999	194,563
Fox Factory Holding Corp.*	261	17,612	Encore Wire Corp. <sup>(a)</sup>	140	29,904
General Motors Co. <sup>(a)</sup>	4,588	164,801	Enerpac Tool Group Corp.	1,998	62,118
Gentex Corp.	792	25,867	EnerSys <sup>(a)</sup>	1,767	178,396
Goodyear Tire & Rubber Co. (The)*	1,310	18,759	Enpro, Inc.	367	57,524
Modine Manufacturing Co.*	930	55,521	Fastenal Co.	582	37,696
Patrick Industries, Inc.	146	14,651	Flowserve Corp.	823	33,924
Standard Motor Products, Inc.	102	4,061	Fluence Energy, Inc.*	1,782	42,501
Thor Industries, Inc. <sup>(a)</sup>	596	70,477	Fortune Brands Innovations, Inc. <sup>(a)</sup>	2,118	161,265
Visteon Corp. <sup>(a)*</sup>	1,146	143,136	Franklin Electric Co., Inc.	122	11,791
		<u>862,144</u>	Gates Industrial Corp. PLC (United Kingdom)*	4,510	60,524
<b>Capital Goods — 12.7%</b>			General Dynamics Corp. <sup>(a)</sup>	271	70,371
3M Co.	963	105,275	General Electric Co. <sup>(a)</sup>	1,277	162,984
A. O. Smith Corp. <sup>(a)</sup>	1,298	107,007	Gibraltar Industries, Inc.*	974	76,927
AAR Corp.*	38	2,371	Global Industrial Co.	16	621
Acuity Brands, Inc. <sup>(a)</sup>	386	79,064	Griffon Corp. <sup>(a)</sup>	2,674	162,980
AECOM	274	25,326	Hillman Solutions Corp.*	4,860	44,761
AGCO Corp.	759	92,150	Howmet Aerospace, Inc. <sup>(a)</sup>	827	44,757
Alamo Group, Inc.	69	14,503	Hubbell, Inc. <sup>(a)</sup>	11	3,618
Allison Transmission Holdings, Inc.	669	38,902	Huntington Ingalls Industries, Inc. <sup>(a)</sup>	602	156,303
American Woodmark Corp.*	481	44,661	IES Holdings, Inc.*	5	396
AMETEK, Inc. <sup>(a)</sup>	320	52,765	Illinois Tool Works, Inc. <sup>(a)</sup>	274	71,772
Applied Industrial Technologies, Inc.	532	91,871	ITT, Inc.	571	68,132
Array Technologies, Inc. <sup>(a)*</sup>	3,624	60,883	Kaman Corp.	81	1,940
Atkore, Inc. <sup>(a)*</sup>	2	320	Kennametal, Inc.	1,832	47,247
Axon Enterprise, Inc. <sup>(a)*</sup>	471	121,673	Lincoln Electric Holdings, Inc.	105	22,833
AZEK Co., Inc. (The) <sup>(a)*</sup>	6,590	252,068	Lindsay Corp.	150	19,374
Blue Bird Corp.*	676	18,225	Lockheed Martin Corp. <sup>(a)</sup>	445	201,692
Boise Cascade Co. <sup>(a)</sup>	1,674	216,549	Masco Corp. <sup>(a)</sup>	1,811	121,301
Brookfield Business Corp., Class A (Canada)	2	47	Masonite International Corp. (Canada)*	79	6,688
Builders FirstSource, Inc. <sup>(a)*</sup>	213	35,558	MDU Resources Group, Inc.	6,460	127,908
BWX Technologies, Inc.	52	3,990	Middleby Corp. (The)*	287	42,238
Cadre Holdings, Inc.	34	1,118	MSC Industrial Direct Co., Inc., Class A <sup>(a)</sup>	2,413	244,340
Carrier Global Corp. <sup>(a)</sup>	1,680	96,516	Mueller Industries, Inc. <sup>(a)</sup>	3,140	148,051
Caterpillar, Inc. <sup>(a)</sup>	639	188,933	nVent Electric PLC (Ireland)	28	1,655
Comfort Systems USA, Inc. <sup>(a)</sup>	1,330	273,541	Otis Worldwide Corp. <sup>(a)</sup>	216	19,326
Core & Main, Inc., Class A <sup>(a)*</sup>	4,626	186,937	PACCAR, Inc.	680	66,402
Crane Co. <sup>(a)</sup>	2,082	245,968	Parker-Hannifin Corp. <sup>(a)</sup>	1,106	509,534
CSW Industrials, Inc.	72	14,934	Pentair PLC (Ireland)	1,124	81,726
Cummins, Inc.	99	23,717			

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>		
Powell Industries, Inc. ....	517	\$ 45,703	ManpowerGroup, Inc. ....	469	\$ 37,271
Quanta Services, Inc. ....	338	72,940	MillerKnoll, Inc. ....	1,008	26,893
REV Group, Inc. ....	36	654	MSA Safety, Inc. ....	154	26,000
RTX Corp. <sup>(a)</sup> ....	2,980	250,737	OPENLANE, Inc.* ....	1,526	22,600
Shoals Technologies Group, Inc., Class A <sup>(a)*</sup> ....	2,926	45,470	Parsons Corp.* ....	1,383	86,728
Simpson Manufacturing Co., Inc. ....	167	33,063	Republic Services, Inc. <sup>(a)</sup> ....	947	156,170
Snap-on, Inc. ....	366	105,715	Robert Half, Inc. ....	421	37,014
SPX Technologies, Inc.* ....	625	63,131	Rollins, Inc. <sup>(a)</sup> ....	2,027	88,519
Standex International Corp. ....	119	18,847	Science Applications International Corp. ....	757	94,110
Stanley Black & Decker, Inc. <sup>(a)</sup> ....	707	69,357	Steelcase, Inc., Class A ....	1,919	25,945
Stantec, Inc. (Canada) ....	38	3,047	Tetra Tech, Inc. <sup>(a)</sup> ....	1,523	254,234
Sterling Infrastructure, Inc. <sup>(a)*</sup> ....	1,564	137,523	TriNet Group, Inc. <sup>(a)*</sup> ....	9	1,070
Tennant Co. ....	328	30,402	Veralto Corp. <sup>(a)</sup> ....	1,006	82,754
Terex Corp. <sup>(a)</sup> ....	3,038	174,563	Verisk Analytics, Inc. <sup>(a)</sup> ....	741	176,995
Textainer Group Holdings Ltd. (Bermuda) ....	162	7,970	Waste Connections, Inc. (Canada) ..	217	32,392
Textron, Inc. <sup>(a)</sup> ....	1,299	104,466			<u>1,908,233</u>
TransDigm Group, Inc. ....	39	39,452	<b>Consumer Discretionary Distribution &amp; Retail — 3.8%</b>		
UFP Industries, Inc. <sup>(a)</sup> ....	856	107,471	Abercrombie & Fitch Co., Class A* ..	1,360	119,979
Wabash National Corp. ....	2,481	63,563	Academy Sports & Outdoors, Inc. <sup>(a)</sup> .	280	18,480
Watts Water Technologies, Inc., Class A <sup>(a)</sup> ....	491	102,295	Amazon.com, Inc. <sup>(a)*</sup> ....	3,142	477,396
WESCO International, Inc. ....	375	65,205	Arhaus, Inc.* ....	1,691	20,038
Westinghouse Air Brake Technologies Corp. ....	359	45,557	AutoZone, Inc.* ....	27	69,811
Woodward, Inc. ....	1,028	139,942	Best Buy Co., Inc. ....	66	5,167
WW Grainger, Inc. <sup>(a)</sup> ....	111	91,985	Carvana Co. <sup>(a)*</sup> ....	10,969	580,699
Zurn Elkay Water Solutions Corp. ....	4,545	133,668	Dick's Sporting Goods, Inc. ....	103	15,136
		<u>8,451,379</u>	eBay, Inc. <sup>(a)</sup> ....	4,542	198,122
			Etsy, Inc.* ....	152	12,320
<b>Commercial &amp; Professional Services — 2.9%</b>			Gap, Inc. (The) <sup>(a)</sup> ....	9,612	200,987
ACV Auctions, Inc., Class A <sup>(a)*</sup> ....	4,278	64,812	Genuine Parts Co. ....	344	47,644
Automatic Data Processing, Inc. <sup>(a)</sup> ..	434	101,109	Home Depot, Inc. (The) <sup>(a)</sup> ....	405	140,353
Brady Corp., Class A ....	1,075	63,092	LKQ Corp. ....	17	812
Brink's Co. (The) ....	151	13,280	Lowe's Cos., Inc. ....	7	1,558
Broadridge Financial Solutions, Inc. <sup>(a)</sup> ....	57	11,728	Monro, Inc. ....	867	25,438
CECO Environmental Corp.* ....	340	6,895	ODP Corp. (The) <sup>(a)*</sup> ....	2,383	134,163
Concentrix Corp. ....	301	29,561	Pool Corp. <sup>(a)</sup> ....	165	65,787
Copart, Inc. <sup>(a)*</sup> ....	2,119	103,831	Signet Jewelers Ltd. (Bermuda) ....	712	76,369
Huron Consulting Group, Inc.* ....	61	6,271	TJX Cos., Inc. (The) ....	30	2,814
ICF International, Inc. ....	60	8,045	Tractor Supply Co. <sup>(a)</sup> ....	660	141,920
Insperity, Inc. <sup>(a)</sup> ....	249	29,188	Urban Outfitters, Inc. <sup>(a)*</sup> ....	2,513	89,689
Jacobs Solutions, Inc. <sup>(a)</sup> ....	1,037	134,603	Valvoline, Inc. <sup>(a)</sup> ....	1,187	44,607
Kelly Services, Inc., Class A ....	104	2,249	Williams-Sonoma, Inc. ....	135	27,240
Leidos Holdings, Inc. <sup>(a)</sup> ....	1,708	184,874	Winmark Corp. ....	33	13,779
					<u>2,530,308</u>

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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 — 3.3%</b>			<b>Consumer Services — (Continued)</b>		
Carter's, Inc. <sup>(a)</sup> . . . . .	2,986	\$ 223,622	Las Vegas Sands Corp. <sup>(a)</sup> . . . . .	2,776	\$ 136,607
Cavco Industries, Inc.* . . . . .	86	29,809	Marriott International, Inc., Class A <sup>(a)</sup> . . . . .	279	62,917
Cricut, Inc., Class A . . . . .	33	217	McDonald's Corp. <sup>(a)</sup> . . . . .	265	78,575
DR Horton, Inc. <sup>(a)</sup> . . . . .	598	90,884	MGM Resorts International <sup>(a)</sup> . . . . .	3,083	137,748
Figs, Inc., Class A* . . . . .	2,249	15,631	RCI Hospitality Holdings, Inc. . . . .	1	66
Garmin Ltd. (Switzerland) . . . . .	1,259	161,832	Rover Group, Inc.* . . . . .	288	3,133
G-III Apparel Group Ltd.* . . . . .	2,217	75,334	Royal Caribbean Cruises Ltd. (Liberia)* . . . . .	2,918	377,852
Hanesbrands, Inc. <sup>(a)</sup> . . . . .	32,145	143,367	Sabre Corp.* . . . . .	4,535	19,954
Hasbro, Inc. . . . .	867	44,269	Six Flags Entertainment Corp.* . . . . .	2,035	51,038
Helen of Troy Ltd. (Bermuda)* . . . . .	949	114,649	Starbucks Corp. <sup>(a)</sup> . . . . .	3,687	353,989
Hovnanian Enterprises, Inc., Class A* . . . . .	55	8,559	Strategic Education, Inc. . . . .	4	369
Installed Building Products, Inc. . . . .	65	11,883	Target Hospitality Corp.* . . . . .	656	6,383
Kontoor Brands, Inc. . . . .	187	11,673	Wendy's Co. (The) . . . . .	279	5,435
Leggett & Platt, Inc. . . . .	1,700	44,489	Wynn Resorts Ltd. <sup>(a)</sup> . . . . .	935	85,188
Lululemon Athletica, Inc.* . . . . .	57	29,143	Yum! Brands, Inc. <sup>(a)</sup> . . . . .	715	93,422
Mattel, Inc.* . . . . .	5,929	111,939			<u>2,262,165</u>
Mohawk Industries, Inc.* . . . . .	864	89,424			
NIKE, Inc., Class B . . . . .	477	51,788	<b>Consumer Staples Distribution &amp; Retail — 1.9%</b>		
PulteGroup, Inc. <sup>(a)</sup> . . . . .	1,531	158,030	Albertsons Cos., Inc., Class A . . . . .	201	4,623
PVH Corp. . . . .	1,016	124,074	Costco Wholesale Corp. <sup>(a)</sup> . . . . .	175	115,514
Ralph Lauren Corp. <sup>(a)</sup> . . . . .	859	123,868	Dollar General Corp. . . . .	254	34,531
Skyline Champion Corp. <sup>(a)*</sup> . . . . .	8	594	Fresh Market Holdings, Inc. (The), Escrow Shares <sup>(b)*</sup> . . . . .	14,027	—
Steven Madden Ltd. <sup>(a)</sup> . . . . .	664	27,888	Grocery Outlet Holding Corp. <sup>(a)*</sup> . . . . .	5,052	136,202
Tapestry, Inc. <sup>(a)</sup> . . . . .	4,423	162,811	Ingles Markets, Inc., Class A . . . . .	21	1,814
TopBuild Corp. <sup>(a)*</sup> . . . . .	147	55,016	Kroger Co. (The) <sup>(a)</sup> . . . . .	3,792	173,332
Vista Outdoor, Inc. <sup>(a)*</sup> . . . . .	1,957	57,868	PriceSmart, Inc. . . . .	23	1,743
Worthington Enterprises, Inc. . . . .	788	45,349	Sprouts Farmers Market, Inc.* . . . . .	2	96
YETI Holdings, Inc. <sup>(a)*</sup> . . . . .	3,291	170,408	Sysco Corp. . . . .	1,548	113,205
		<u>2,184,418</u>	Target Corp. <sup>(a)</sup> . . . . .	2,951	420,282
<b>Consumer Services — 3.4%</b>			US Foods Holding Corp. <sup>(a)*</sup> . . . . .	2,142	97,268
Accel Entertainment, Inc.* . . . . .	237	2,434	Walgreens Boots Alliance, Inc. . . . .	2,037	53,186
ADT, Inc. . . . .	9,847	67,157	Walmart, Inc. <sup>(a)</sup> . . . . .	781	123,125
Adtalem Global Education, Inc.* . . . . .	538	31,715			<u>1,274,921</u>
Aramark <sup>(a)</sup> . . . . .	8,176	229,746	<b>Energy — 7.6%</b>		
Booking Holdings, Inc. <sup>(a)*</sup> . . . . .	23	81,586	Antero Midstream Corp. . . . .	2,389	29,934
Bright Horizons Family Solutions, Inc.* . . . . .	346	32,607	APA Corp. <sup>(a)</sup> . . . . .	8,262	296,441
Brinker International, Inc.* . . . . .	1,427	61,618	Baker Hughes Co. <sup>(a)</sup> . . . . .	7,716	263,733
Caesars Entertainment, Inc. <sup>(a)*</sup> . . . . .	2,669	125,123	California Resources Corp. . . . .	1,897	103,728
Darden Restaurants, Inc. . . . .	136	22,345	Cameco Corp. (Canada) . . . . .	3,995	172,185
DraftKings, Inc., Class A* . . . . .	618	21,784	Canadian Natural Resources Ltd. (Canada) . . . . .	2,259	148,010
Duolingo, Inc.* . . . . .	160	36,296	Cenovus Energy, Inc. (Canada) . . . . .	7,426	123,643
Frontdoor, Inc.* . . . . .	3,784	133,272	ChampionX Corp. <sup>(a)</sup> . . . . .	846	24,712
Golden Entertainment, Inc. . . . .	49	1,957			
Grand Canyon Education, Inc.* . . . . .	14	1,849			

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>		
Chesapeake Energy Corp. <sup>(a)</sup> . . . . .	6,193	\$ 476,489	International Money Express, Inc.* . .	309	\$ 6,826
Chord Energy Corp. . . . .	226	37,568	MarketAxess Holdings, Inc. . . . .	144	42,170
ConocoPhillips <sup>(a)</sup> . . . . .	963	111,775	Mastercard, Inc., Class A . . . . .	109	46,490
CONSOL Energy, Inc. <sup>(a)</sup> . . . . .	1,474	148,181	Moody's Corp. . . . .	46	17,966
CVR Energy, Inc. . . . .	2,756	83,507	Morningstar, Inc. . . . .	217	62,114
Devon Energy Corp. <sup>(a)</sup> . . . . .	4,429	200,634	Nasdaq, Inc. <sup>(a)</sup> . . . . .	1,943	112,966
DHT Holdings, Inc. (Marshall Islands) . . . . .	13,284	130,316	NCR Atleos Corp. <sup>(a)*</sup> . . . . .	2,983	72,457
Dorian LPG Ltd. (Marshall Islands) . .	3,892	170,742	Paymentus Holdings, Inc., Class A* . .	52	929
Enerplus Corp. (Canada) . . . . .	3,518	53,966	Payoneer Global, Inc.* . . . . .	5,590	29,124
EQT Corp. <sup>(a)</sup> . . . . .	1,855	71,714	PayPal Holdings, Inc. <sup>(a)*</sup> . . . . .	3,352	205,846
Equitrans Midstream Corp. . . . .	7,385	75,179	Shift4 Payments, Inc., Class A* . . . .	1,231	91,512
Exxon Mobil Corp. <sup>(a)</sup> . . . . .	1,731	173,065	T Rowe Price Group, Inc. <sup>(a)</sup> . . . . .	898	96,706
FLEX LNG Ltd. (Bermuda) . . . . .	1,053	30,600	Visa, Inc., Class A . . . . .	391	101,797
Gulfport Energy Corp.* . . . . .	353	47,020	Western Union Co. (The) . . . . .	5,274	62,866
Helix Energy Solutions Group, Inc.* . .	4,304	44,245			<u>2,076,686</u>
Helmerich & Payne, Inc. <sup>(a)</sup> . . . . .	10,983	397,804	<b>Food, Beverage &amp; Tobacco — 4.4%</b>		
Imperial Oil Ltd. (Canada) . . . . .	591	33,799	Altria Group, Inc. <sup>(a)</sup> . . . . .	3,403	137,277
Kinder Morgan, Inc. <sup>(a)</sup> . . . . .	5,893	103,953	Archer-Daniels-Midland Co. <sup>(a)</sup> . . . .	1,705	123,135
Liberty Energy, Inc. . . . .	1,624	29,459	B&G Foods, Inc. . . . .	4,543	47,702
Marathon Petroleum Corp. <sup>(a)</sup> . . . . .	775	114,979	Bunge Global SA (Switzerland) . . . .	1,324	133,658
Murphy Oil Corp. <sup>(a)</sup> . . . . .	3,195	136,299	Cal-Maine Foods, Inc. <sup>(a)</sup> . . . . .	1,157	66,400
Nabors Industries Ltd. (Bermuda)* . .	193	15,755	Campbell Soup Co. . . . .	32	1,383
Nordic American Tankers Ltd. (Bermuda) . . . . .	20,297	85,247	Celsius Holdings, Inc. <sup>(a)*</sup> . . . . .	3,695	201,451
Occidental Petroleum Corp. . . . .	1,895	113,151	Coca-Cola Co. (The) <sup>(a)</sup> . . . . .	2,198	129,528
Par Pacific Holdings, Inc.* . . . . .	374	13,602	Coca-Cola Consolidated, Inc. . . . .	82	76,129
Pembina Pipeline Corp. (Canada) . . .	4,191	144,254	Constellation Brands, Inc., Class A . .	435	105,161
Phillips 66 . . . . .	301	40,075	General Mills, Inc. <sup>(a)</sup> . . . . .	1,824	118,815
Pioneer Natural Resources Co. <sup>(a)</sup> . . .	639	143,698	Hershey Co. (The) <sup>(a)</sup> . . . . .	581	108,322
Precision Drilling Corp. (Canada)* . .	212	11,510	Hormel Foods Corp. <sup>(a)</sup> . . . . .	2,862	91,899
Suncor Energy, Inc. (Canada) . . . . .	417	13,361	Ingredion, Inc. . . . .	928	100,716
TechnipFMC PLC (United Kingdom) . .	12,215	246,010	J M Smucker Co. (The) <sup>(a)</sup> . . . . .	2,797	353,485
US Silica Holdings, Inc.* . . . . .	5,974	67,566	John B Sanfilippo & Son, Inc. . . . .	203	20,917
Williams Cos., Inc. (The) <sup>(a)</sup> . . . . .	9,306	324,128	Kellanova <sup>(a)</sup> . . . . .	2,143	119,815
		<u>5,052,037</u>	Keurig Dr Pepper, Inc. <sup>(a)</sup> . . . . .	4,670	155,604
<b>Financial Services — 3.1%</b>			Kraft Heinz Co. (The) <sup>(a)</sup> . . . . .	5,098	188,524
AvidXchange Holdings, Inc.* . . . . .	4,300	53,277	Lancaster Colony Corp. <sup>(a)</sup> . . . . .	319	53,078
Berkshire Hathaway, Inc., Class B <sup>(a)*</sup> . . . . .	658	234,682	McCormick & Co., Inc., non-voting shares . . . . .	973	66,573
BlackRock, Inc. . . . .	93	75,497	Molson Coors Beverage Co., Class B . . . . .	1,460	89,367
Cboe Global Markets, Inc. . . . .	712	127,135	Mondelez International, Inc., Class A <sup>(a)</sup> . . . . .	1,573	113,932
CME Group, Inc. <sup>(a)</sup> . . . . .	1,416	298,210	PepsiCo, Inc. <sup>(a)</sup> . . . . .	456	77,447
Fiserv, Inc. <sup>(a)*</sup> . . . . .	1,500	199,260	Philip Morris International, Inc. . . . .	456	42,900
Franklin Resources, Inc. <sup>(a)</sup> . . . . .	4,368	130,123	Primo Water Corp. (Canada) . . . . .	124	1,866
Intercontinental Exchange, Inc. <sup>(a)</sup> . . .	68	8,733	Simply Good Foods Co. (The)* . . . .	211	8,356

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 2023 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Food, Beverage &amp; Tobacco — (Continued)</b>		
Sovos Brands, Inc.*	4,728	\$ 104,158
Tootsie Roll Industries, Inc.	32	1,064
TreeHouse Foods, Inc. <sup>(a)*</sup>	1,186	49,160
Vita Coco Co., Inc. (The)*	1,821	46,709
		<hr/> 2,934,531
<b>Health Care Equipment &amp; Services — 5.9%</b>		
Addus HomeCare Corp.*	282	26,184
Avanos Medical, Inc.*	465	10,430
Axonics, Inc. <sup>(a)*</sup>	244	15,184
Baxter International, Inc. <sup>(a)</sup>	11,096	428,971
Becton Dickinson & Co. <sup>(a)</sup>	567	138,252
Cardinal Health, Inc.	594	59,875
Cencora, Inc.	243	49,907
Centene Corp. <sup>(a)*</sup>	1,803	133,801
Certara, Inc.*	1,691	29,745
Cigna Group (The) <sup>(a)</sup>	232	69,472
CONMED Corp. <sup>(a)</sup>	1,925	210,807
Cross Country Healthcare, Inc.*	2,628	59,498
CVRx, Inc.*	2	63
CVS Health Corp. <sup>(a)</sup>	838	66,168
DaVita, Inc. <sup>(a)*</sup>	2,999	314,175
Definitive Healthcare Corp.*	913	9,075
Elevance Health, Inc.	173	81,580
Enovis Corp. <sup>(a)*</sup>	635	35,573
Fulgent Genetics, Inc. <sup>(a)*</sup>	1,006	29,083
GE HealthCare Technologies, Inc. <sup>(a)</sup>	3,477	268,842
Haemonetics Corp. <sup>(a)*</sup>	1,503	128,522
HCA Healthcare, Inc.	177	47,910
HealthEquity, Inc.*	782	51,847
Hologic, Inc. <sup>(a)*</sup>	8,147	582,103
Humana, Inc. <sup>(a)</sup>	127	58,142
Laboratory Corp. of America		
Holdings	430	97,735
Lantheus Holdings, Inc. <sup>(a)*</sup>	3,651	226,362
McKesson Corp.	103	47,687
Molina Healthcare, Inc. <sup>(a)*</sup>	256	92,495
Owens & Minor, Inc.*	1,547	29,811
Phreesia, Inc.*	789	18,265
Privia Health Group, Inc.*	4,613	106,237
Progyny, Inc.*	1,922	71,460
Pulse Biosciences, Inc.*	24	294
Teleflex, Inc.	6	1,496
Tenet Healthcare Corp. <sup>(a)*</sup>	2,000	151,140
UFP Technologies, Inc.*	247	42,494
UnitedHealth Group, Inc.	202	106,347

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Health Care Equipment &amp; Services — (Continued)</b>		
Varex Imaging Corp.*	283	\$ 5,801
Zimmer Biomet Holdings, Inc.	243	29,573
		<hr/> 3,932,406
<b>Household &amp; Personal Products — 1.7%</b>		
BellRing Brands, Inc.*	3,076	170,503
Colgate-Palmolive Co.	1,087	86,645
elf Beauty, Inc. <sup>(a)*</sup>	1,019	147,082
Energizer Holdings, Inc.	593	18,786
Kenvue, Inc. <sup>(a)</sup>	5,083	109,437
Kimberly-Clark Corp. <sup>(a)</sup>	1,781	216,409
Procter & Gamble Co. (The) <sup>(a)</sup>	1,948	285,460
Reynolds Consumer Products, Inc.	100	2,684
Spectrum Brands Holdings, Inc. <sup>(a)</sup>	871	69,480
		<hr/> 1,106,486
<b>Materials — 6.7%</b>		
Alamos Gold, Inc., Class A		
(Canada)	13,842	186,452
Alpha Metallurgical Resources,		
Inc. <sup>(a)</sup>	13	4,406
Amcor PLC (Jersey)	6,124	59,035
AptarGroup, Inc.	101	12,486
Avient Corp.	931	38,702
Axalta Coating Systems Ltd.		
(Bermuda)*	3,269	111,048
Ball Corp. <sup>(a)</sup>	1,521	87,488
Barrick Gold Corp. (Canada)	6,217	112,466
Berry Global Group, Inc. <sup>(a)</sup>	3,008	202,709
Carpenter Technology Corp. <sup>(a)</sup>	3,052	216,082
CF Industries Holdings, Inc. <sup>(a)</sup>	2,867	227,927
Cleveland-Cliffs, Inc. <sup>(a)*</sup>	14,437	294,804
Commercial Metals Co. <sup>(a)</sup>	827	41,383
Crown Holdings, Inc.	492	45,308
Eastman Chemical Co. <sup>(a)</sup>	1,545	138,772
Ecolab, Inc. <sup>(a)</sup>	707	140,234
Fortuna Silver Mines, Inc. (Canada)*	500	1,930
Greif, Inc., Class A	250	16,398
Hawkins, Inc.	251	17,675
HB Fuller Co.	948	77,177
Innospec, Inc.	250	30,810
International Flavors & Fragrances,		
Inc.	302	24,453
International Paper Co. <sup>(a)</sup>	719	25,992
Knife River Corp.*	468	30,972
Linde PLC (Ireland)	1,017	417,692
Livent Corp. <sup>(a)*</sup>	960	17,261



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>		
LyondellBasell Industries NV, Class A (Netherlands) . . . . .	4,016	\$ 381,841	Pinterest, Inc., Class A* . . . . .	690	\$ 25,558
Martin Marietta Materials, Inc. <sup>(a)</sup> . . . . .	153	76,333	Roku, Inc. <sup>(a)*</sup> . . . . .	1,376	126,124
Minerals Technologies, Inc. . . . .	460	32,803	Shutterstock, Inc. <sup>(a)</sup> . . . . .	1,153	55,667
Mosaic Co. (The) <sup>(a)</sup> . . . . .	2,571	91,862	Vimeo, Inc.* . . . . .	5,697	22,332
NewMarket Corp. <sup>(a)</sup> . . . . .	327	178,486	Walt Disney Co. (The) <sup>(a)</sup> . . . . .	5,084	459,034
Newmont Corp. <sup>(a)</sup> . . . . .	1,816	75,164	Yelp, Inc.* . . . . .	1,842	87,200
Nucor Corp. <sup>(a)</sup> . . . . .	660	114,866	ZipRecruiter, Inc., Class A* . . . . .	1,424	19,794
Packaging Corp. of America <sup>(a)</sup> . . . . .	480	78,197			<u>2,795,419</u>
Pactiv Evergreen, Inc. . . . .	78	1,069	<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 4.5%</b>		
PPG Industries, Inc. <sup>(a)</sup> . . . . .	258	38,584	Agilent Technologies, Inc. <sup>(a)</sup> . . . . .	992	137,918
Quaker Chemical Corp. . . . .	467	99,667	Alnylam Pharmaceuticals, Inc.* . . . . .	534	102,213
Royal Gold, Inc. . . . .	143	17,297	Amgen, Inc. . . . .	71	20,449
RPM International, Inc. <sup>(a)</sup> . . . . .	934	104,262	Amphastar Pharmaceuticals, Inc.* . . . . .	729	45,089
Scotts Miracle-Gro Co. (The) <sup>(a)</sup> . . . . .	2,411	153,701	ANI Pharmaceuticals, Inc.* . . . . .	470	25,916
Sealed Air Corp. . . . .	460	16,799	Ardelyx, Inc.* . . . . .	3,327	20,627
Sherwin-Williams Co. (The) <sup>(a)</sup> . . . . .	276	86,084	Azenta, Inc.* . . . . .	866	56,411
SilverCrest Metals, Inc. (Canada)* . . . . .	510	3,341	Bio-Rad Laboratories, Inc., Class A <sup>(a)*</sup> . . . . .	522	168,549
Southern Copper Corp. <sup>(a)</sup> . . . . .	2,142	184,362	Bridgebio Pharma, Inc.* . . . . .	716	28,905
Vulcan Materials Co. <sup>(a)</sup> . . . . .	287	65,152	Bristol-Myers Squibb Co. <sup>(a)</sup> . . . . .	4,225	216,785
Warrior Met Coal, Inc. <sup>(a)</sup> . . . . .	758	46,215	Cabaletta Bio, Inc.* . . . . .	134	3,042
Westlake Corp. <sup>(a)</sup> . . . . .	90	12,596	CareDx, Inc.* . . . . .	221	2,652
		<u>4,438,343</u>	Catalyst Pharmaceuticals, Inc. <sup>(a)*</sup> . . . . .	1,376	23,130
<b>Media &amp; Entertainment — 4.2%</b>			Celldex Therapeutics, Inc.* . . . . .	168	6,663
Alphabet, Inc., Class A <sup>(a)*</sup> . . . . .	2,734	381,912	Charles River Laboratories International, Inc.* . . . . .	15	3,546
AMC Networks, Inc., Class A* . . . . .	401	7,535	Collegium Pharmaceutical, Inc.* . . . . .	1,977	60,852
Bumble, Inc., Class A <sup>(a)*</sup> . . . . .	6,285	92,641	Cymbabay Therapeutics, Inc.* . . . . .	1,755	41,453
Cable One, Inc. . . . .	79	43,971	Editas Medicine, Inc.* . . . . .	1,532	15,519
Charter Communications, Inc., Class A <sup>(a)*</sup> . . . . .	35	13,604	Eli Lilly & Co. . . . .	37	21,568
Cinemark Holdings, Inc. <sup>(a)*</sup> . . . . .	16,392	230,963	EyePoint Pharmaceuticals, Inc.* . . . . .	708	16,362
Clear Channel Outdoor Holdings, Inc.* . . . . .	639	1,163	Gilead Sciences, Inc. . . . .	52	4,212
Comcast Corp., Class A <sup>(a)</sup> . . . . .	3,610	158,298	Halozyne Therapeutics, Inc. <sup>(a)*</sup> . . . . .	4,395	162,439
Electronic Arts, Inc. <sup>(a)</sup> . . . . .	663	90,705	Harmony Biosciences Holdings, Inc. <sup>(a)*</sup> . . . . .	5,579	180,202
Fox Corp., Class A <sup>(a)</sup> . . . . .	3,164	93,876	ImmunoGen, Inc.* . . . . .	1,355	40,176
Getty Images Holdings, Inc.* . . . . .	4	21	Incyte Corp. <sup>(a)*</sup> . . . . .	4,819	302,585
Interpublic Group of Cos., Inc. (The) <sup>(a)</sup> . . . . .	3,627	118,385	Innoviva, Inc.* . . . . .	900	14,436
John Wiley & Sons, Inc., Class A . . . . .	701	22,250	IQVIA Holdings, Inc.* . . . . .	112	25,914
Match Group, Inc. <sup>(a)*</sup> . . . . .	2,903	105,959	Johnson & Johnson <sup>(a)</sup> . . . . .	2,516	394,358
Meta Platforms, Inc., Class A <sup>(a)*</sup> . . . . .	1,079	381,923	Ligand Pharmaceuticals, Inc.* . . . . .	258	18,426
Netflix, Inc. <sup>(a)*</sup> . . . . .	354	172,356	Merck & Co., Inc. <sup>(a)</sup> . . . . .	2,518	274,512
New York Times Co. (The), Class A . . . . .	416	20,380	Mettler-Toledo International, Inc. <sup>(a)*</sup> . . . . .	127	154,046
News Corp., Class A <sup>(a)</sup> . . . . .	751	18,437	Neurocrine Biosciences, Inc. <sup>(a)*</sup> . . . . .	230	30,305
Omnicom Group, Inc. <sup>(a)</sup> . . . . .	524	45,331	Pacira BioSciences, Inc.* . . . . .	510	17,207
			Quanterix Corp.* . . . . .	383	10,471

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences —</b>			<b>Software &amp; Services — (Continued)</b>		
<b>(Continued)</b>					
RAPT Therapeutics, Inc.*	9	\$ 224	Elastic NV (Netherlands)*	1,895	\$ 213,567
Regeneron Pharmaceuticals, Inc.*	40	35,132	Fortinet, Inc. (a)*	203	11,882
Revvity, Inc. (a)	103	11,259	Freshworks, Inc., Class A*	485	11,393
Rhythm Pharmaceuticals, Inc.*	1,174	53,969	Gartner, Inc.*	58	26,164
Roivant Sciences Ltd. (Bermuda)*	78	876	Gen Digital, Inc. (a)	7,115	162,364
Twist Bioscience Corp.*	2,638	97,237	Gitlab, Inc., Class A*	1,437	90,474
United Therapeutics Corp.*	240	52,774	Guidewire Software, Inc. (a)*	1,552	169,230
Viartis, Inc. (a)	5,381	58,276	Informatica, Inc., Class A*	99	2,811
West Pharmaceutical Services, Inc.	122	42,959	InterDigital, Inc. (a)	2,069	224,569
		<u>2,999,644</u>	International Business Machines Corp. (a)	899	147,031
<b>Semiconductors &amp; Semiconductor Equipment — 4.0%</b>			JFrog Ltd. (Israel)*	727	25,161
Advanced Micro Devices, Inc. (a)*	1,086	160,087	Kyndryl Holdings, Inc.*	2,680	55,690
Allegro MicroSystems, Inc. (a)*	470	14,227	LiveRamp Holdings, Inc.*	502	19,016
Applied Materials, Inc. (a)	1,341	217,336	Manhattan Associates, Inc.*	163	35,097
Axcelis Technologies, Inc. (a)*	184	23,863	Microsoft Corp. (a)	926	348,213
Broadcom, Inc. (a)	237	264,551	MongoDB, Inc. (a)*	52	21,260
Diodes, Inc. (a)*	777	62,564	NCR Voyix Corp. (a)*	12,841	217,141
Intel Corp.	415	20,854	Nutanix, Inc., Class A (a)*	4,466	212,984
KLA Corp.	33	19,183	Okta, Inc. (a)*	163	14,756
Lam Research Corp. (a)	101	79,109	Oracle Corp. (a)	2,762	291,198
Microchip Technology, Inc. (a)	1,705	153,757	Palantir Technologies, Inc., Class A (a)*	23,749	407,770
Micron Technology, Inc. (a)	3,517	300,141	Palo Alto Networks, Inc. (a)*	1,011	298,124
Monolithic Power Systems, Inc.	100	63,078	Q2 Holdings, Inc.*	876	38,027
NVIDIA Corp. (a)	818	405,090	Qualys, Inc. (a)*	577	113,254
NXP Semiconductors NV (Netherlands)	685	157,331	Rapid7, Inc.*	250	14,275
Photronics, Inc.*	3,385	106,187	Salesforce, Inc. (a)*	965	253,930
QUALCOMM, Inc. (a)	1,840	266,119	Samsara, Inc., Class A (a)*	6,003	200,380
Rambus, Inc. (a)*	1,249	85,244	ServiceNow, Inc. (a)*	459	324,279
Skyworks Solutions, Inc. (a)	2,047	230,124	Shopify, Inc., Class A (Canada)*	806	62,787
		<u>2,628,845</u>	Smartsheet, Inc., Class A*	909	43,468
<b>Software &amp; Services — 9.1%</b>			Splunk, Inc. (a)*	1,783	271,640
Accenture PLC, Class A (Ireland)	473	165,980	Sprinklr, Inc., Class A*	1,357	16,338
Adobe, Inc. (a)*	242	144,377	Squarespace, Inc., Class A*	2,063	68,100
Amdocs Ltd. (Guernsey)	1,241	109,072	Synopsys, Inc.*	234	120,489
ANSYS, Inc.*	1	363	Teradata Corp.*	13	566
AppLovin Corp., Class A (a)*	2,863	114,091	UiPath, Inc., Class A (a)*	10,568	262,509
Blackbaud, Inc.*	172	14,912	Varonis Systems, Inc.*	771	34,911
BlackBerry Ltd. (Canada)*	3,556	12,588	VeriSign, Inc. (a)*	429	88,357
Cadence Design Systems, Inc.*	292	79,532	Weave Communications, Inc.*	119	1,365
CrowdStrike Holdings, Inc., Class A*	156	39,830	Workday, Inc., Class A*	546	150,729
DocuSign, Inc.*	2,267	134,773	Yext, Inc.*	6,059	35,688
Dolby Laboratories, Inc., Class A	404	34,817			
DXC Technology Co.*	812	18,570			

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>Telecommunication Services — (Continued)</b>		
Zoom Video Communications, Inc., Class A <sup>(a)*</sup> . . . . .	1,137	\$ 81,762	TELUS Corp. (Canada) . . . . .	823	\$ 14,641
Zuora, Inc., Class A <sup>*</sup> . . . . .	796	7,482	T-Mobile US, Inc. <sup>(a)</sup> . . . . .	1,263	202,497
		<u>6,065,136</u>	United States Cellular Corp. <sup>*</sup> . . . . .	554	23,013
			Verizon Communications, Inc. <sup>(a)</sup> . . . .	3,924	147,935
					<u>661,809</u>
<b>Technology Hardware &amp; Equipment — 7.3%</b>			<b>Transportation — 2.1%</b>		
Apple, Inc. <sup>(a)</sup> . . . . .	2,674	514,825	ArcBest Corp. <sup>(a)</sup> . . . . .	298	35,823
Arrow Electronics, Inc. <sup>*</sup> . . . . .	601	73,472	CH Robinson Worldwide, Inc. <sup>(a)</sup> . . . .	705	60,905
Badger Meter, Inc. . . . .	238	36,740	CSX Corp. <sup>(a)</sup> . . . . .	2,860	99,156
Bel Fuse, Inc., Class B . . . . .	463	30,915	Delta Air Lines, Inc. <sup>(a)</sup> . . . . .	4,192	168,644
CDW Corp. <sup>(a)</sup> . . . . .	293	66,605	Expeditors International of Washington, Inc. <sup>(a)</sup> . . . . .	437	55,587
Cisco Systems, Inc. <sup>(a)</sup> . . . . .	4,292	216,832	FedEx Corp. <sup>(a)</sup> . . . . .	1,590	402,222
Corning, Inc. . . . .	2,018	61,448	GXO Logistics, Inc. <sup>*</sup> . . . . .	782	47,827
Crane NXT Co. <sup>(a)</sup> . . . . .	1,321	75,125	Hub Group, Inc., Class A <sup>*</sup> . . . . .	259	23,813
Extreme Networks, Inc. <sup>(a)*</sup> . . . . .	13,392	236,235	Kirby Corp. <sup>*</sup> . . . . .	250	19,620
F5, Inc. <sup>(a)*</sup> . . . . .	670	119,917	Landstar System, Inc. <sup>(a)</sup> . . . . .	272	52,673
Fabrinet (Cayman Islands) <sup>*</sup> . . . . .	952	181,194	Norfolk Southern Corp. . . . .	177	41,839
Hewlett Packard Enterprise Co. <sup>(a)</sup> . .	18,783	318,935	Old Dominion Freight Line, Inc. <sup>(a)</sup> . .	120	48,640
HP, Inc. <sup>(a)</sup> . . . . .	6,950	209,125	Ryder System, Inc. <sup>(a)</sup> . . . . .	99	11,391
Insight Enterprises, Inc. <sup>(a)*</sup> . . . . .	777	137,677	SkyWest, Inc. <sup>(a)*</sup> . . . . .	3,046	159,001
IonQ, Inc. <sup>(a)*</sup> . . . . .	2	25	Uber Technologies, Inc. <sup>*</sup> . . . . .	1,048	64,525
Jabil, Inc. <sup>(a)</sup> . . . . .	3,343	425,898	Union Pacific Corp. . . . .	78	19,158
Juniper Networks, Inc. <sup>(a)</sup> . . . . .	5,872	173,107	United Parcel Service, Inc., Class B .	100	15,723
Knowles Corp. <sup>*</sup> . . . . .	1,006	18,017	XPO, Inc. <sup>(a)*</sup> . . . . .	485	42,481
Mirion Technologies, Inc. <sup>*</sup> . . . . .	1,074	11,009			<u>1,369,028</u>
Motorola Solutions, Inc. <sup>(a)</sup> . . . . .	713	223,233			
Napco Security Technologies, Inc. . .	1,632	55,896	<b>Utilities — 3.1%</b>		
NetApp, Inc. <sup>(a)</sup> . . . . .	1,555	137,089	ALLETE, Inc. <sup>(a)</sup> . . . . .	2,681	163,970
NetScout Systems, Inc. <sup>(a)*</sup> . . . . .	3,213	70,525	American Water Works Co., Inc. . . . .	390	51,476
nLight, Inc. <sup>*</sup> . . . . .	80	1,080	Atmos Energy Corp. . . . .	167	19,355
OSI Systems, Inc. <sup>*</sup> . . . . .	160	20,648	Black Hills Corp. <sup>(a)</sup> . . . . .	3,801	205,064
Rogers Corp. <sup>*</sup> . . . . .	4	528	Constellation Energy Corp. . . . .	765	89,421
Seagate Technology Holdings PLC (Ireland) . . . . .	1,686	143,934	Dominion Energy, Inc. . . . .	2,753	129,391
SmartRent, Inc. <sup>*</sup> . . . . .	844	2,692	DTE Energy Co. . . . .	33	3,639
Super Micro Computer, Inc. <sup>(a)*</sup> . . . .	3,496	993,773	Duke Energy Corp. <sup>(a)</sup> . . . . .	468	45,415
TE Connectivity Ltd. (Switzerland) . .	355	49,877	Entergy Corp. <sup>(a)</sup> . . . . .	1,448	146,523
Vishay Intertechnology, Inc. <sup>(a)</sup> . . . .	2,182	52,303	Fortis, Inc. (Canada) . . . . .	2,361	97,108
Vontier Corp. . . . .	1,709	59,046	NextEra Energy, Inc. . . . .	850	51,629
Western Digital Corp. <sup>*</sup> . . . . .	1,392	72,899	NRG Energy, Inc. <sup>(a)</sup> . . . . .	10,309	532,975
Xerox Holdings Corp. . . . .	863	15,819	ONE Gas, Inc. . . . .	741	47,216
		<u>4,806,443</u>	Otter Tail Corp. . . . .	565	48,008
			PPL Corp. . . . .	2,387	64,688
<b>Telecommunication Services — 1.0%</b>			Public Service Enterprise Group, Inc. . . . .	1,396	85,365
AT&T, Inc. <sup>(a)</sup> . . . . .	13,329	223,661	Spire, Inc. . . . .	733	45,695
EchoStar Corp., Class A <sup>*</sup> . . . . .	1,280	21,209			
Iridium Communications, Inc. . . . .	701	28,853			

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 2023 (Unaudited)

	<u>Number of Shares</u>	<u>Value</u>
<b>COMMON STOCKS — (Continued)</b>		
<b>Utilities — (Continued)</b>		
TransAlta Corp. (Canada) . . . . .	409	\$ 3,399
Vistra Corp. <sup>(a)</sup> . . . . .	6,205	239,017
WEC Energy Group, Inc. . . . .	80	6,734
		<u>2,076,088</u>
TOTAL COMMON STOCKS (Cost \$53,927,065) . . . . .		<u>62,416,469</u>
OTHER ASSETS IN EXCESS OF LIABILITIES - 6.0% . . . . .		<u>3,998,846</u>
NET ASSETS - 100.0% . . . . .		<u>\$ 66,415,315</u>

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

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

\* Non-income producing.

PLC Public Limited Company

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 2023 (Unaudited)

The portfolio matures between August 29, 2025 and July 11, 2028, however underlying individual contracts are entered into and closed (terminated) on a daily basis. The maturity date shown in the table below is the earliest maturity date for the specific entity. The following table represents the individual long and short positions and related values of total return swaps, which represents (69.0)% of net assets as of December 31, 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	777	\$ 27,097	\$ 28,252	\$ 3,688
American Axle & Manufacturing Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	854	6,593	7,524	1,550
Aptiv PLC (Jersey) . .	USFF +0.250%	Weekly	MS	07/11/28	96	7,429	8,613	1,881
BorgWarner, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,000	34,339	35,850	4,842
Ford Motor Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,332	16,127	16,237	1,624
Fox Factory Holding Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	75	6,769	5,061	(1,239)
General Motors Co. . .	USFF +0.250%	Weekly	MS	07/11/28	1,290	37,444	46,337	12,526
Gentex Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	219	6,340	7,153	1,434
Goodyear Tire & Rubber Co. (The) . .	USFF +0.250%	Weekly	MS	07/11/28	341	4,856	4,883	483
Modine Manufacturing Co. .	USFF +0.250%	Weekly	MS	07/08/27	256	9,691	15,283	7,069
Patrick Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	38	2,937	3,813	1,218
Standard Motor Products, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	31	1,221	1,234	128
Thor Industries, Inc. . .	USFF +0.250%	Weekly	MS	07/11/28	169	15,133	19,984	6,812
Visteon Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	320	41,999	39,968	1,914
					6,798	217,975	240,192	43,930
<b>Capital Goods</b>								
3M Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	272	24,715	29,735	7,833
A. O. Smith Corp. . . .	USFF +0.250%	Weekly	MS	07/08/27	378	24,467	31,162	9,339
AAR Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	11	695	686	57
Acuity Brands, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	109	17,287	22,326	6,689
AECOM . . . . .	USFF +0.250%	Weekly	MS	07/11/28	72	5,525	6,655	1,650
AGCO Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	180	20,858	21,854	2,986
Alamo Group, Inc. . . .	USFF +0.250%	Weekly	MS	01/10/28	25	4,405	5,255	1,274
Allison Transmission Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	150	8,295	8,722	1,287
American Woodmark Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	120	8,961	11,142	3,023
AMETEK, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	80	10,913	13,191	3,403
Applied Industrial Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	145	20,620	25,040	6,454
Array Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	939	16,962	15,775	301
Axon Enterprise, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	125	24,315	32,291	11,065
AZEK Co., Inc. (The) .	USFF +0.250%	Weekly	MS	07/11/28	1,904	62,717	72,828	16,002
Blue Bird Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	193	3,869	5,203	1,710
Boise Cascade Co. . . .	USFF +0.250%	Weekly	MS	07/06/26	472	45,682	61,058	22,597

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Builders FirstSource, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	68	\$11,221	\$11,352	\$ 1,185
BWX Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	14	1,072	1,074	102
Cadre Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	9	292	296	31
Carrier Global Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	403	19,367	23,152	5,891
Caterpillar, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	168	37,181	49,673	16,424
Comfort Systems USA, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	372	54,444	76,509	27,411
Core & Main, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,390	49,597	56,170	11,231
Crane Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	583	48,115	68,876	25,522
CSW Industrials, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	22	3,430	4,563	1,463
Cummins, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	28	6,706	6,708	632
Curtiss-Wright Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	170	31,851	37,874	9,091
Deere & Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	55	19,945	21,993	4,284
Donaldson Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	601	36,290	39,275	6,740
EMCOR Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	433	90,035	93,281	11,727
Emerson Electric Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	554	49,631	53,921	9,460
Encore Wire Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	41	4,439	8,758	5,123
Enerpac Tool Group Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	567	14,698	17,628	4,371
EnerSys. . . . .	USFF +0.250%	Weekly	MS	07/11/28	483	47,179	48,764	6,126
Enpro, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	99	10,140	15,517	6,423
Fastenal Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	174	10,502	11,270	1,902
Flowserve Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	229	8,766	9,439	1,543
Fluence Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	493	12,170	11,758	731
Fortune Brands Innovations, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	590	33,056	44,923	15,441
Franklin Electric Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	34	2,919	3,286	645
Gates Industrial Corp. PLC (United Kingdom) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,252	15,518	16,802	2,741
General Dynamics Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	80	18,194	20,774	4,386
General Electric Co. . . . .	USFF +0.250%	Weekly	MS	01/07/27	252	22,190	32,163	12,137
Gibraltar Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	264	17,551	20,851	4,948
Global Industrial Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	7	258	272	39
Griffon Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	728	24,724	44,372	23,087
Hillman Solutions Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,346	10,880	12,397	2,553
Howmet Aerospace, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	235	8,111	12,718	5,417
Hubbell, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	6	1,391	1,974	734
Huntington Ingalls Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	165	38,381	42,841	8,319
IES Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5	401	396	32



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Illinois Tool Works, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	81	\$ 18,097	\$ 21,217	\$ 5,241
ITT, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	151	14,661	18,017	4,849
Kaman Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	28	610	671	123
Kennametal, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	517	13,257	13,333	1,421
Lincoln Electric Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	29	5,057	6,306	1,785
Lindsay Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	40	4,936	5,166	701
Lockheed Martin Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	119	49,905	53,936	10,253
Masco Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	493	24,772	33,021	10,931
Masonite International Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	19	1,615	1,609	145
MDU Resources Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,831	34,844	36,254	4,933
Middleby Corp. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	82	9,938	12,068	3,156
MSC Industrial Direct Co., Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	656	63,349	66,427	9,535
Mueller Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	868	26,198	40,926	18,461
nVent Electric PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	5	192	295	121
Otis Worldwide Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	77	6,284	6,889	1,299
PACCAR, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	192	13,610	18,749	7,516
Parker-Hannifin Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	305	126,835	140,513	25,987
Pentair PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	313	19,813	22,758	4,858
Powell Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	141	10,945	12,464	2,588
Quanta Services, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	92	15,650	19,854	5,684
REV Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	23	423	418	35
RTX Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	880	70,390	74,043	10,558
Shoals Technologies Group, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	809	12,226	12,572	1,287
Simpson Manufacturing Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	49	6,912	9,701	3,791
Snap-on, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	103	25,413	29,751	7,140
SPX Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	179	14,001	18,081	5,416
Standex International Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	31	4,367	4,910	968
Stanley Black & Decker, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	200	15,553	19,620	5,689
Stantec, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	10	777	802	99

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Sterling Infrastructure, Inc.	USFF +0.250%	Weekly	MS	01/10/28	423	\$ 22,483	\$ 37,194	\$ 17,103
Tennant Co.	USFF +0.250%	Weekly	MS	07/11/28	89	7,449	8,249	1,521
Terex Corp.	USFF +0.250%	Weekly	MS	01/10/28	844	39,512	48,496	13,179
Textainer Group Holdings Ltd. (Bermuda)	USFF +0.250%	Weekly	MS	07/11/28	52	2,561	2,558	237
Textron, Inc.	USFF +0.250%	Weekly	MS	01/07/27	365	22,125	29,353	9,350
TransDigm Group, Inc.	USFF +0.250%	Weekly	MS	07/11/28	11	10,673	11,128	1,457
UFP Industries, Inc.	USFF +0.250%	Weekly	MS	07/08/27	241	19,531	30,258	12,763
Wabash National Corp.	USFF +0.250%	Weekly	MS	07/08/27	741	15,546	18,984	5,082
Watts Water Technologies, Inc., Class A.	USFF +0.250%	Weekly	MS	01/10/28	148	24,085	30,834	9,170
WESCO International, Inc.	USFF +0.250%	Weekly	MS	07/11/28	108	17,864	18,779	2,614
Westinghouse Air Brake Technologies Corp.	USFF +0.250%	Weekly	MS	07/11/28	98	10,287	12,436	3,132
Woodward, Inc.	USFF +0.250%	Weekly	MS	07/11/28	283	38,041	38,525	4,057
WW Grainger, Inc.	USFF +0.250%	Weekly	MS	07/06/26	32	19,327	26,518	9,296
Zurn Elkay Water Solutions Corp.	USFF +0.250%	Weekly	MS	07/11/28	1,245	36,943	36,615	3,142
					<u>30,098</u>	<u>1,957,988</u>	<u>2,334,841</u>	<u>580,235</u>
<b>Commercial &amp; Professional Services</b>								
ACV Auctions, Inc., Class A.	USFF +0.250%	Weekly	MS	01/10/28	1,442	20,558	21,846	3,219
Automatic Data Processing, Inc.	USFF +0.250%	Weekly	MS	01/05/26	113	24,214	26,326	5,044
Brady Corp., Class A.	USFF +0.250%	Weekly	MS	01/10/28	276	14,450	16,198	3,179
Brink's Co. (The)	USFF +0.250%	Weekly	MS	07/11/28	38	2,928	3,342	693
Broadridge Financial Solutions, Inc.	USFF +0.250%	Weekly	MS	07/08/27	31	5,180	6,378	1,744
CECO Environmental Corp.	USFF +0.250%	Weekly	MS	07/11/28	95	1,877	1,927	226
Concentrix Corp.	USFF +0.250%	Weekly	MS	01/10/28	79	6,647	7,759	1,768
Copart, Inc.	USFF +0.250%	Weekly	MS	01/07/27	601	27,577	29,449	4,463
Huron Consulting Group, Inc.	USFF +0.250%	Weekly	MS	07/11/28	18	1,801	1,850	218
ICF International, Inc.	USFF +0.250%	Weekly	MS	07/11/28	16	2,136	2,145	210
Insperty, Inc.	USFF +0.250%	Weekly	MS	01/10/28	65	7,025	7,619	1,369
Jacobs Solutions, Inc.	USFF +0.250%	Weekly	MS	07/11/28	291	37,044	37,772	4,211
Kelly Services, Inc., Class A.	USFF +0.250%	Weekly	MS	07/11/28	27	567	584	70

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Leidos Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	467	\$ 49,979	\$ 50,548	\$ 5,379
ManpowerGroup, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	145	10,643	11,523	1,984
MillerKnoll, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	279	6,777	7,444	1,352
MSA Safety, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	49	8,111	8,273	944
OPENLANE, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	395	5,821	5,850	576
Parsons Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	377	23,631	23,642	2,230
Republic Services, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	262	35,552	43,206	11,471
Robert Half, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	128	9,641	11,254	2,570
Rollins, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	526	17,915	22,970	6,916
Science Applications International Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	205	22,959	25,486	4,734
Steelcase, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	510	5,992	6,895	1,472
Tetra Tech, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	415	68,226	69,276	7,482
TriNet Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3	315	357	71
Veralto Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	307	21,294	25,254	5,988
Verisk Analytics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	205	42,961	48,966	10,246
Waste Connections, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	64	8,228	9,553	2,251
					<u>7,429</u>	<u>490,049</u>	<u>533,692</u>	<u>92,080</u>
<b>Consumer Discretionary Distribution &amp; Retail</b>								
Abercrombie & Fitch Co., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	381	17,653	33,612	17,617
Academy Sports & Outdoors, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	59	2,572	3,894	1,614
Amazon.com, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	903	110,518	137,202	37,064
Arhaus, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	443	3,370	5,250	2,196
AutoZone, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	9	23,292	23,270	2,166
Best Buy Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	21	1,562	1,644	245
Carvana Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,070	105,861	162,526	66,608
Dick's Sporting Goods, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	28	3,381	4,115	1,108
Dollar General Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	68	8,993	9,245	1,096
eBay, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,291	52,852	56,313	8,709
Etsy, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	42	3,452	3,404	277
Gap, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,723	25,914	56,938	34,111
Genuine Parts Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	98	13,325	13,573	1,567
Home Depot, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	120	36,911	41,586	8,469
LKQ Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4	191	191	18
Lowe's Cos., Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2	445	445	59
Monro, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	228	6,322	6,690	1,019
ODP Corp. (The) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	660	26,027	37,158	13,618
Pool Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	50	15,703	19,935	6,116

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Signet Jewelers Ltd.								
(Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	190	\$ 18,023	\$ 20,379	\$ 4,058
Target Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	811	99,645	115,503	26,135
TJX Cos., Inc. (The) .	USFF +0.250%	Weekly	MS	07/11/28	9	836	844	86
Tractor Supply Co. . .	USFF +0.250%	Weekly	MS	07/11/28	180	34,918	38,705	7,241
Urban Outfitters, Inc. .	USFF +0.250%	Weekly	MS	07/08/27	669	15,973	23,877	9,752
Valvoline, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	338	10,708	12,702	3,376
Williams-Sonoma, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	35	7,099	7,062	638
Winmark Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	9	3,805	3,758	310
					<u>12,441</u>	<u>649,351</u>	<u>839,821</u>	<u>255,273</u>
<b>Consumer Durables &amp; Apparel</b>								
Carter's, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	789	53,612	59,088	11,133
Cavco Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	23	4,768	7,972	3,652
Cricut, Inc., Class A . .	USFF +0.250%	Weekly	MS	07/11/28	8	55	53	3
DR Horton, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	134	12,913	20,365	8,855
Figs, Inc., Class A . . .	USFF +0.250%	Weekly	MS	07/11/28	682	4,909	4,740	291
Garmin Ltd. (Switzerland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	348	35,553	44,732	13,083
G-III Apparel Group Ltd. . . . .	USFF +0.250%	Weekly	MS	07/11/28	613	16,894	20,830	5,522
Hanesbrands, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	8,819	35,417	39,333	7,194
Hasbro, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	243	11,211	12,408	2,324
Helen of Troy Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	261	31,263	31,531	3,064
Hovnanian Enterprises, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	14	2,078	2,179	296
Installed Building Products, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	20	2,251	3,656	1,761
Kontoor Brands, Inc. . .	USFF +0.250%	Weekly	MS	07/11/28	51	2,580	3,183	904
Leggett & Platt, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	469	13,260	12,274	629
Lululemon Athletica, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	14	7,121	7,158	706
Mattel, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,629	30,881	30,756	2,775
Mohawk Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	234	19,166	24,219	6,853
NIKE, Inc., Class B . . .	USFF +0.250%	Weekly	MS	07/11/28	144	16,022	15,634	1,134
PulteGroup, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	416	25,746	42,940	19,840
PVH Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	293	26,346	35,781	12,000
Ralph Lauren Corp. . . .	USFF +0.250%	Weekly	MS	01/10/28	242	27,062	34,896	10,759
Skyline Champion Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2	103	149	55
Steven Madden Ltd. . .	USFF +0.250%	Weekly	MS	08/29/25	182	5,711	7,644	2,884
Tapestry, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,203	34,968	44,282	14,491
TopBuild Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	39	8,914	14,596	7,223
Vista Outdoor, Inc. . . .	USFF +0.250%	Weekly	MS	01/07/27	551	14,909	16,293	2,791

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Worthington Enterprises, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	213	\$ 10,028	\$ 12,258	\$ 3,243
YETI Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	920	39,191	47,638	12,346
					<u>18,556</u>	<u>492,932</u>	<u>596,588</u>	<u>155,811</u>
<b>Consumer Services</b>								
Accel Entertainment, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	101	1,020	1,037	113
ADT, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,840	18,104	19,369	3,132
Adtalem Global Education, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	141	5,321	8,312	3,491
Aramark. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,404	61,889	67,552	11,705
Booking Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4	11,074	14,189	4,155
Bright Horizons Family Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	91	7,607	8,576	1,684
Brinker International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	392	12,596	16,927	5,990
Caesars Entertainment, Inc..	USFF +0.250%	Weekly	MS	07/08/27	729	31,504	34,176	5,631
Darden Restaurants, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	38	6,221	6,243	607
DraftKings, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	134	3,855	4,724	1,230
Duolingo, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	48	9,273	10,889	2,487
Frontdoor, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,035	33,706	36,453	5,913
Golden Entertainment, Inc..	USFF +0.250%	Weekly	MS	07/11/28	13	521	519	47
Grand Canyon Education, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4	525	528	52
Las Vegas Sands Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	756	35,542	37,203	5,142
Marriott International, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	80	13,414	18,041	6,007
McDonald's Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	72	18,084	21,349	5,082
MGM Resorts International . . . . .	USFF +0.250%	Weekly	MS	01/07/27	852	33,244	38,067	7,948
Perdoceo Education Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2	35	35	3
Rover Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	71	775	772	71
Royal Caribbean Cruises Ltd. (Liberia) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	796	61,515	103,074	47,337
Sabre Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,244	5,184	5,474	708
Six Flags Entertainment Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	554	11,449	13,894	3,521
Starbucks Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,011	97,952	97,066	8,317

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Strategic Education, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1	\$ 93	\$ 92	\$ 8
Target Hospitality Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	208	2,246	2,024	(16)
Wendy's Co. (The) . . . .	USFF +0.250%	Weekly	MS	07/11/28	76	1,483	1,480	137
Wynn Resorts Ltd. . . . .	USFF +0.250%	Weekly	MS	07/11/28	256	23,098	23,324	2,415
Yum! Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	201	24,347	26,263	4,460
					<u>14,154</u>	<u>531,677</u>	<u>617,652</u>	<u>137,377</u>
<b>Consumer Staples Distribution &amp; Retail</b>								
Albertsons Cos., Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	56	1,277	1,288	131
Costco Wholesale Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	44	28,295	29,044	3,999
Grocery Outlet Holding Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,392	40,938	37,528	435
Ingles Markets, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4	339	345	38
Kroger Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,056	47,604	48,270	5,420
PriceSmart, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4	246	303	116
Sysco Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	428	29,858	31,300	4,289
US Foods Holding Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	607	20,388	27,564	9,090
Walgreens Boots Alliance, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	557	11,776	14,543	4,092
Walmart, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	233	36,304	36,732	4,139
					<u>4,381</u>	<u>217,025</u>	<u>226,917</u>	<u>31,749</u>
<b>Energy</b>								
Antero Midstream Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	681	8,594	8,533	746
APA Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,396	88,696	85,968	4,923
Baker Hughes Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,232	71,834	76,290	11,843
California Resources Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	528	26,991	28,871	4,514
Cameco Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,028	45,686	44,307	2,922
Canadian Natural Resources Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	518	32,607	33,939	4,596
Cenovus Energy, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,024	34,809	33,700	2,141
ChampionX Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	209	5,386	6,105	1,260
Chesapeake Energy Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,587	123,664	122,104	11,010
Chord Energy Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	62	9,894	10,306	1,342
ConocoPhillips . . . . .	USFF +0.250%	Weekly	MS	01/10/28	247	25,932	28,669	5,509
CONSOL Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	400	21,907	40,212	20,133



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
CVR Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	759	\$ 24,177	\$ 22,998	\$ 1,691
Devon Energy Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,326	58,998	60,068	7,729
DHT Holdings, Inc. (Marshall Islands) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,603	31,070	35,345	10,931
Dorian LPG Ltd. (Marshall Islands) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,056	31,220	46,327	19,504
Enerplus Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	967	13,768	14,834	2,416
EQT Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	510	15,822	19,717	5,642
Equitrans Midstream Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,062	10,199	20,991	12,369
Exxon Mobil Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	483	48,873	48,290	7,006
FLEX LNG Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	276	7,906	8,021	1,989
Gulfport Energy Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	96	7,771	12,787	5,746
Helix Energy Solutions Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,201	12,769	12,346	761
Helmerich & Payne, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,014	115,329	109,167	4,724
Imperial Oil Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/05/26	160	8,718	9,150	1,313
Kinder Morgan, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,602	27,072	28,259	5,097
Liberty Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	450	5,782	8,163	2,990
Marathon Petroleum Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	219	29,238	32,491	6,548
Murphy Oil Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	852	33,496	36,346	6,132
Nabors Industries Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	53	5,304	4,326	(480)
Nordic American Tankers Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,753	21,252	24,163	6,382
Occidental Petroleum Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	506	28,840	30,213	4,082
Par Pacific Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	115	2,427	4,183	1,983
Pembina Pipeline Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,148	37,637	39,514	5,790
Phillips 66 . . . . .	USFF +0.250%	Weekly	MS	07/06/26	84	7,826	11,184	4,276
Pioneer Natural Resources Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	178	39,949	40,029	4,508
Precision Drilling Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	57	3,208	3,095	187
Suncor Energy, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	120	3,768	3,845	506
TechnipFMC PLC (United Kingdom) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,361	68,867	67,691	5,429

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
US Silica Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,643	\$ 21,288	\$ 18,582	\$ (708)
Weatherford International PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	2	134	196	74
Williams Cos., Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,614	92,247	91,046	8,435
					46,182	1,310,955	1,382,371	213,991
<b>Financial Services</b>								
AvidXchange Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,452	16,810	17,990	2,759
Berkshire Hathaway, Inc., Class B . . . . .	USFF +0.250%	Weekly	MS	08/29/25	181	51,335	64,555	18,042
BlackRock, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	33	23,433	26,789	6,215
Cboe Global Markets, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	228	31,606	40,712	12,407
CME Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	349	72,153	73,499	9,858
Fiserv, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	408	48,473	54,199	10,279
Franklin Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,247	27,904	37,148	13,585
Intercontinental Exchange, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	20	1,956	2,569	830
International Money Express, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	87	1,855	1,922	241
MarketAxess Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	38	10,382	11,128	1,801
Mastercard, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	28	10,591	11,942	2,355
Moody's Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	10	3,750	3,906	525
Morningstar, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	57	16,046	16,316	1,777
Nasdaq, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/25	509	26,267	29,593	6,632
NCR Atleos Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	808	15,598	19,626	5,549
Paymentus Holdings, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	10	177	179	18
Payoneer Global, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,522	8,077	7,930	611
PayPal Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	922	48,123	56,620	13,017
Shift4 Payments, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	335	21,006	24,904	5,999
T Rowe Price Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	252	25,316	27,138	6,088
Visa, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	123	29,387	32,023	5,444
Western Union Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,509	17,900	17,987	1,952
					10,128	508,145	578,675	125,984
<b>Food, Beverage &amp; Tobacco</b>								
Altria Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	964	40,698	38,888	5,254

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Archer-Daniels-Midland Co. . . . .	USFF +0.250%	Weekly	MS	01/05/26	468	\$ 33,401	\$33,799	\$ 4,005
B&G Foods, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,308	12,599	13,734	2,558
Bunge Global SA (Switzerland). . . . .	USFF +0.250%	Weekly	MS	07/11/28	395	40,813	39,875	3,021
Cal-Maine Foods, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	300	13,855	17,217	5,236
Campbell Soup Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6	257	259	26
Celsius Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	938	29,998	51,140	24,050
Coca-Cola Co. (The) . . . . .	USFF +0.250%	Weekly	MS	08/29/25	643	35,368	37,892	7,336
Coca-Cola Consolidated, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/25	18	10,583	16,711	7,450
Constellation Brands, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	126	30,978	30,460	2,304
General Mills, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	543	34,965	35,371	4,068
Hershey Co. (The). . . . .	USFF +0.250%	Weekly	MS	07/11/28	166	30,778	30,949	3,264
Hormel Foods Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	802	29,307	25,752	(639)
Ingredion, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	259	26,762	28,109	4,165
J M Smucker Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	761	103,433	96,175	3,421
John B Sanfilippo & Son, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	57	6,114	5,873	422
Kellanova . . . . .	USFF +0.250%	Weekly	MS	01/05/26	618	33,918	34,552	4,721
Keurig Dr Pepper, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,281	41,380	42,683	5,664
Kraft Heinz Co. (The). . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,434	49,100	53,029	9,192
Lancaster Colony Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	85	15,829	14,143	(4)
McCormick & Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	265	16,694	18,131	3,145
Molson Coors Beverage Co., Class B. . . . .	USFF +0.250%	Weekly	MS	08/29/25	394	22,004	24,117	4,570
Mondelez International, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	425	27,769	30,783	5,908
PepsiCo, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	130	21,318	22,079	3,526
Philip Morris International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	141	12,986	13,265	1,682
Primo Water Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	37	560	557	49
Simply Good Foods Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	57	2,250	2,257	218
Sovos Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,299	28,402	28,617	2,883
Tootsie Roll Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	12	403	399	38

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
TreeHouse Foods, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	334	\$ 12,853	\$ 13,844	\$ 2,198
Vita Coco Co., Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	484	13,479	12,415	202
					<u>14,750</u>	<u>778,854</u>	<u>813,075</u>	<u>119,933</u>
<b>Health Care Equipment &amp; Services</b>								
Addus HomeCare Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	93	8,344	8,635	1,074
Avanos Medical, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	129	2,770	2,893	384
Axonics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	69	3,740	4,294	905
Baxter International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,872	97,464	111,032	23,622
Becton Dickinson & Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	84	19,619	20,482	3,053
Cardinal Health, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	152	15,865	15,322	1,022
Cencora, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	75	13,013	15,403	3,676
Centene Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	545	36,072	40,444	7,760
Certara, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	477	7,125	8,390	1,937
Cigna Group (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	55	14,132	16,470	3,670
CONMED Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	529	56,552	57,931	6,831
Cross Country Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	711	18,100	16,097	(352)
CVRx, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1	32	31	4
CVS Health Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	241	16,630	19,029	4,152
DaVita, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	825	68,625	86,427	24,248
Definitive Healthcare Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	297	2,547	2,952	644
Elevance Health, Inc.. . . . .	USFF +0.250%	Weekly	MS	07/11/28	48	21,404	22,635	3,324
Enovis Corp.. . . . .	USFF +0.250%	Weekly	MS	07/08/27	179	8,341	10,028	2,519
Fulgent Genetics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	255	14,665	7,372	(5,915)
GE HealthCare Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	959	63,670	74,150	16,493
Haemonetics Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	425	35,757	36,342	3,944
HCA Healthcare, Inc.. . . . .	USFF +0.250%	Weekly	MS	07/11/28	50	12,708	13,534	2,055
HealthEquity, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	212	14,969	14,056	492
Hologic, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,243	161,350	160,262	14,068
Humana, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	34	15,785	15,566	1,335
Laboratory Corp. of America Holdings. . . . .	USFF +0.250%	Weekly	MS	07/11/28	117	24,526	26,593	4,450
Lantheus Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,006	53,484	62,372	13,912
McKesson Corp. . . . .	USFF +0.250%	Weekly	MS	08/29/25	31	13,873	14,352	1,807
Molina Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	67	23,258	24,208	3,134
Owens & Minor, Inc.. . . . .	USFF +0.250%	Weekly	MS	07/11/28	433	8,371	8,344	759
Phreesia, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	234	5,147	5,417	754

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Privia Health Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,263	\$ 29,801	\$ 29,087	\$ 2,074
Progyny, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	530	17,335	19,705	4,056
Pulse Biosciences, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	8	100	98	7
Teleflex, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2	498	499	47
Tenet Healthcare Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	547	29,442	41,337	14,806
UFP Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	64	8,543	11,011	3,314
UnitedHealth Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	54	28,996	28,429	2,258
Varex Imaging Corp. .	USFF +0.250%	Weekly	MS	07/11/28	68	1,346	1,394	174
Zimmer Biomet Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	67	8,029	8,154	890
					<u>16,051</u>	<u>982,028</u>	<u>1,060,777</u>	<u>173,387</u>
<b>Household &amp; Personal Products</b>								
BellRing Brands, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	857	47,425	47,504	4,533
Colgate-Palmolive Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	278	21,307	22,159	2,861
elf Beauty, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	269	14,412	38,827	29,344
Energizer Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	158	4,916	5,005	556
Kenvue, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,411	27,381	30,379	5,749
Kimberly-Clark Corp. .	USFF +0.250%	Weekly	MS	07/08/27	490	60,564	59,540	6,261
Procter & Gamble Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	531	74,431	77,813	11,153
Reynolds Consumer Products, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	70	1,872	1,879	183
Spectrum Brands Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	240	16,293	19,145	4,566
					<u>4,304</u>	<u>268,601</u>	<u>302,251</u>	<u>65,206</u>
<b>Materials</b>								
Alamos Gold, Inc., Class A (Canada) .	USFF +0.250%	Weekly	MS	01/10/28	3,872	44,088	52,156	12,408
Alpha Metallurgical Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4	554	1,356	860
Amcor PLC (Jersey) .	USFF +0.250%	Weekly	MS	07/11/28	1,680	15,275	16,195	2,574
AptarGroup, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	28	3,531	3,461	262
Avient Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	276	9,641	11,473	2,805
Axalta Coating Systems Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	766	23,218	26,021	4,984
Ball Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	481	23,631	27,667	6,468
Barrick Gold Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,710	26,303	30,934	8,085

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Berry Global Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	808	\$ 49,382	\$ 54,451	\$ 9,992
Carpenter Technology Corp. . .	USFF +0.250%	Weekly	MS	07/11/28	802	53,323	56,782	8,475
CF Industries Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	728	50,075	57,876	12,762
Cleveland-Cliffs, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,871	56,654	79,046	29,694
Commercial Metals Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	232	10,312	11,609	2,441
Crown Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	98	8,147	9,025	1,642
Eastman Chemical Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	418	31,841	37,545	9,128
Ecolab, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	203	34,517	40,265	9,106
Fortuna Silver Mines, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	132	517	510	41
Greif, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	68	4,342	4,460	713
Hawkins, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	93	5,376	6,549	1,694
HB Fuller Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	264	18,112	21,492	5,040
Innospec, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	79	7,825	9,736	2,742
International Flavors & Fragrances, Inc. . .	USFF +0.250%	Weekly	MS	07/11/28	81	6,512	6,559	710
International Paper Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	202	6,415	7,302	1,711
Knife River Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	130	7,479	8,603	1,826
Linde PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/05/26	285	108,019	117,052	19,669
Livent Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	291	4,976	5,232	740
LyondellBasell Industries NV, Class A (Netherlands) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,102	100,485	104,778	13,353
Martin Marietta Materials, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	40	14,965	19,956	6,496
Minerals Technologies, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	132	7,284	9,413	2,827
Mosaic Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	720	23,483	25,726	4,644
NewMarket Corp. . . . .	USFF +0.250%	Weekly	MS	08/29/25	73	29,754	39,846	13,356
Newmont Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	498	16,963	20,612	5,458
Nucor Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	182	25,429	31,675	9,288
Packaging Corp. of America . . . . .	USFF +0.250%	Weekly	MS	07/08/27	133	17,528	21,667	6,308
Pactiv Evergreen, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	33	399	452	93
PPG Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	76	9,233	11,366	3,077
Quaker Chemical Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	131	23,965	27,958	6,326
Royal Gold, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	43	5,065	5,201	612
RPM International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	259	24,183	28,912	7,115



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Scotts Miracle-Gro Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	668	\$ 35,079	\$ 42,585	\$ 11,331
Sealed Air Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	127	4,661	4,638	415
Sherwin-Williams Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	75	18,547	23,392	6,625
SilverCrest Metals, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	185	1,127	1,212	190
Southern Copper Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	585	41,453	50,351	14,178
Vulcan Materials Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	81	15,598	18,388	4,359
Warrior Met Coal, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	206	6,952	12,560	6,427
Westlake Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	25	2,627	3,499	1,156
					<u>22,976</u>	<u>1,034,845</u>	<u>1,207,544</u>	<u>280,206</u>
<b>Media &amp; Entertainment</b>								
Alphabet, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	758	69,971	105,885	42,486
AMC Networks, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	132	2,223	2,480	466
Bumble, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,825	28,614	26,900	975
Cable One, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	20	10,748	11,132	1,408
Charter Communications, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/08/27	36	10,999	13,992	4,026
Cinemark Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,906	54,254	69,126	19,967
Clear Channel Outdoor Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	189	351	344	26
Comcast Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	384	14,176	16,838	4,349
Electronic Arts, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	180	21,421	24,626	5,285
Fox Corp., Class A . . . . .	USFF +0.250%	Weekly	MS	07/08/27	898	27,854	26,644	1,676
Interpublic Group of Cos., Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,033	29,042	33,717	7,868
John Wiley & Sons, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	185	5,597	5,872	865
Match Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	799	29,268	29,163	2,641
Meta Platforms, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	309	79,985	109,374	36,902
Netflix, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	99	31,663	48,201	19,512
New York Times Co. (The), Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	113	4,681	5,536	1,319
News Corp., Class A . . . . .	USFF +0.250%	Weekly	MS	07/08/27	208	3,639	5,106	2,267
Omnicom Group, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	143	12,132	12,371	1,653
Pinterest, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	188	7,093	6,964	537
Roku, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	410	31,683	37,581	8,873

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Shutterstock, Inc. . . .	USFF +0.250%	Weekly	MS	07/08/27	311	\$ 14,046	\$ 15,015	\$ 2,399
Vimeo, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,749	6,866	6,856	635
Walt Disney Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,127	97,081	101,757	14,099
Yelp, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	497	21,929	23,528	3,658
ZipRecruiter, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	357	4,767	4,962	643
					<u>16,856</u>	<u>620,083</u>	<u>743,970</u>	<u>184,535</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
Agilent Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	240	28,034	33,367	8,074
Alnylam Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	153	25,632	29,286	6,061
Amgen, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	19	5,307	5,472	664
Amphastar Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	230	12,409	14,225	3,119
ANI Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	123	7,002	6,782	428
Ardelyx, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	858	3,169	5,320	2,448
Azenta, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	172	11,005	11,204	1,232
Bio-Rad Laboratories, Inc., Class A . . . .	USFF +0.250%	Weekly	MS	07/11/28	176	54,407	56,829	7,258
Bridgebio Pharma, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	196	7,900	7,913	755
Bristol-Myers Squibb Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,111	56,697	57,005	5,633
Cabaletta Bio, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	33	717	749	99
CareDx, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	61	753	732	49
Catalyst Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	373	4,405	6,270	2,279
Celldex Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	41	1,563	1,626	210
Charles River Laboratories International, Inc. . .	USFF +0.250%	Weekly	MS	07/11/28	5	1,188	1,182	106
Collegium Pharmaceutical, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	732	17,013	22,531	7,116
Cymabay Therapeutics, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	488	6,521	11,527	5,618
Editas Medicine, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	405	4,194	4,103	302
Eli Lilly & Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	10	5,766	5,829	605

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
EyePoint Pharmaceuticals, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	194	\$ 4,073	\$ 4,483	\$ 793
Gilead Sciences, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	14	1,133	1,134	108
Halozyne Therapeutics, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	1,223	46,809	45,202	2,790
Harmony Biosciences Holdings, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	1,506	51,063	48,644	2,377
ImmunoGen, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	314	1,338	9,310	8,097
Incyte Corp. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	1,346	72,875	84,515	18,948
Innoviva, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	247	3,492	3,962	798
IQVIA Holdings, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	32	7,156	7,404	920
Johnson & Johnson . . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	688	105,019	107,837	13,302
Ligand Pharmaceuticals, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	65	4,233	4,642	805
Merck & Co., Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	689	69,811	75,115	13,408
Mettler-Toledo International, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/07/27	36	38,636	43,667	8,660
Neurocrine Biosciences, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	61	6,527	8,037	2,878
Pacira BioSciences, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	152	4,183	5,128	1,415
Quanterix Corp. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	121	2,995	3,308	600
RAPT Therapeutics, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	3	76	75	6
Regeneron Pharmaceuticals, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	13	11,001	11,418	1,630
Revvity, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	28	2,774	3,061	787
Rhythm Pharmaceuticals, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	321	9,283	14,756	6,345
Roivant Sciences Ltd. (Bermuda) . . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	27	308	303	24
Twist Bioscience Corp. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	727	23,504	26,797	5,501
United Therapeutics Corp. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	66	14,514	14,513	1,362
Viartis, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/08/27	1,431	13,296	15,498	4,212
West Pharmaceutical Services, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	31	10,822	10,916	1,110
					<u>14,761</u>	<u>758,603</u>	<u>831,677</u>	<u>148,932</u>
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Advanced Micro Devices, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	282	32,073	41,570	12,509

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Allegro MicroSystems, Inc..	USFF +0.250%	Weekly	MS	07/11/28	78	\$ 2,342	\$ 2,361	\$ 263
Applied Materials, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	332	39,922	53,807	18,056
Axcelis Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/25	101	12,305	13,099	1,949
Broadcom, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	25	14,106	27,906	15,835
Diodes, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	219	16,140	17,634	3,057
Intel Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	114	5,729	5,728	538
KLA Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	9	5,266	5,232	507
Lam Research Corp. .	USFF +0.250%	Weekly	MS	07/08/27	32	14,679	25,064	12,040
Microchip Technology, Inc. . . .	USFF +0.250%	Weekly	MS	01/07/27	481	30,841	43,377	16,343
Micron Technology, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	965	82,859	82,353	7,379
Monolithic Power Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	29	15,806	18,293	3,996
NVIDIA Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	243	93,843	120,338	36,329
NXP Semiconductors NV (Netherlands) . .	USFF +0.250%	Weekly	MS	07/08/27	205	33,235	47,084	17,594
Photronics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	940	15,383	29,488	15,685
QUALCOMM, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	504	62,153	72,894	17,062
Rambus, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	364	21,476	24,843	5,385
Skyworks Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	573	54,249	64,417	16,303
					5,496	552,407	695,488	200,830
<b>Software &amp; Services</b>								
Accenture PLC, Class A (Ireland) . .	USFF +0.250%	Weekly	MS	07/11/28	114	35,373	40,004	8,092
Adobe, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	36	15,255	21,478	7,655
Amdocs Ltd. (Guernsey) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	338	28,158	29,707	4,375
ANSYS, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1	289	363	101
AppLovin Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	788	29,242	31,402	4,913
Blackbaud, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	42	3,100	3,641	832
BlackBerry Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,027	4,590	3,636	(528)
Cadence Design Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	77	16,648	20,972	5,888
CrowdStrike Holdings, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	39	9,841	9,957	1,041
DocuSign, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	624	37,533	37,097	3,090
Dolby Laboratories, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	114	9,025	9,825	1,684
DXC Technology Co. .	USFF +0.250%	Weekly	MS	07/11/28	226	5,173	5,169	482
Elastic NV (Netherlands) . . . .	USFF +0.250%	Weekly	MS	07/11/28	516	39,623	58,153	23,299

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Fortinet, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	56	\$ 2,792	\$ 3,278	\$ 748
Freshworks, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	135	2,786	3,171	647
Gartner, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	15	6,687	6,767	708
Gen Digital, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,981	33,805	45,206	15,134
Gitlab, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	393	22,190	24,743	4,638
Guidewire Software, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	432	38,398	47,105	12,696
Informatica, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	26	747	738	62
InterDigital, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	572	45,614	62,085	21,201
International Business Machines Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	254	32,898	41,542	12,761
JFrog Ltd. (Israel) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	193	6,368	6,680	909
Kyndryl Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	735	11,625	15,273	4,740
LiveRamp Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	140	5,080	5,303	700
Manhattan Associates, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	46	10,007	9,905	838
Microsoft Corp. . . . .	USFF +0.250%	Weekly	MS	08/29/25	274	73,965	103,035	37,056
MongoDB, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	14	4,666	5,724	1,496
NCR Voyix Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,492	52,576	59,050	11,374
Nutanix, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,221	37,210	58,229	24,515
Okta, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	48	3,726	4,345	969
Oracle Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	755	82,449	79,600	5,107
Palantir Technologies, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	7,068	131,304	121,358	2,387
Palo Alto Networks, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	291	58,813	85,810	32,522
Q2 Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	243	8,206	10,549	3,113
Qualys, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	160	17,093	31,405	15,918
Rapid7, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	70	3,302	3,997	1,005
Salesforce, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	227	34,143	59,733	28,796
Samsara, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,632	44,119	54,476	14,501
ServiceNow, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	125	51,385	88,311	42,078
Shopify, Inc., Class A (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	250	18,786	19,475	2,454
Smartsheet, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	251	10,060	12,003	2,950
Splunk, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	523	71,592	79,679	16,733
Sprinklr, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	349	4,509	4,202	116
Squarespace, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	572	16,144	18,882	4,330
Synopsys, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	64	29,396	32,954	6,319
Teradata Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4	174	174	16

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
UiPath, Inc., Class A .	USFF +0.250%	Weekly	MS	07/11/28	2,881	\$ 71,726	\$ 71,564	\$ 6,575
Varonis Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	206	5,618	9,328	4,238
VeriSign, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	118	23,342	24,303	3,154
Weave Communications, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	50	542	574	83
Workday, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	147	40,201	40,581	4,156
Yext, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,614	13,458	9,506	(2,687)
Zoom Video Communications, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	332	20,531	23,874	5,581
Zuora, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	215	1,943	2,021	260
					<u>32,116</u>	<u>1,383,826</u>	<u>1,657,942</u>	<u>411,821</u>
<b>Technology Hardware &amp; Equipment</b>								
Apple, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	504	64,977	97,035	40,795
Arrow Electronics, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	184	22,283	22,494	2,304
Badger Meter, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	66	9,209	10,188	1,875
Bel Fuse, Inc., Class B . . . . .	USFF +0.250%	Weekly	MS	07/11/28	179	8,971	11,952	3,840
CDW Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	79	12,860	17,958	6,507
Cisco Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	978	46,426	49,409	9,030
Corning, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	555	15,757	16,900	2,661
Crane NXT Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	363	17,241	20,644	5,244
Extreme Networks, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	3,669	85,852	64,721	(13,916)
F5, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	183	26,757	32,753	8,592
Fabrinet (Cayman Islands) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	266	44,447	50,628	10,648
Hewlett Packard Enterprise Co. . . . .	USFF +0.250%	Weekly	MS	01/07/27	5,171	80,986	87,804	16,056
HP, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/25	1,927	52,054	57,983	12,171
Insight Enterprises, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	215	26,720	38,096	13,886
Jabil, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	928	112,852	118,227	15,977
Juniper Networks, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,654	44,857	48,760	8,522
Knowles Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	262	4,247	4,692	844
Mirion Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	324	3,056	3,321	552
Motorola Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	201	62,716	62,931	6,106
Napco Security Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	461	12,268	15,789	4,732
NetApp, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	443	33,158	39,055	9,455
NetScout Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	890	26,377	19,535	(4,384)



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
nLight, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	32	\$ 435	\$ 432	\$ 37
OSI Systems, Inc. . . .	USFF +0.250%	Weekly	MS	01/10/28	48	5,561	6,194	1,180
Rogers Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1	132	132	12
Seagate Technology Holdings PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	470	28,743	40,124	14,945
SmartRent, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	274	874	874	82
Super Micro Computer, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	980	88,156	278,575	198,699
TE Connectivity Ltd. (Switzerland) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	96	11,687	13,488	2,957
Vishay Intertechnology, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	602	13,610	14,430	2,276
Vontier Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	461	15,937	15,928	1,487
Western Digital Corp..	USFF +0.250%	Weekly	MS	07/11/28	383	17,017	20,058	4,639
Xerox Holdings Corp..	USFF +0.250%	Weekly	MS	07/11/28	240	2,973	4,399	1,903
					<u>23,089</u>	<u>999,196</u>	<u>1,285,509</u>	<u>389,714</u>
<b>Telecommunication Services</b>								
AT&T, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,683	56,008	61,801	11,677
EchoStar Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	08/29/25	996	25,249	16,504	(7,594)
Iridium Communications, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/25	192	9,686	7,903	(862)
TELUS Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	221	3,943	3,932	359
T-Mobile US, Inc.. . . .	USFF +0.250%	Weekly	MS	01/10/28	390	53,415	62,529	14,328
United States Cellular Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	153	6,563	6,356	409
Verizon Communications, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,074	36,768	40,490	8,501
					<u>6,709</u>	<u>191,632</u>	<u>199,515</u>	<u>26,818</u>
<b>Transportation</b>								
ArcBest Corp. . . . .	USFF +0.250%	Weekly	MS	08/29/25	110	9,437	13,223	4,963
CH Robinson Worldwide, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	181	16,757	15,637	767
CSX Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	755	21,858	26,176	6,656
Delta Air Lines, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	1,140	36,256	45,862	13,183
Expeditors International of Washington, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	87	9,132	11,066	3,011
FedEx Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	439	106,585	111,054	14,727
GXO Logistics, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	220	12,717	13,455	1,933
Hub Group, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/05/26	67	5,017	6,160	1,761

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Kirby Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	68	\$ 5,218	\$ 5,337	\$ 590
Landstar System, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	68	11,579	13,168	2,836
Norfolk Southern Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	53	11,438	12,528	2,171
Old Dominion Freight Line, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	31	12,049	12,565	1,677
Ryder System, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	31	2,509	3,567	1,390
SkyWest, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	840	36,834	43,848	10,474
Uber Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	288	17,828	17,732	1,579
Union Pacific Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	20	4,911	4,912	462
United Parcel Service, Inc., Class B. . . . .	USFF +0.250%	Weekly	MS	07/11/28	29	4,560	4,560	26
XPO, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	143	11,670	12,525	1,986
					<u>4,570</u>	<u>336,355</u>	<u>373,375</u>	<u>70,192</u>
<b>Utilities</b>								
ALLETE, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	751	43,182	45,931	7,528
American Water Works Co., Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	100	13,593	13,199	1,051
Atmos Energy Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	51	5,772	5,911	692
Black Hills Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,028	55,238	55,461	5,959
Constellation Energy Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	204	23,228	23,846	2,848
Dominion Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	755	35,032	35,485	4,179
DTE Energy Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	9	988	992	97
Duke Energy Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	132	11,541	12,809	2,757
Entergy Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	401	39,186	40,577	5,674
Fortis, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	646	26,318	26,570	2,802
NextEra Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	233	11,729	14,152	3,634
NRG Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,884	131,053	149,103	30,887
ONE Gas, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	201	12,150	12,808	1,861
Otter Tail Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	158	10,827	13,425	4,042
PPL Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	637	15,940	17,263	2,961
Public Service Enterprise Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	380	23,308	23,237	2,133
Spire, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	203	12,556	12,655	1,389
TransAlta Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	130	1,057	1,080	125
Vistra Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,715	46,399	66,062	25,126
WEC Energy Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	21	1,739	1,768	192
					<u>10,639</u>	<u>520,836</u>	<u>572,334</u>	<u>105,937</u>
<b>Total Reference Entity — Long</b>						<u>14,803,363</u>	<u>17,094,206</u>	<u>3,813,941</u>

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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	07/11/28	(4,514)	\$ (57,957)	\$ (65,950)	\$ (8,378)
Garrett Motion, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(42)	(405)	(406)	(3)
Gentherm, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(509)	(36,354)	(26,651)	9,707
Harley-Davidson, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(710)	(20,586)	(26,156)	(5,753)
LCI Industries . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(815)	(106,254)	(102,454)	580
Lucid Group, Inc. . . . .	USFF -5.555%	Weekly	MS	01/10/28	(25,773)	(174,210)	(108,504)	64,940
Luminar Technologies, Inc. .	USFF -16.008%	Weekly	MS	01/07/27	(21,729)	(114,497)	(73,227)	40,767
Magna International, Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,359)	(257,147)	(257,530)	(5,090)
Mobileye Global, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,275)	(85,787)	(98,553)	(13,872)
Phinia, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(269)	(8,159)	(8,148)	(25)
QuantumScape Corp. . . . .	USFF -0.780%	Weekly	MS	07/11/28	(7,440)	(43,493)	(51,708)	(8,406)
Tesla, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(460)	(117,446)	(114,301)	2,692
Winnebago Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(718)	(45,673)	(52,328)	(7,076)
					(69,613)	(1,067,968)	(985,916)	70,083
<b>Capital Goods</b>								
3D Systems Corp. . . .	USFF -0.250%	Weekly	MS	01/07/27	(14,890)	(136,105)	(94,552)	40,589
AAON, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,348)	(152,892)	(173,447)	(21,309)
AeroVironment, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(915)	(116,068)	(115,327)	231
AerSale Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,107)	(31,469)	(26,748)	4,583
Albany International Corp., Class A. . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,581)	(145,251)	(155,286)	(11,580)
Allegion PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,021)	(248,652)	(256,040)	(8,482)
Ameresco, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,941)	(214,409)	(156,481)	56,985
Archer Aviation, Inc., Class A. . . . .	USFF -4.830%	Weekly	MS	07/11/28	(1,394)	(8,950)	(8,559)	352
Arcosa, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,021)	(77,573)	(84,375)	(7,144)
Argan, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(21)	(999)	(983)	12
Astec Industries, Inc. .	USFF +0.250%	Weekly	MS	07/06/26	(215)	(7,199)	(7,998)	(833)
Ballard Power Systems, Inc. (Canada) . . . . .	USFF -1.184%	Weekly	MS	01/05/26	(30,697)	(263,694)	(113,579)	148,915
Barnes Group, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(883)	(24,698)	(28,812)	(4,257)
Bloom Energy Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,778)	(64,768)	(55,914)	8,438
ChargePoint Holdings, Inc. . . . .	USFF -4.526%	Weekly	MS	01/10/28	(31,585)	(150,709)	(73,909)	76,137
Chart Industries, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(511)	(77,566)	(69,665)	7,560
<b>Construction</b>								
Partners, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(740)	(23,494)	(32,205)	(9,438)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Distribution Solutions								
Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(54)	\$ (1,469)	\$ (1,704)	\$ (242)
Dover Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,247)	(181,913)	(191,801)	(11,986)
Ducommun, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(268)	(12,044)	(13,952)	(1,961)
Dycom Industries, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(1,559)	(166,954)	(179,425)	(13,205)
Energy Recovery, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/06/26	(1,149)	(29,776)	(21,647)	8,241
Enovix Corp. . . . .	USFF -0.780%	Weekly	MS	01/10/28	(1,916)	(37,260)	(23,988)	13,107
ESCO Technologies, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/11/28	(151)	(16,513)	(17,672)	(1,232)
Federal Signal Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(889)	(54,254)	(68,222)	(14,904)
FuelCell Energy, Inc. . . . .	USFF -1.054%	Weekly	MS	01/10/28	(30,043)	(57,639)	(48,069)	9,243
GATX Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,343)	(156,357)	(161,455)	(6,877)
Generac Holdings, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/06/26	(667)	(101,942)	(86,203)	15,116
GMS, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(211)	(17,326)	(17,393)	(143)
GrafTech International Ltd. . . . .								
	USFF -0.250%	Weekly	MS	07/08/27	(19,341)	(91,529)	(42,357)	48,549
Granite Construction, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(1,253)	(50,531)	(63,728)	(14,174)
Hayward Holdings, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(4,060)	(53,719)	(55,216)	(1,734)
Helios Technologies, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/06/26	(1,216)	(70,826)	(55,146)	15,210
Herc Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,696)	(256,717)	(252,517)	(5,335)
Hexcel Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,315)	(303,095)	(318,231)	(17,428)
Hillenbrand, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,475)	(71,759)	(70,579)	(570)
JELD-WEN Holding, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/06/26	(4,721)	(103,616)	(89,132)	13,950
John Bean Technologies Corp. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(589)	(65,010)	(58,576)	5,998
Johnson Controls International PLC (Ireland) . . . . .								
	USFF -0.250%	Weekly	MS	07/11/28	(520)	(29,504)	(29,973)	(1,722)
Kadant, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(120)	(27,166)	(33,637)	(6,676)
Kratos Defense & Security Solutions, Inc. . . . .								
	USFF -0.250%	Weekly	MS	08/29/25	(3,652)	(81,958)	(74,099)	7,473
L3Harris Technologies, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/11/28	(1,297)	(239,745)	(273,174)	(40,416)
MasTec, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,849)	(155,275)	(140,006)	14,343
Mercury Systems, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/05/26	(3,305)	(213,967)	(120,864)	92,163
Moog, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(835)	(94,558)	(120,891)	(27,708)
MRC Global, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(4,919)	(52,669)	(54,158)	(1,779)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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	(6,696)	\$ (83,734)	\$ (96,422)	\$ (15,474)
MYR Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(613)	(81,058)	(88,658)	(7,957)
Nikola Corp. . . . .	USFF -4.769%	Weekly	MS	07/11/28	(11,630)	(10,221)	(10,174)	2
Nordson Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(955)	(238,774)	(252,273)	(14,897)
NOW, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,972)	(33,411)	(33,643)	(379)
Oshkosh Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,332)	(124,306)	(144,402)	(21,355)
PGT Innovations, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,388)	(72,451)	(97,192)	(25,060)
Plug Power, Inc. . . . .	USFF -3.846%	Weekly	MS	01/10/28	(17,709)	(148,134)	(79,691)	67,792
Primoris Services Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,530)	(40,802)	(50,811)	(11,449)
RBC Bearings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(150)	(38,441)	(42,734)	(4,461)
Regal Rexnord Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(841)	(115,569)	(124,485)	(10,239)
Resideo Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,118)	(64,617)	(58,681)	5,597
Rocket Lab USA, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(17,637)	(79,069)	(97,533)	(19,311)
Rush Enterprises, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,938)	(74,789)	(97,481)	(23,628)
Sensata Technologies Holding PLC (United Kingdom) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(712)	(27,080)	(26,750)	126
SES AI Corp. . . . .	USFF -2.520%	Weekly	MS	07/11/28	(71)	(141)	(130)	10
SiteOne Landscape Supply, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,418)	(351,583)	(392,925)	(42,888)
Spirit AeroSystems Holdings, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,319)	(55,725)	(73,698)	(18,828)
Sunrun, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,914)	(95,385)	(96,462)	(2,522)
Titan Machinery, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,751)	(54,098)	(50,569)	3,285
Toro Co. (The) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,819)	(239,670)	(270,596)	(32,954)
Transcat, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(81)	(7,870)	(8,856)	(1,021)
Valmont Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(149)	(33,200)	(34,793)	(1,829)
Vicor Corp. . . . .	USFF -0.250%	Weekly	MS	08/29/25	(495)	(51,825)	(22,245)	29,351
Watsco, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(156)	(58,905)	(66,841)	(8,377)
WillScot Mobile Mini Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(10,041)	(392,822)	(446,825)	(55,729)
Xometry, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,979)	(62,565)	(71,066)	(9,337)
Xylem, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	(1,003)	(108,530)	(114,703)	(7,594)
					(292,725)	(7,284,362)	(7,088,334)	126,934
<b>Commercial &amp; Professional Services</b>								
ABM Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,110)	(95,780)	(94,591)	(736)
Alight, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,042)	(19,802)	(17,418)	2,450

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
CACI International, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(117)	\$ (38,789)	\$ (37,892)	\$ 751
Casella Waste Systems, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,427)	(196,296)	(207,411)	(11,978)
CBIZ, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,134)	(61,966)	(70,977)	(9,294)
Clarivate PLC (Jersey) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(18,795)	(139,413)	(174,042)	(35,241)
Clean Harbors, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(381)	(61,818)	(66,488)	(5,071)
Conduent, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(7,008)	(33,027)	(25,579)	7,302
CSG Systems International, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(437)	(26,602)	(23,253)	2,723
Driven Brands Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,800)	(56,203)	(25,668)	30,288
Equifax, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,330)	(517,430)	(576,186)	(63,136)
Exponent, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,291)	(202,966)	(201,700)	(547)
FTI Consulting, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,518)	(289,808)	(302,310)	(14,664)
GFL Environmental, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,483)	(228,844)	(258,238)	(30,401)
Healthcare Services Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,494)	(18,599)	(15,493)	3,062
HNI Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(579)	(19,954)	(24,220)	(4,739)
Kforce, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(603)	(36,729)	(40,739)	(4,750)
Korn Ferry . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(498)	(25,280)	(29,556)	(4,957)
Matthews International Corp., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(167)	(5,972)	(6,121)	(181)
Maximus, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(605)	(50,936)	(50,735)	(16)
Montrose Environmental Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(536)	(22,831)	(17,222)	5,509
Paychex, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,436)	(172,157)	(171,042)	359
Paycom Software, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(661)	(159,787)	(136,642)	22,325
Paycor HCM, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,086)	(23,962)	(23,447)	410
Paylocity Holding Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(735)	(158,587)	(121,165)	36,935
RB Global, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/05/26	(5,539)	(335,223)	(370,504)	(39,460)
Stericycle, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,500)	(69,664)	(74,340)	(5,144)
Sterling Check Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(19)	(263)	(264)	(2)
TransUnion. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,451)	(305,883)	(305,828)	(1,290)
UniFirst Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(263)	(49,094)	(48,105)	220
Verra Mobility Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,672)	(91,793)	(107,596)	(16,862)
					<u>(74,717)</u>	<u>(3,515,458)</u>	<u>(3,624,772)</u>	<u>(136,135)</u>



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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	(1,265)	\$ (190,229)	\$ (77,203)	\$107,587
American Eagle Outfitters, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(999)	(17,233)	(21,139)	(4,706)
Arko Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,456)	(11,130)	(12,012)	(954)
Asbury Automotive Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,520)	(323,383)	(341,954)	(19,993)
Bath & Body Works, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,845)	(200,604)	(209,110)	(9,388)
Buckle, Inc. (The) . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,318)	(58,156)	(62,631)	(4,731)
Caleres, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,491)	(66,697)	(76,548)	(11,202)
CarMax, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(798)	(61,837)	(61,239)	326
Chico's FAS, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,300)	(32,170)	(32,594)	(581)
Dillard's, Inc., Class A. . . . .	USFF -0.630%	Weekly	MS	07/11/28	(207)	(76,821)	(83,556)	(9,919)
Five Below, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(450)	(80,671)	(95,922)	(15,821)
Foot Locker, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,742)	(126,369)	(116,563)	5,711
Guess?, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,256)	(29,189)	(28,963)	(406)
Leslie's, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(5,431)	(84,979)	(37,528)	47,077
Macy's, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,571)	(44,382)	(71,849)	(28,252)
MarineMax, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,206)	(64,707)	(85,813)	(21,415)
Murphy USA, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(454)	(164,354)	(161,878)	1,431
National Vision Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,365)	(59,878)	(28,569)	34,760
Nordstrom, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,712)	(58,461)	(68,486)	(10,404)
Ollie's Bargain Outlet Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(474)	(34,910)	(35,972)	(1,216)
Penske Automotive Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	(1,093)	(186,499)	(175,437)	8,838
Petco Health & Wellness Co., Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,637)	(15,551)	(14,653)	762
RH . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(199)	(57,689)	(58,005)	(570)
Sally Beauty Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(280)	(5,893)	(3,718)	2,148
Shoe Carnival, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(904)	(22,476)	(27,310)	(5,043)
Sonic Automotive, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,375)	(72,121)	(77,289)	(5,797)
Victoria's Secret & Co. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,709)	(150,980)	(98,437)	51,625
Warby Parker, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,499)	(16,547)	(21,136)	(4,760)
					<u>(55,556)</u>	<u>(2,313,916)</u>	<u>(2,185,514)</u>	<u>105,107</u>
<b>Consumer Durables &amp; Apparel</b>								
Acushnet Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(498)	(25,876)	(31,459)	(6,781)
BRP, Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/07/27	(235)	(17,560)	(16,847)	533
Brunswick Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(663)	(63,919)	(64,145)	(507)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Capri Holdings Ltd. (British Virgin Islands)	USFF -0.250%	Weekly	MS	07/11/28	(6,704)	\$ (325,820)	\$ (336,809)	\$ (12,834)
Columbia Sportswear Co.	USFF -0.250%	Weekly	MS	01/10/28	(295)	(26,816)	(23,464)	2,886
Ethan Allen Interiors, Inc.	USFF -0.250%	Weekly	MS	07/11/28	(121)	(3,738)	(3,862)	(141)
Gildan Activewear, Inc. (Canada)	USFF -0.250%	Weekly	MS	01/10/28	(3,528)	(108,415)	(116,636)	(10,486)
iRobot Corp.	USFF -0.250%	Weekly	MS	07/11/28	(365)	(13,882)	(14,126)	(305)
Levi Strauss & Co, Class A.	USFF -0.250%	Weekly	MS	01/10/28	(24,544)	(371,738)	(405,958)	(41,532)
Malibu Boats, Inc., Class A.	USFF -0.250%	Weekly	MS	07/11/28	(115)	(6,179)	(6,304)	(152)
Movado Group, Inc.	USFF -0.250%	Weekly	MS	07/11/28	(111)	(3,288)	(3,347)	(76)
Newell Brands, Inc.	USFF -0.250%	Weekly	MS	07/08/27	(1,917)	(28,041)	(16,640)	10,779
Oxford Industries, Inc.	USFF -0.250%	Weekly	MS	01/10/28	(217)	(25,196)	(21,700)	2,962
Polaris, Inc.	USFF -0.250%	Weekly	MS	07/11/28	(147)	(14,038)	(13,931)	45
Sonos, Inc.	USFF -0.250%	Weekly	MS	01/10/28	(4,970)	(84,234)	(85,186)	(1,790)
Sturm Ruger & Co., Inc.	USFF -0.250%	Weekly	MS	07/11/28	(58)	(2,639)	(2,636)	(9)
Tempur Sealy International, Inc.	USFF -0.250%	Weekly	MS	07/11/28	(115)	(5,897)	(5,862)	(83)
Topgolf Callaway Brands Corp.	USFF -0.250%	Weekly	MS	01/05/26	(6,638)	(182,501)	(95,189)	86,510
Under Armour, Inc., Class C	USFF -0.250%	Weekly	MS	07/11/28	(13,739)	(95,667)	(114,721)	(20,035)
VF Corp.	USFF -0.250%	Weekly	MS	07/08/27	(5,116)	(148,470)	(96,181)	47,214
Whirlpool Corp.	USFF -0.250%	Weekly	MS	07/11/28	(167)	(26,349)	(20,336)	6,339
Wolverine World Wide, Inc.	USFF -0.250%	Weekly	MS	07/06/26	(4,041)	(100,326)	(35,924)	61,240
					<u>(74,304)</u>	<u>(1,680,589)</u>	<u>(1,531,263)</u>	<u>123,777</u>
<b>Consumer Services</b>								
Airbnb, Inc., Class A	USFF -0.250%	Weekly	MS	07/11/28	(1,131)	(165,319)	(153,974)	11,236
Bally's Corp.	USFF -0.250%	Weekly	MS	01/05/26	(1,048)	(66,986)	(14,609)	52,124
Bloomin' Brands, Inc.	USFF -0.250%	Weekly	MS	07/11/28	(1,891)	(50,012)	(53,232)	(3,582)
Boyd Gaming Corp.	USFF -0.250%	Weekly	MS	07/11/28	(736)	(44,039)	(46,081)	(2,518)
Chegg, Inc.	USFF -0.250%	Weekly	MS	01/07/27	(11,615)	(199,484)	(131,946)	66,526
Churchill Downs, Inc.	USFF -0.250%	Weekly	MS	01/10/28	(1,747)	(209,675)	(235,723)	(27,575)
Coursera, Inc.	USFF -0.250%	Weekly	MS	07/11/28	(63)	(1,229)	(1,220)	3
Cracker Barrel Old Country Store, Inc.	USFF -0.250%	Weekly	MS	07/08/27	(830)	(71,090)	(63,976)	5,922
Dave & Buster's Entertainment, Inc.	USFF -0.250%	Weekly	MS	07/11/28	(625)	(32,249)	(33,656)	(1,549)
Dine Brands Global, Inc.	USFF -0.250%	Weekly	MS	07/11/28	(524)	(23,982)	(26,017)	(2,408)
Domino's Pizza, Inc.	USFF -0.250%	Weekly	MS	07/11/28	(47)	(19,078)	(19,375)	(438)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Expedia Group, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(401)	\$ (53,221)	\$ (60,868)	\$ (8,431)
First Watch Restaurant Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(884)	(16,384)	(17,768)	(1,457)
Hyatt Hotels Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,593)	(184,598)	(207,743)	(24,287)
Jack in the Box, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(567)	(44,107)	(46,284)	(2,598)
Krispy Kreme, Inc. . . .	USFF -0.250%	Weekly	MS	07/08/27	(11,521)	(159,236)	(173,852)	(15,979)
Life Time Group Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,088)	(16,266)	(16,407)	(213)
Marriott Vacations Worldwide Corp. . .	USFF -0.250%	Weekly	MS	07/11/28	(418)	(33,458)	(35,484)	(2,438)
Mister Car Wash, Inc. . . . .	USFF -0.580%	Weekly	MS	07/06/26	(12,033)	(127,356)	(103,965)	22,831
Norwegian Cruise Line Holdings Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,657)	(22,952)	(33,206)	(10,355)
OneSpaWorld Holdings Ltd. (Bahamas) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(296)	(4,148)	(4,174)	(44)
Papa John's International, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(429)	(36,440)	(32,703)	3,182
Portillo's, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,532)	(129,000)	(104,055)	24,378
Red Rock Resorts, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,154)	(270,946)	(328,193)	(67,759)
Sweetgreen, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(789)	(8,836)	(8,916)	(118)
Texas Roadhouse, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,041)	(112,741)	(127,241)	(15,784)
Wingstop, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(861)	(158,919)	(220,915)	(66,366)
WW International, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,389)	(78,114)	(73,404)	4,367
Wyndham Hotels & Resorts, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(437)	(32,513)	(35,139)	(2,923)
					<u>(75,347)</u>	<u>(2,372,378)</u>	<u>(2,410,126)</u>	<u>(66,253)</u>
<b>Consumer Staples Distribution &amp; Retail</b>								
Casey's General Stores, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(831)	(227,483)	(228,309)	(1,856)
Chefs' Warehouse, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,579)	(117,170)	(105,330)	11,190
Performance Food Group Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(572)	(38,873)	(39,554)	(852)
SpartanNash Co. . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,086)	(66,998)	(47,874)	17,120
United Natural Foods, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,744)	(151,108)	(60,765)	93,035
Weis Markets, Inc. . . .	USFF -0.250%	Weekly	MS	07/11/28	(104)	(6,515)	(6,652)	(165)
					<u>(10,916)</u>	<u>(608,147)</u>	<u>(488,484)</u>	<u>118,472</u>

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Atlas Energy Solutions, Inc. . . . .	USFF -0.630%	Weekly	MS	07/11/28	(2,220)	\$ (38,280)	\$ (38,228)	\$ (117)
Baytex Energy Corp. (Canada) . . . . .	USFF -0.865%	Weekly	MS	07/08/27	(47,383)	(160,404)	(157,312)	1,439
Cactus, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,178)	(151,086)	(144,281)	4,946
Chevron Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,308)	(196,809)	(195,101)	(2,945)
Civitas Resources, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,783)	(328,101)	(327,062)	(6,981)
Clean Energy Fuels Corp. . . . .	USFF -0.268%	Weekly	MS	01/07/27	(22,800)	(93,807)	(87,324)	6,071
Comstock Resources, Inc. . . . .	USFF -0.580%	Weekly	MS	01/10/28	(26,255)	(280,523)	(232,357)	42,519
Core Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,886)	(53,397)	(33,307)	19,861
Crescent Energy Co., Class A . . . . .	USFF -0.680%	Weekly	MS	07/11/28	(1,663)	(19,371)	(21,968)	(2,682)
Crescent Point Energy Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(11,922)	(81,320)	(82,619)	(2,244)
Denison Mines Corp. (Canada) . . . . .	USFF -0.730%	Weekly	MS	01/07/27	(39,758)	(47,006)	(70,372)	(23,572)
Diamond Offshore Drilling, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,413)	(121,156)	(109,369)	11,144
Dril-Quip, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,029)	(23,059)	(23,945)	(987)
DT Midstream, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,483)	(225,649)	(245,668)	(31,590)
Energy Fuels, Inc. (Canada) . . . . .	USFF -1.230%	Weekly	MS	01/10/28	(7,820)	(53,561)	(56,226)	(2,901)
Green Plains, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,916)	(58,707)	(48,322)	10,127
Hess Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(272)	(43,257)	(39,212)	3,736
Kinetik Holdings, Inc. . . . .	USFF -0.730%	Weekly	MS	01/07/27	(3,248)	(119,634)	(108,483)	(1,840)
Kosmos Energy Ltd. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(13,939)	(104,279)	(93,531)	10,306
Marathon Oil Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,301)	(59,413)	(55,592)	3,175
New Fortress Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,238)	(157,683)	(122,170)	23,635
NexGen Energy Ltd. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(40,328)	(245,256)	(282,296)	(38,119)
NextDecade Corp. . . . .	USFF -0.865%	Weekly	MS	07/11/28	(1,574)	(7,607)	(7,508)	66
Noble Corp. PLC (United Kingdom) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,063)	(47,943)	(51,194)	(3,462)
Northern Oil and Gas, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,762)	(244,803)	(250,667)	(10,577)
NOV, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,852)	(178,105)	(199,799)	(24,257)
Oceaneering International, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,758)	(68,939)	(58,690)	9,946
ONEOK, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(12,919)	(858,550)	(907,172)	(52,382)
Ovintiv, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,779)	(437,125)	(429,494)	2,248
Patterson-UTI Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(23,163)	(256,932)	(250,160)	5,621

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
ProFrac Holding Corp., Class A . . . .	USFF -0.580%	Weekly	MS	07/08/27	(6,194)	\$ (89,499)	\$ (52,525)	\$ 36,581
ProPetro Holding Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(17,893)	(160,393)	(149,943)	9,744
Range Resources Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(937)	(33,127)	(28,522)	4,572
REX American Resources Corp. . .	USFF -0.250%	Weekly	MS	07/11/28	(16)	(763)	(757)	3
RPC, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,650)	(40,001)	(33,852)	5,805
Select Water Solutions, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,981)	(31,185)	(30,216)	236
SFL Corp. Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,605)	(39,459)	(40,664)	(3,163)
SilverBow Resources, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,779)	(73,953)	(51,733)	21,894
Southwestern Energy Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(13,466)	(93,613)	(88,202)	5,019
Talos Energy, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,540)	(119,119)	(121,524)	(2,928)
TC Energy Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(10,449)	(382,104)	(408,451)	(37,549)
Tidewater, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(490)	(33,856)	(35,334)	(1,627)
Valaris Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,938)	(133,241)	(132,889)	(233)
Vermilion Energy, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,638)	(110,971)	(104,174)	4,813
Vital Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,474)	(80,187)	(67,052)	12,782
World Kinect Corp. . .	USFF -0.250%	Weekly	MS	01/07/27	(5,088)	(125,397)	(115,905)	6,316
					(407,151)	(6,308,630)	(6,191,172)	12,449
<b>Financial Services</b>								
FleetCor Technologies, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(542)	(151,026)	(153,175)	(2,812)
Jack Henry & Associates, Inc. . . .	USFF -0.250%	Weekly	MS	07/11/28	(496)	(81,999)	(81,051)	464
MSCI, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(262)	(146,391)	(148,200)	(2,453)
Nuvei Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(212)	(5,602)	(5,567)	10
Open Lending Corp. .	USFF -0.250%	Weekly	MS	07/11/28	(447)	(3,271)	(3,804)	(547)
Remitly Global, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(8,413)	(170,123)	(163,380)	5,995
Toast, Inc., Class A . .	USFF -0.250%	Weekly	MS	07/11/28	(7,813)	(113,660)	(142,665)	(34,306)
WEX, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(199)	(38,961)	(38,715)	74
					(18,384)	(711,033)	(736,557)	(33,575)
<b>Food, Beverage &amp; Tobacco</b>								
Brown-Forman Corp., Class B. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,255)	(144,289)	(128,761)	14,330
Darling Ingredients, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(7,854)	(550,210)	(391,443)	156,227
Duckhorn Portfolio, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(854)	(8,073)	(8,412)	(375)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Flowers Foods, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,391)	\$ (112,419)	\$ (98,841)	\$ 10,420
Hain Celestial Group, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(7,731)	(150,644)	(84,654)	66,135
J & J Snack Foods Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(97)	(15,520)	(16,213)	(1,388)
Lamb Weston Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(335)	(32,629)	(36,210)	(3,800)
Mission Produce, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(656)	(9,551)	(6,619)	2,874
Pilgrim's Pride Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,964)	(148,741)	(164,964)	(17,152)
Post Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(438)	(39,378)	(38,570)	698
Tyson Foods, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(15,472)	(819,072)	(831,620)	(31,910)
Utz Brands, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,801)	(40,966)	(29,248)	10,680
					<u>(47,848)</u>	<u>(2,071,492)</u>	<u>(1,835,555)</u>	<u>206,739</u>
<b>Health Care Equipment &amp; Services</b>								
Abbott Laboratories . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(249)	(26,014)	(27,407)	(1,401)
Acadia Healthcare Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,108)	(234,346)	(241,678)	(8,362)
AdaptHealth Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(3,518)	(86,896)	(25,646)	62,510
Agility, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,366)	(25,538)	(10,819)	15,014
agilon health, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,940)	(76,106)	(61,997)	13,774
Alcon, Inc. (Switzerland) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(435)	(36,854)	(33,982)	2,592
Align Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(320)	(88,542)	(87,680)	472
Alphatec Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,282)	(53,736)	(64,701)	(11,647)
Amedisys, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,524)	(141,180)	(144,871)	(4,400)
Bausch + Lomb Corp. (Canada) . . . . .	USFF -4.330%	Weekly	MS	07/11/28	(686)	(10,723)	(11,703)	(1,027)
Boston Scientific Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(681)	(37,320)	(39,369)	(2,212)
Chemed Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(68)	(35,180)	(39,763)	(5,212)
Cooper Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(390)	(147,107)	(147,592)	(1,215)
CorVel Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(10)	(2,486)	(2,472)	3
DENTSPLY SIRONA, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,710)	(106,769)	(96,449)	9,047
DocGo, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,644)	(12,165)	(9,190)	2,922
Doximity, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,205)	(150,532)	(117,908)	31,962
Edwards Lifesciences Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,872)	(218,275)	(218,990)	(1,674)
Ensign Group, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(568)	(55,635)	(63,735)	(8,464)
Envista Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,062)	(43,083)	(25,552)	17,342



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Glaukos Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(448)	\$ (21,635)	\$ (35,612)	\$ (14,072)
Globus Medical, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(8,791)	(428,690)	(468,472)	(41,666)
GoodRx Holdings, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(716)	(4,598)	(4,797)	(220)
ICU Medical, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(345)	(60,842)	(34,410)	26,164
IDEXX Laboratories, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	(313)	(167,833)	(173,731)	(7,051)
Inspire Medical Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(961)	(136,902)	(195,496)	(62,879)
Insulet Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(465)	(106,983)	(100,896)	5,617
Integra LifeSciences Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,068)	(81,835)	(90,061)	(8,587)
Intuitive Surgical, Inc..	USFF -0.250%	Weekly	MS	07/11/28	(282)	(89,533)	(95,136)	(5,996)
LifeStance Health Group, Inc. . . . .	USFF -0.680%	Weekly	MS	01/07/27	(7,222)	(55,058)	(56,548)	(1,733)
LivaNova PLC (United Kingdom) . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,030)	(99,031)	(105,032)	(6,437)
Masimo Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,352)	(489,454)	(510,098)	(22,796)
Merit Medical Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,162)	(81,222)	(88,266)	(7,519)
Multiplan Corp. . . . .	USFF -0.267%	Weekly	MS	07/11/28	(5,454)	(9,199)	(7,854)	1,305
Neogen Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,026)	(124,201)	(141,293)	(17,638)
Nevro Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(5,465)	(184,350)	(117,607)	65,896
Novocure Ltd. (Jersey) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(17,726)	(423,877)	(264,649)	157,364
Omnicell, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(424)	(50,832)	(15,955)	36,759
Option Care Health, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,803)	(127,208)	(128,123)	(1,475)
PROCEPT BioRobotics Corp. . .	USFF -0.250%	Weekly	MS	01/10/28	(2,040)	(70,522)	(85,496)	(15,794)
QuidelOrtho Corp. . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,203)	(284,221)	(236,061)	47,276
RadNet, Inc. . . . .	USFF -0.250%	Weekly	MS	08/29/25	(1,875)	(49,695)	(65,194)	(16,796)
ResMed, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6)	(1,447)	(1,032)	397
Schrodinger, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(3,218)	(151,389)	(115,204)	35,338
Select Medical Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,200)	(34,110)	(28,200)	5,277
Shockwave Medical, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(770)	(163,274)	(146,731)	16,044
Simulations Plus, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(24)	(1,077)	(1,074)	(2)
STAAR Surgical Co. . .	USFF -0.250%	Weekly	MS	01/10/28	(2,106)	(113,895)	(65,728)	47,666
Stryker Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(74)	(21,942)	(22,160)	(374)
Tandem Diabetes Care, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(3,514)	(197,426)	(103,944)	91,918
Teladoc Health, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(2,646)	(44,274)	(57,021)	(13,213)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
TransMedics Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(481)	\$ (23,404)	\$ (37,965)	\$ (15,268)
Treace Medical Concepts, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,761)	(56,913)	(47,953)	8,710
Universal Health Services, Inc., Class B. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(207)	(27,064)	(31,555)	(4,838)
US Physical Therapy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(353)	(39,456)	(32,878)	5,556
					<u>(129,169)</u>	<u>(5,611,879)</u>	<u>(5,183,736)</u>	<u>396,957</u>
<b>Household &amp; Personal Products</b>								
Central Garden & Pet Co., Class A . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(327)	(14,886)	(14,401)	411
Edgewell Personal Care Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(562)	(24,566)	(20,586)	3,565
Estee Lauder Cos., Inc. (The), Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	(4,902)	(661,568)	(716,918)	(60,487)
Inter Parfums, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(353)	(49,386)	(50,836)	(1,949)
Olaplex Holdings, Inc. . . . .	USFF -0.269%	Weekly	MS	07/06/26	(1,593)	(20,973)	(4,046)	16,835
					<u>(7,737)</u>	<u>(771,379)</u>	<u>(806,787)</u>	<u>(41,625)</u>
<b>Materials</b>								
AdvanSix, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(301)	(8,134)	(9,018)	(928)
Agnico Eagle Mines Ltd. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,439)	(215,988)	(243,479)	(29,933)
Air Products and Chemicals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,765)	(491,194)	(483,257)	2,733
Albemarle Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(772)	(146,467)	(111,539)	33,794
Alcoa Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,741)	(78,070)	(59,194)	18,429
Algoma Steel Group, Inc. (Canada) . . . . .	USFF -3.080%	Weekly	MS	01/10/28	(6,021)	(47,686)	(60,391)	(14,033)
Arch Resources, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(106)	(17,682)	(17,590)	(119)
Ashland, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,639)	(432,472)	(391,114)	34,735
Balchem Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(110)	(15,536)	(16,363)	(1,048)
Cabot Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(490)	(37,625)	(40,915)	(4,601)
Celanese Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(784)	(98,111)	(121,810)	(26,208)
Coeur Mining, Inc. . . . .	USFF -0.282%	Weekly	MS	07/06/26	(80,027)	(375,724)	(260,888)	113,055
Compass Minerals International, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(515)	(12,759)	(13,040)	(385)
Corteva, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,241)	(328,548)	(251,149)	72,863
DuPont de Nemours, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,361)	(104,582)	(104,702)	(418)
Ecovyst, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,025)	(20,123)	(19,784)	246
Element Solutions, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,531)	(49,504)	(58,567)	(9,452)
Equinox Gold Corp. (Canada) . . . . .	USFF -0.267%	Weekly	MS	08/29/25	(29,222)	(232,247)	(142,896)	88,331

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
ERO Copper Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(18)	\$ (285)	\$ (284)	\$ —
First Majestic Silver Corp. (Canada) . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,996)	(50,953)	(43,025)	7,596
FMC Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,680)	(563,824)	(547,274)	7,603
Freeport-McMoRan, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,066)	(114,129)	(130,520)	(27,231)
Ginkgo Bioworks Holdings, Inc. . . . .	USFF -1.552%	Weekly	MS	07/11/28	(39,520)	(64,881)	(66,789)	(2,561)
Graphic Packaging Holding Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,606)	(80,147)	(88,888)	(9,809)
Hecla Mining Co. . . .	USFF -0.266%	Weekly	MS	07/08/27	(19,728)	(107,795)	(94,892)	12,229
Hudbay Minerals, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(58)	(319)	(320)	(2)
Huntsman Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,137)	(28,115)	(28,573)	(949)
IAMGOLD Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,673)	(19,209)	(19,413)	(288)
Ingevity Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,463)	(157,474)	(116,303)	40,513
Ivanhoe Electric, Inc. .	USFF -0.830%	Weekly	MS	07/11/28	(273)	(2,843)	(2,752)	79
Kaiser Aluminum Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(324)	(22,681)	(23,066)	(1,199)
Louisiana-Pacific Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,786)	(111,728)	(126,502)	(16,910)
MAG Silver Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,190)	(12,717)	(12,388)	273
Mativ Holdings, Inc. . .	USFF -0.250%	Weekly	MS	07/06/26	(1,426)	(40,163)	(21,832)	15,836
Methanex Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,664)	(115,975)	(126,167)	(12,615)
MP Materials Corp. . .	USFF -0.250%	Weekly	MS	01/07/27	(6,543)	(170,817)	(129,879)	39,732
Novagold Resources, Inc. (Canada) . . . .	USFF -0.264%	Weekly	MS	07/08/27	(5,434)	(26,256)	(20,323)	5,817
Nutrien Ltd. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,554)	(166,369)	(143,867)	19,164
O-I Glass, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,445)	(67,036)	(56,429)	10,514
Olin Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,603)	(130,180)	(140,432)	(10,824)
Pan American Silver Corp. (Canada) . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,787)	(79,494)	(78,172)	(500)
Sandstorm Gold Ltd. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(13,948)	(78,950)	(70,158)	7,993
Schnitzer Steel Industries, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,028)	(82,078)	(61,164)	18,550
Seabridge Gold, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(31)	(372)	(376)	(6)
Sensient Technologies Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,632)	(115,880)	(107,712)	5,492
Silgan Holdings, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(4,322)	(185,880)	(195,571)	(11,661)
Sonoco Products Co..	USFF -0.250%	Weekly	MS	01/07/27	(15)	(993)	(838)	98

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
SSR Mining, Inc.								
(Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(15,872)	\$ (223,708)	\$ (170,783)	\$ 49,719
Stepan Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(700)	(73,338)	(66,185)	5,437
Summit Materials, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,455)	(54,814)	(55,959)	(1,560)
Sylvamo Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,062)	(47,424)	(52,155)	(5,515)
Teck Resources Ltd., Class B (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,608)	(224,528)	(237,050)	(14,373)
TimkenSteel Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,131)	(23,925)	(26,522)	(2,702)
Triple Flag Precious Metals Corp. (Canada) . . . . .	USFF -2.430%	Weekly	MS	07/11/28	(100)	(1,326)	(1,331)	(13)
Tronox Holdings PLC (United Kingdom) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(13,412)	(171,545)	(189,914)	(22,098)
United States Steel Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,190)	(105,182)	(155,194)	(57,035)
West Fraser Timber Co. Ltd. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(477)	(42,775)	(40,822)	1,040
					<u>(333,047)</u>	<u>(6,278,560)</u>	<u>(5,855,520)</u>	<u>326,895</u>
<b>Media &amp; Entertainment</b>								
Altice USA, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(33,413)	(169,138)	(108,592)	59,831
Angi, Inc. . . . .	USFF -0.580%	Weekly	MS	08/29/25	(9,616)	(137,471)	(23,944)	113,359
Cargurus, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(749)	(33,826)	(18,096)	15,581
DISH Network Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(18,036)	(344,476)	(104,068)	238,894
Endeavor Group Holdings, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(22,879)	(556,619)	(542,919)	9,961
Gray Television, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(61)	(1,493)	(547)	901
IAC, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(3,289)	(225,718)	(172,278)	52,320
Integral Ad Science Holding Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,998)	(53,100)	(57,531)	(4,784)
Lions Gate Entertainment Corp., Class B (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,184)	(31,792)	(22,255)	9,523
Live Nation Entertainment, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(532)	(47,215)	(49,795)	(3,258)
Madison Square Garden Entertainment Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(985)	(30,140)	(31,313)	(1,332)
Madison Square Garden Sports Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(450)	(80,462)	(81,824)	(1,757)
Magnite, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(12,725)	(143,720)	(118,852)	24,105

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Nexstar Media Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(192)	\$ (28,567)	\$ (30,096)	\$ (1,773)
Paramount Global, Class B. . . . .	USFF -0.630%	Weekly	MS	01/10/28	(4,210)	(66,540)	(62,266)	3,358
Rumble, Inc. . . . .	USFF -14.507%	Weekly	MS	07/11/28	(170)	(804)	(763)	37
Scholastic Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,024)	(40,455)	(38,605)	1,248
Sphere Entertainment Co. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,979)	(74,904)	(67,207)	7,367
TKO Group Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,020)	(172,606)	(164,792)	5,511
TripAdvisor, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,789)	(45,768)	(60,047)	(14,785)
Warner Music Group Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,317)	(105,606)	(118,715)	(14,861)
Ziff Davis, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(748)	(53,001)	(50,258)	2,502
ZoomInfo Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(23,003)	(383,778)	(425,325)	(43,234)
					(148,369)	(2,827,199)	(2,350,088)	458,714
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
10X Genomics, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,138)	(47,692)	(63,682)	(18,871)
AbCellera Biologics, Inc. (Canada) . . . . .	USFF -0.980%	Weekly	MS	07/11/28	(6,287)	(32,779)	(35,899)	(3,400)
Amylyx Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,546)	(90,829)	(37,477)	53,048
Arrowhead Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,914)	(192,084)	(211,568)	(20,329)
Avantor, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,272)	(136,586)	(143,190)	(7,403)
Axsome Therapeutics, Inc. . . . .	USFF -0.680%	Weekly	MS	07/11/28	(854)	(55,931)	(67,970)	(12,557)
Bausch Health Cos., Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(26,356)	(213,869)	(211,375)	1,119
Biogen, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,149)	(272,377)	(297,327)	(26,147)
Bio-Techne Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,266)	(238,564)	(252,005)	(14,641)
Bruker Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,352)	(154,572)	(172,825)	(18,998)
Catalent, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,847)	(294,756)	(127,916)	166,474
Corcept Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(262)	(8,309)	(8,510)	(238)
Crinetics Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(106)	(3,761)	(3,771)	(27)
CryoPort, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,167)	(21,608)	(18,077)	3,378
Cytek Biosciences, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(7,931)	(84,702)	(72,331)	11,686
Elanco Animal Health, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(15,087)	(156,398)	(224,796)	(74,272)
Exelixis, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,070)	(112,875)	(121,629)	(9,250)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Geron Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,503)	\$ (22,677)	\$ (20,051)	\$ 2,464
Intellia Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(748)	(26,255)	(22,807)	3,775
Maravai LifeSciences Holdings, Inc., Class A . . . .	USFF -0.250%	Weekly	MS	07/11/28	(11,827)	(75,129)	(77,467)	(2,668)
Mesa Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	08/29/25	(192)	(47,073)	(20,116)	26,448
Organon & Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,781)	(34,116)	(25,682)	7,845
Pacific Biosciences of California, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,029)	(34,494)	(39,524)	(5,765)
Perrigo Co. PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	08/29/25	(2,539)	(100,913)	(81,705)	15,124
Pfizer, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(12,347)	(350,698)	(355,470)	(6,235)
Pliant Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,600)	(69,908)	(65,196)	4,399
Prothena Corp. PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(831)	(46,816)	(30,199)	16,411
PTC Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,111)	(26,239)	(30,619)	(5,838)
QIAGEN NV (Netherlands) . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,653)	(102,328)	(115,220)	(13,348)
Relay Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(592)	(10,480)	(6,518)	3,916
Repligen Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(402)	(68,990)	(72,280)	(3,593)
Revance Therapeutics, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(6,652)	(76,586)	(58,471)	17,778
Sarepta Therapeutics, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(1,801)	(151,808)	(173,670)	(22,530)
Sotera Health Co. . . .	USFF -0.250%	Weekly	MS	07/06/26	(9,236)	(169,497)	(155,627)	13,125
Supernus Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(929)	(27,647)	(26,885)	623
Traverse Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(170)	(2,250)	(1,528)	712
Vertex Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(61)	(24,689)	(24,820)	(240)
Viridian Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,014)	(28,336)	(22,085)	6,127
Waters Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(575)	(175,092)	(189,307)	(14,985)
Xencor, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(846)	(25,312)	(17,961)	7,240
Zoetis, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,617)	(314,328)	(319,147)	(7,525)
					<u>(164,660)</u>	<u>(4,129,353)</u>	<u>(4,022,703)</u>	<u>72,832</u>



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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</b>								
Alpha & Omega Semiconductor Ltd.								
(Bermuda) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,142)	\$ (29,459)	\$ (29,761)	\$ (431)
Ambarella, Inc.								
(Cayman Islands) . .	USFF -0.250%	Weekly	MS	01/07/27	(2,197)	(172,918)	(134,654)	37,257
Analog Devices, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(891)	(168,551)	(176,917)	(9,466)
Cirrus Logic, Inc. . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,721)	(132,504)	(143,170)	(11,249)
Enphase Energy, Inc..	USFF -0.250%	Weekly	MS	07/11/28	(1,728)	(201,994)	(228,338)	(27,232)
Entegris, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(295)	(28,275)	(35,347)	(9,029)
FormFactor, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,330)	(114,046)	(138,894)	(25,811)
Ichor Holdings Ltd.								
(Cayman Islands) . .	USFF -0.250%	Weekly	MS	01/07/27	(1,683)	(53,749)	(56,599)	(3,087)
Impinj, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(716)	(63,997)	(64,461)	(1,278)
indie Semiconductor, Inc., Class A . . . . .								
	USFF -0.250%	Weekly	MS	07/11/28	(6,009)	(37,840)	(48,733)	(11,210)
MACOM Technology Solutions Holdings, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/11/28	(1,167)	(91,124)	(108,473)	(17,794)
Marvell Technology, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/11/28	(1,149)	(66,582)	(69,296)	(3,111)
MaxLinear, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,372)	(177,977)	(199,002)	(21,807)
MKS Instruments, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/08/27	(5,129)	(470,649)	(527,620)	(68,009)
ON Semiconductor Corp. . . . .								
	USFF -0.250%	Weekly	MS	07/11/28	(5,619)	(395,159)	(469,355)	(76,237)
Onto Innovation, Inc..	USFF -0.250%	Weekly	MS	01/07/27	(1,595)	(207,968)	(243,876)	(38,375)
Power Integrations, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(3,472)	(282,943)	(285,086)	(4,728)
Qorvo, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,028)	(203,238)	(228,373)	(26,028)
Semtech Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,935)	(64,891)	(64,306)	300
Silicon Laboratories, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/11/28	(1,522)	(168,808)	(201,315)	(34,392)
SiTime Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(903)	(94,174)	(110,238)	(16,812)
Synaptics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,089)	(100,287)	(124,233)	(24,906)
Teradyne, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,354)	(225,022)	(255,456)	(31,524)
Texas Instruments, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/11/28	(1,875)	(313,613)	(319,613)	(7,378)
Ultra Clean Holdings, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/07/27	(1,848)	(59,587)	(63,091)	(3,766)
Universal Display Corp. . . . .								
	USFF -0.250%	Weekly	MS	07/11/28	(833)	(138,489)	(159,320)	(21,718)
Veeco Instruments, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/11/28	(467)	(13,170)	(14,491)	(1,379)
Wolfspeed, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,265)	(57,868)	(55,040)	2,550
					(63,334)	(4,134,882)	(4,555,058)	(456,650)
<b>Software &amp; Services</b>								
ACI Worldwide, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(3,846)	(106,398)	(117,688)	(11,987)
Agilysys, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(729)	(53,217)	(61,834)	(8,984)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Akamai Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(745)	\$ (84,892)	\$ (88,171)	\$ (4,121)
Alarm.com Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(446)	(31,775)	(28,821)	2,918
Amplitude, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,142)	(12,431)	(14,526)	(2,210)
Appian Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,563)	(102,625)	(96,523)	5,651
Asana, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(371)	(7,153)	(7,053)	69
Aspen Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(128)	(32,339)	(28,179)	4,017
Bentley Systems, Inc., Class B . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,108)	(160,369)	(162,175)	(3,262)
BigCommerce Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(5,289)	(99,195)	(51,462)	47,297
BILL Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,378)	(602,012)	(765,151)	(170,372)
C3.ai, Inc., Class A . . . . .	USFF -12.130%	Weekly	MS	07/11/28	(1,505)	(46,361)	(43,209)	2,949
CCC Intelligent Solutions Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,387)	(30,373)	(27,188)	3,262
Cerence, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,236)	(33,890)	(24,300)	9,502
Clear Secure, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,047)	(28,130)	(21,621)	5,432
Confluent, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(24,100)	(485,872)	(563,940)	(80,204)
Digital Turbine, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(25,262)	(297,186)	(173,297)	122,582
DoubleVerify Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,208)	(121,989)	(154,770)	(33,318)
Dynatrace, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(872)	(44,969)	(47,690)	(4,513)
EngageSmart, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,379)	(29,526)	(31,579)	(2,365)
Envestnet, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,635)	(194,121)	(130,485)	63,306
Everbridge, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(573)	(49,182)	(13,930)	35,832
Fair Isaac Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(141)	(160,462)	(164,125)	(5,150)
Five9, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(942)	(59,975)	(74,126)	(15,436)
GoDaddy, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(282)	(21,484)	(29,937)	(12,474)
HashiCorp., Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,553)	(219,463)	(202,193)	15,561
Jamf Holding Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,707)	(93,448)	(48,888)	44,149
Lightspeed Commerce, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(7,888)	(294,393)	(165,569)	127,149
Matterport, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,819)	(14,721)	(15,653)	(1,139)
MeridianLink, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(152)	(3,538)	(3,765)	(243)
Olo, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(7,971)	(65,741)	(45,594)	19,858
Open Text Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,094)	(85,957)	(87,990)	(4,081)
Perficient, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(405)	(25,052)	(26,657)	(1,725)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
PowerSchool Holdings, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,658)	\$ (83,202)	\$ (86,182)	\$ (3,465)
Procore Technologies, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(626)	(33,360)	(43,332)	(10,430)
Progress Software Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(410)	(21,893)	(22,263)	(520)
PTC, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(899)	(146,042)	(157,289)	(11,889)
RingCentral, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,616)	(134,763)	(156,713)	(23,467)
SPS Commerce, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(500)	(92,470)	(96,920)	(4,857)
Tenable Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,088)	(46,771)	(50,113)	(3,689)
Thoughtworks Holding, Inc. . . . .	USFF -0.264%	Weekly	MS	07/11/28	(179)	(875)	(861)	10
Tyler Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(119)	(46,874)	(49,756)	(3,514)
Zeta Global Holdings Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(680)	(6,021)	(5,998)	(4)
					<u>(142,678)</u>	<u>(4,310,510)</u>	<u>(4,187,516)</u>	<u>86,125</u>
<b>Technology Hardware &amp; Equipment</b>								
ADTRAN Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(8,573)	(138,663)	(62,926)	73,044
Advanced Energy Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,933)	(210,232)	(210,542)	(1,444)
Applied Optoelectronics, Inc. . . . .	USFF -0.930%	Weekly	MS	07/11/28	(1,071)	(20,816)	(20,692)	32
Avnet, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,281)	(105,220)	(114,962)	(12,620)
Belden, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(699)	(67,027)	(53,998)	12,691
Benchmark Electronics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,647)	(41,857)	(45,523)	(5,355)
Calix, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(4,654)	(198,452)	(203,333)	(5,754)
Celestica, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,785)	(132,777)	(140,105)	(7,912)
Ciena Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(655)	(33,958)	(29,482)	4,327
Cognex Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,542)	(135,912)	(147,843)	(12,633)
Coherent Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,568)	(213,822)	(242,375)	(33,456)
Corsair Gaming, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(699)	(9,314)	(9,856)	(583)
CTS Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(26)	(1,142)	(1,137)	(1)
Diebold Nixdorf, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(53)	(1,444)	(1,534)	(97)
ePlus, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(225)	(15,380)	(17,964)	(2,652)
Evolv Technologies Holdings, Inc. . . . .	USFF -1.180%	Weekly	MS	07/11/28	(39)	(187)	(184)	1
Harmonic, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(18,551)	(205,324)	(241,905)	(37,484)
Infinera Corp. . . . .	USFF -0.260%	Weekly	MS	01/10/28	(5,032)	(25,957)	(23,902)	1,936
IPG Photonics Corp. .	USFF -0.250%	Weekly	MS	07/11/28	(87)	(9,556)	(9,443)	71
Keysight Technologies, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(531)	(84,290)	(84,477)	(558)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Lumentum Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,149)	\$ (128,623)	\$ (112,651)	\$ 15,407
Methode Electronics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,279)	(30,164)	(29,072)	892
Novanta, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(605)	(98,714)	(101,888)	(3,711)
Sanmina Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,704)	(137,887)	(138,904)	(1,623)
Stratasys Ltd. (Israel) . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(5,667)	(81,262)	(80,925)	(236)
Teledyne Technologies, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(191)	(80,350)	(85,241)	(5,295)
TTM Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(334)	(5,662)	(5,281)	362
Ubiquiti, Inc. . . . .	USFF -0.580%	Weekly	MS	01/07/27	(808)	(196,244)	(112,764)	80,672
Viasat, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(3,496)	(129,931)	(97,713)	31,647
Viavi Solutions, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(4,232)	(45,641)	(42,616)	2,840
Zebra Technologies Corp., Class A . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,630)	(616,494)	(718,858)	(108,917)
					(84,746)	(3,202,302)	(3,188,096)	(16,409)
<b>Telecommunication Services</b>								
Cogent Communications Holdings, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(3,550)	(235,086)	(270,013)	(43,095)
Frontier Communications Parent, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/06/26	(5,307)	(149,787)	(134,479)	14,715
Globalstar, Inc. . . . .	USFF -0.265%	Weekly	MS	01/05/26	(24,198)	(40,358)	(46,944)	(6,849)
Gogo, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,600)	(40,105)	(26,338)	13,598
IDT Corp., Class B . .	USFF -0.250%	Weekly	MS	07/11/28	(61)	(2,025)	(2,079)	(64)
Rogers Communications, Inc., Class B (Canada) . . . . .								
	USFF -0.250%	Weekly	MS	07/11/28	(2,068)	(86,304)	(96,803)	(11,841)
Shenandoah Telecommunications Co. . . . .								
	USFF -0.250%	Weekly	MS	08/29/25	(1,116)	(36,047)	(24,128)	4,614
					(38,900)	(589,712)	(600,784)	(28,922)
<b>Transportation</b>								
Air Transport Services Group, Inc. . . . .								
	USFF -0.250%	Weekly	MS	08/29/25	(5,469)	(125,302)	(96,309)	28,442
Alaska Air Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,622)	(77,704)	(63,372)	14,892
Allegiant Travel Co. . .	USFF -0.250%	Weekly	MS	07/11/28	(92)	(7,668)	(7,600)	34
Canadian Pacific Kansas City Ltd. (Canada) . . . . .								
	USFF -0.250%	Weekly	MS	07/11/28	(2,973)	(244,452)	(235,045)	7,908

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) December 31, 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>								
Forward Air Corp. . . .	USFF -0.250%	Weekly	MS	07/11/28	(633)	\$ (41,623)	\$ (39,797)	\$ 1,655
Frontier Group Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,249)	(32,706)	(39,580)	(7,119)
Golden Ocean Group Ltd. (Bermuda) . . .	USFF -0.730%	Weekly	MS	07/11/28	(6,808)	(54,291)	(66,446)	(13,062)
Heartland Express, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,624)	(26,277)	(23,158)	2,874
JB Hunt Transport Services, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	(1,032)	(195,473)	(206,132)	(12,923)
JetBlue Airways Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,322)	(19,897)	(23,987)	(4,177)
Marten Transport Ltd. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(91)	(1,908)	(1,909)	(10)
Matson, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(660)	(56,227)	(72,336)	(16,460)
RXO, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,171)	(23,999)	(27,237)	(3,344)
Schneider National, Inc., Class B . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,566)	(93,472)	(90,755)	1,929
Southwest Airlines Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,346)	(264,198)	(212,152)	47,266
Spirit Airlines, Inc. . . .	USFF -0.250%	Weekly	MS	07/11/28	(442)	(7,225)	(7,244)	(113)
Sun Country Airlines Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,477)	(49,663)	(38,963)	10,474
TFI International, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(297)	(35,498)	(40,386)	(5,144)
Universal Logistics Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(13)	(311)	(364)	(55)
Werner Enterprises, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,822)	(180,234)	(161,938)	14,956
					(51,709)	(1,538,128)	(1,454,710)	68,023
<b>Utilities</b>								
AES Corp. (The) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(15,753)	(309,986)	(303,245)	1,543
Algonquin Power & Utilities Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(26,489)	(178,389)	(167,410)	5,580
Alliant Energy Corp. . .	USFF -0.250%	Weekly	MS	07/11/28	(3,110)	(154,613)	(159,543)	(5,670)
Altus Power, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,900)	(10,888)	(12,977)	(2,137)
American Electric Power Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(893)	(80,816)	(72,529)	5,663
Avangrid, Inc. . . . .	USFF -0.250%	Weekly	MS	08/29/25	(749)	(35,905)	(24,275)	8,806
Avista Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,920)	(82,993)	(68,621)	10,851
California Water Service Group . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,930)	(102,725)	(100,109)	1,248
Consolidated Edison, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,297)	(206,983)	(208,958)	(2,885)
Essential Utilities, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(13)	(658)	(486)	154
Eversgy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,350)	(501,621)	(488,070)	4,789
Exelon Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(717)	(28,294)	(25,740)	2,023
FirstEnergy Corp. . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,665)	(225,368)	(207,679)	10,912

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Concluded) December 31, 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>								
IDACORP, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,170)	\$ (116,218)	\$ (115,034)	\$ (527)
Middlesex Water Co. .	USFF -0.250%	Weekly	MS	01/10/28	(426)	(31,519)	(27,954)	3,236
Montauk Renewables, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(190)	(1,707)	(1,693)	6
National Fuel Gas Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,326)	(68,064)	(66,525)	583
NiSource, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,399)	(171,539)	(169,893)	(1,717)
Northwest Natural Holding Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,198)	(62,103)	(46,650)	11,740
Northwestern Energy Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,869)	(105,077)	(95,113)	3,743
OGE Energy Corp. . .	USFF -0.250%	Weekly	MS	07/08/27	(4,258)	(150,658)	(148,732)	345
Ormat Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,465)	(195,568)	(186,822)	7,247
Pinnacle West Capital Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,776)	(130,129)	(127,588)	1,260
PNM Resources, Inc..	USFF -0.250%	Weekly	MS	07/11/28	(1,118)	(47,292)	(46,509)	575
Portland General Electric Co. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,264)	(190,145)	(184,802)	985
Sempra . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,009)	(366,095)	(374,323)	(14,405)
Southern Co. (The) . .	USFF -0.250%	Weekly	MS	07/11/28	(1,776)	(124,643)	(124,533)	(2,132)
Sunnova Energy International, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(5,694)	(84,161)	(86,834)	(3,649)
					<u>(109,724)</u>	<u>(3,764,157)</u>	<u>(3,642,647)</u>	<u>48,167</u>
<b>Total Reference Entity — Short</b>						<u>(65,092,034)</u>	<u>(62,925,338)</u>	<u>1,441,705</u>
<b>Net Value of Reference Entity</b>						<u><u>\$(50,288,671)</u></u>	<u><u>\$(45,831,132)</u></u>	<u><u>\$5,255,646</u></u>

\* Includes \$798,107 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 \$5,255,646, which are considered Level 2 as of and for the period ended December 31, 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 December 31, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — 47.7%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Automobiles &amp; Components — 0.4%</b>			<b>Commercial &amp; Professional Services — (Continued)</b>		
BorgWarner, Inc. <sup>(a)</sup>	16,346	\$ 586,004	Jacobs Solutions, Inc. <sup>(a)</sup>	10,219	\$ 1,326,426
General Motors Co. <sup>(a)</sup>	44,485	1,597,901	Leidos Holdings, Inc. <sup>(a)</sup>	17,960	1,943,990
		<u>2,183,905</u>	Republic Services, Inc. <sup>(a)</sup>	7,515	1,239,299
<b>Banks — 0.6%</b>			Robert Half, Inc. <sup>(a)</sup>	26,639	2,342,101
Bank of America Corp. <sup>(a)</sup>	19,333	650,942	Veralto Corp. <sup>(a)</sup>	22,177	1,824,280
Citizens Financial Group, Inc.	1,356	44,938			<u>9,965,820</u>
JPMorgan Chase & Co. <sup>(a)</sup>	12,340	2,099,034	<b>Consumer Discretionary Distribution &amp; Retail — 1.5%</b>		
PNC Financial Services Group, Inc. (The) <sup>(a)</sup>	3,796	587,810	Amazon.com, Inc. <sup>(a)*</sup>	9,594	1,457,712
Truist Financial Corp.	5,188	191,541	AutoZone, Inc. <sup>*</sup>	103	266,318
US Bancorp.	6,007	259,983	Best Buy Co., Inc.	4,531	354,687
		<u>3,834,248</u>	CarMax, Inc. <sup>(a)*</sup>	5,385	413,245
<b>Capital Goods — 5.6%</b>			eBay, Inc. <sup>(a)</sup>	13,929	607,583
3M Co.	3,496	382,183	Home Depot, Inc. (The) <sup>(a)</sup>	2,784	964,795
A. O. Smith Corp. <sup>(a)</sup>	5,025	414,261	LKQ Corp. <sup>(a)</sup>	22,250	1,063,327
AMETEK, Inc.	1,505	248,159	Lowe's Cos., Inc. <sup>(a)</sup>	4,309	958,968
Builders FirstSource, Inc. <sup>*</sup>	1,659	276,953	Pool Corp. <sup>(a)</sup>	1,483	591,287
Caterpillar, Inc. <sup>(a)</sup>	4,414	1,305,087	TJX Cos., Inc. (The) <sup>(a)</sup>	16,259	1,525,257
Deere & Co.	27	10,796	Ulta Beauty, Inc. <sup>(a)*</sup>	981	480,680
Eaton Corp. PLC (Ireland)	2,292	551,959			<u>8,683,859</u>
Emerson Electric Co. <sup>(a)</sup>	21,694	2,111,477	<b>Consumer Durables &amp; Apparel — 1.3%</b>		
Fortive Corp. <sup>(a)</sup>	2,618	192,763	DR Horton, Inc. <sup>(a)</sup>	2,196	333,748
General Dynamics Corp. <sup>(a)</sup>	7,753	2,013,222	Garmin Ltd. (Switzerland)	6,684	859,161
General Electric Co. <sup>(a)</sup>	11,905	1,519,435	Lennar Corp., Class A	613	91,362
Howmet Aerospace, Inc. <sup>(a)</sup>	14,701	795,618	Mohawk Industries, Inc. <sup>*</sup>	2,845	294,458
Illinois Tool Works, Inc. <sup>(a)</sup>	2,947	771,937	NIKE, Inc., Class B	4,488	487,262
Ingersoll Rand, Inc. <sup>(a)</sup>	9,914	766,749	PulteGroup, Inc. <sup>(a)</sup>	15,765	1,627,263
Johnson Controls International PLC (Ireland)	25,669	1,479,561	Ralph Lauren Corp. <sup>(a)</sup>	9,231	1,331,110
Lockheed Martin Corp. <sup>(a)</sup>	4,925	2,232,207	Tapestry, Inc. <sup>(a)</sup>	72,106	2,654,222
Masco Corp. <sup>(a)</sup>	15,762	1,055,739			<u>7,678,586</u>
Northrop Grumman Corp.	520	243,433	<b>Consumer Services — 2.3%</b>		
Otis Worldwide Corp. <sup>(a)</sup>	12,666	1,133,227	Booking Holdings, Inc. <sup>(a)*</sup>	483	1,713,307
PACCAR, Inc. <sup>(a)</sup>	11,366	1,109,890	Caesars Entertainment, Inc. <sup>(a)*</sup>	22,707	1,064,504
Parker-Hannifin Corp. <sup>(a)</sup>	5,980	2,754,986	Expedia Group, Inc. <sup>(a)*</sup>	3,181	482,844
Pentair PLC (Ireland)	38,598	2,806,461	Marriott International, Inc., Class A <sup>(a)</sup>	8,195	1,848,055
Rockwell Automation, Inc. <sup>(a)</sup>	2,370	735,838	McDonald's Corp. <sup>(a)</sup>	8,933	2,648,724
Snap-on, Inc. <sup>(a)</sup>	7,778	2,246,598	MGM Resorts International <sup>(a)</sup>	26,935	1,203,456
Textron, Inc. <sup>(a)</sup>	30,046	2,416,299	Royal Caribbean Cruises Ltd. (Liberia) <sup>*</sup>	13,785	1,785,020
Trane Technologies PLC (Ireland)	1,013	247,071	Starbucks Corp. <sup>(a)</sup>	9,425	904,894
TransDigm Group, Inc. <sup>(a)</sup>	1,655	1,674,198	Yum! Brands, Inc. <sup>(a)</sup>	14,364	1,876,800
WW Grainger, Inc. <sup>(a)</sup>	1,952	1,617,603			<u>13,527,604</u>
		<u>33,113,710</u>	<b>Consumer Staples Distribution &amp; Retail — 0.8%</b>		
<b>Commercial &amp; Professional Services — 1.7%</b>			Costco Wholesale Corp. <sup>(a)</sup>	1,403	926,092
Automatic Data Processing, Inc. <sup>(a)</sup>	1,869	435,421	Kroger Co. (The)	8,948	409,013
Broadridge Financial Solutions, Inc.	838	172,419	Sysco Corp. <sup>(a)</sup>	6,727	491,945
Copart, Inc. <sup>(a)*</sup>	13,916	681,884			

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## Portfolio of Investments (Continued) December 31, 2023 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Consumer Staples Distribution &amp; Retail — (Continued)</b>		
Target Corp. <sup>(a)</sup> . . . . .	4,473	\$ 637,045
Walmart, Inc. <sup>(a)</sup> . . . . .	13,747	2,167,215
		<u>4,631,310</u>
<b>Energy — 2.6%</b>		
APA Corp. <sup>(a)</sup> . . . . .	15,226	546,309
Baker Hughes Co. <sup>(a)</sup> . . . . .	60,610	2,071,650
ConocoPhillips <sup>(a)</sup> . . . . .	5,027	583,484
Devon Energy Corp. <sup>(a)</sup> . . . . .	23,205	1,051,187
EOG Resources, Inc. <sup>(a)</sup> . . . . .	4,836	584,914
EQT Corp. <sup>(a)</sup> . . . . .	36,327	1,404,402
Exxon Mobil Corp. <sup>(a)</sup> . . . . .	17,644	1,764,047
Halliburton Co. <sup>(a)</sup> . . . . .	26,547	959,674
Kinder Morgan, Inc. <sup>(a)</sup> . . . . .	148,532	2,620,104
Marathon Petroleum Corp. <sup>(a)</sup> . . . . .	6,580	976,209
Occidental Petroleum Corp. <sup>(a)</sup> . . . . .	12,385	739,508
Pioneer Natural Resources Co. <sup>(a)</sup> . . . . .	7,269	1,634,653
Valero Energy Corp. <sup>(a)</sup> . . . . .	4,134	537,420
		<u>15,473,561</u>
<b>Equity Real Estate Investment Trusts (REITs) — 1.9%</b>		
Alexandria Real Estate Equities, Inc. <sup>(a)</sup> . . . . .	4,578	580,353
American Tower Corp. . . . .	1,095	236,389
AvalonBay Communities, Inc. . . . .	1,110	207,814
Camden Property Trust <sup>(a)</sup> . . . . .	4,364	433,301
Crown Castle, Inc. . . . .	1,924	221,625
Digital Realty Trust, Inc. <sup>(a)</sup> . . . . .	9,467	1,274,069
Extra Space Storage, Inc. <sup>(a)</sup> . . . . .	8,499	1,362,645
Healthpeak Properties, Inc. <sup>(a)</sup> . . . . .	86,596	1,714,601
Prologis, Inc. . . . .	2,954	393,768
Realty Income Corp. <sup>(a)</sup> . . . . .	31,954	1,834,799
SBA Communications Corp. . . . .	459	116,444
Simon Property Group, Inc. <sup>(a)</sup> . . . . .	10,982	1,566,472
VICI Properties, Inc. <sup>(a)</sup> . . . . .	31,185	994,178
Welltower, Inc. <sup>(a)</sup> . . . . .	5,652	509,641
		<u>11,446,099</u>
<b>Financial Services — 2.6%</b>		
American Express Co. . . . .	692	129,639
Ameriprise Financial, Inc. . . . .	13	4,938
Berkshire Hathaway, Inc., Class B* . . . . .	975	347,743
BlackRock, Inc. . . . .	378	306,860
Capital One Financial Corp. <sup>(a)</sup> . . . . .	4,055	531,692
Cboe Global Markets, Inc. . . . .	2,167	386,939
Charles Schwab Corp. (The) <sup>(a)</sup> . . . . .	6,151	423,189
CME Group, Inc. . . . .	1,747	367,918
Fiserv, Inc. <sup>(a)*</sup> . . . . .	8,163	1,084,373
FleetCor Technologies, Inc. <sup>(a)*</sup> . . . . .	4,299	1,214,940
Franklin Resources, Inc. <sup>(a)</sup> . . . . .	29,740	885,955

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Financial Services — (Continued)</b>		
Goldman Sachs Group, Inc. (The) <sup>(a)</sup> . . . . .	1,754	\$ 676,641
Intercontinental Exchange, Inc. <sup>(a)</sup> . . . . .	5,011	643,563
Invesco Ltd. (Bermuda) . . . . .	1,014	18,090
Mastercard, Inc., Class A <sup>(a)</sup> . . . . .	3,111	1,326,873
Nasdaq, Inc. <sup>(a)</sup> . . . . .	35,821	2,082,633
Northern Trust Corp. . . . .	278	23,458
PayPal Holdings, Inc. <sup>(a)*</sup> . . . . .	26,484	1,626,382
Raymond James Financial, Inc. . . . .	919	102,468
S&P Global, Inc. <sup>(a)</sup> . . . . .	1,098	483,691
T Rowe Price Group, Inc. <sup>(a)</sup> . . . . .	7,555	813,598
Visa, Inc., Class A <sup>(a)</sup> . . . . .	7,808	2,032,813
		<u>15,514,396</u>
<b>Food, Beverage &amp; Tobacco — 3.1%</b>		
Altria Group, Inc. <sup>(a)</sup> . . . . .	12,730	513,528
Archer-Daniels-Midland Co. <sup>(a)</sup> . . . . .	8,771	633,441
Campbell Soup Co. <sup>(a)</sup> . . . . .	14,103	609,673
Coca-Cola Co. (The) <sup>(a)</sup> . . . . .	43,148	2,542,712
Constellation Brands, Inc., Class A <sup>(a)</sup> . . . . .	6,789	1,641,241
General Mills, Inc. <sup>(a)</sup> . . . . .	17,122	1,115,327
Hershey Co. (The) <sup>(a)</sup> . . . . .	3,079	574,049
J M Smucker Co. (The) <sup>(a)</sup> . . . . .	9,808	1,239,535
Kellanova <sup>(a)</sup> . . . . .	28,368	1,586,055
Keurig Dr Pepper, Inc. <sup>(a)</sup> . . . . .	37,736	1,257,363
Kraft Heinz Co. (The) <sup>(a)</sup> . . . . .	47,605	1,760,433
Molson Coors Beverage Co., Class B <sup>(a)</sup> . . . . .	9,466	579,414
Mondelez International, Inc., Class A <sup>(a)</sup> . . . . .	28,267	2,047,379
PepsiCo, Inc. <sup>(a)</sup> . . . . .	6,618	1,124,001
Philip Morris International, Inc. <sup>(a)</sup> . . . . .	12,076	1,136,110
		<u>18,360,261</u>
<b>Health Care Equipment &amp; Services — 3.1%</b>		
Abbott Laboratories . . . . .	3,284	361,470
Baxter International, Inc. <sup>(a)</sup> . . . . .	31,527	1,218,834
Cardinal Health, Inc. . . . .	2,277	229,522
Cencora, Inc. . . . .	847	173,957
Centene Corp. <sup>(a)*</sup> . . . . .	15,433	1,145,283
Cigna Group (The) <sup>(a)</sup> . . . . .	2,610	781,565
CVS Health Corp. <sup>(a)</sup> . . . . .	15,423	1,217,800
DaVita, Inc. <sup>(a)*</sup> . . . . .	8,498	890,250
DENTSPLY SIRONA, Inc. <sup>(a)</sup> . . . . .	16,107	573,248
GE HealthCare Technologies, Inc. <sup>(a)</sup> . . . . .	33,136	2,562,076
HCA Healthcare, Inc. <sup>(a)</sup> . . . . .	4,224	1,143,352
Hologic, Inc. <sup>(a)*</sup> . . . . .	34,994	2,500,321
Laboratory Corp. of America Holdings <sup>(a)</sup> . . . . .	2,884	655,504

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) December 31, 2023 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Health Care Equipment &amp; Services — (Continued)</b>		
McKesson Corp. <sup>(a)</sup> . . . . .	1,343	\$ 621,782
Molina Healthcare, Inc. <sup>(a)*</sup> . . . . .	4,126	1,490,765
Teleflex, Inc. <sup>(a)</sup> . . . . .	2,465	614,623
UnitedHealth Group, Inc. <sup>(a)</sup> . . . . .	2,951	1,553,613
Zimmer Biomet Holdings, Inc. <sup>(a)</sup> . . . . .	7,444	905,935
		<u>18,639,900</u>
<b>Household &amp; Personal Products — 1.1%</b>		
Colgate-Palmolive Co. . . . .	5,058	403,173
Kenvue, Inc. <sup>(a)</sup> . . . . .	98,048	2,110,974
Kimberly-Clark Corp. <sup>(a)</sup> . . . . .	11,691	1,420,573
Procter & Gamble Co. (The) <sup>(a)</sup> . . . . .	15,828	2,319,435
		<u>6,254,155</u>
<b>Insurance — 1.1%</b>		
Aflac, Inc. <sup>(a)</sup> . . . . .	5,662	467,115
Arch Capital Group Ltd. (Bermuda)* . . . . .	5,733	425,790
Assurant, Inc. <sup>(a)</sup> . . . . .	1,423	239,761
Brown & Brown, Inc. <sup>(a)</sup> . . . . .	6,671	474,375
Chubb Ltd. (Switzerland) . . . . .	1,974	446,124
Cincinnati Financial Corp. <sup>(a)</sup> . . . . .	6,169	638,245
Loews Corp. <sup>(a)</sup> . . . . .	23,821	1,657,703
Marsh & McLennan Cos., Inc. <sup>(a)</sup> . . . . .	8,543	1,618,642
Willis Towers Watson PLC (Ireland) . . . . .	2,983	719,500
		<u>6,687,255</u>
<b>Materials — 2.4%</b>		
CF Industries Holdings, Inc. <sup>(a)</sup> . . . . .	8,616	684,972
DuPont de Nemours, Inc. <sup>(a)</sup> . . . . .	3,248	249,869
Eastman Chemical Co. <sup>(a)</sup> . . . . .	6,243	560,746
Ecolab, Inc. <sup>(a)</sup> . . . . .	911	180,697
International Paper Co. <sup>(a)</sup> . . . . .	33,423	1,208,241
Linde PLC (Ireland) . . . . .	5,165	2,121,317
LyondellBasell Industries NV, Class A (Netherlands) . . . . .	9,531	906,207
Martin Marietta Materials, Inc. <sup>(a)</sup> . . . . .	2,039	1,017,278
Mosaic Co. (The) <sup>(a)</sup> . . . . .	63,797	2,279,467
Nucor Corp. <sup>(a)</sup> . . . . .	4,940	859,758
Packaging Corp. of America <sup>(a)</sup> . . . . .	12,573	2,048,267
PPG Industries, Inc. . . . .	445	66,550
Sherwin-Williams Co. (The) <sup>(a)</sup> . . . . .	4,313	1,345,225
Steel Dynamics, Inc. <sup>(a)</sup> . . . . .	3,663	432,600
		<u>13,961,194</u>
<b>Media &amp; Entertainment — 2.2%</b>		
Alphabet, Inc., Class A <sup>(a)*</sup> . . . . .	27,846	3,889,808
Charter Communications, Inc., Class A* . . . . .	205	79,679
Comcast Corp., Class A <sup>(a)</sup> . . . . .	20,547	900,986
Electronic Arts, Inc. <sup>(a)</sup> . . . . .	2,980	407,694

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Media &amp; Entertainment — (Continued)</b>		
Fox Corp., Class A <sup>(a)</sup> . . . . .	32,568	\$ 966,293
Interpublic Group of Cos., Inc. (The) <sup>(a)</sup> . . . . .	22,087	720,920
Meta Platforms, Inc., Class A <sup>(a)*</sup> . . . . .	8,263	2,924,771
Netflix, Inc. <sup>(a)*</sup> . . . . .	1,747	850,579
News Corp., Class A . . . . .	19,125	469,519
Omnicom Group, Inc. <sup>(a)</sup> . . . . .	6,040	522,520
Take-Two Interactive Software, Inc.* . . . . .	389	62,609
Walt Disney Co. (The) <sup>(a)</sup> . . . . .	10,299	929,897
Warner Bros Discovery, Inc.* . . . . .	5,897	67,108
		<u>12,792,383</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 2.8%</b>		
AbbVie, Inc. <sup>(a)</sup> . . . . .	881	136,529
Amgen, Inc. <sup>(a)</sup> . . . . .	3,169	912,735
Biogen, Inc. <sup>(a)*</sup> . . . . .	738	190,972
Bristol-Myers Squibb Co. <sup>(a)</sup> . . . . .	24,214	1,242,420
Danaher Corp. <sup>(a)</sup> . . . . .	1,839	425,434
Gilead Sciences, Inc. <sup>(a)</sup> . . . . .	16,180	1,310,742
Illumina, Inc.* . . . . .	557	77,557
Incyte Corp. <sup>(a)*</sup> . . . . .	26,274	1,649,745
IQVIA Holdings, Inc. <sup>(a)*</sup> . . . . .	2,000	462,760
Johnson & Johnson <sup>(a)</sup> . . . . .	24,041	3,768,186
Merck & Co., Inc. <sup>(a)</sup> . . . . .	20,366	2,220,301
Mettler-Toledo International, Inc. <sup>(a)*</sup> . . . . .	1,206	1,462,830
Pfizer, Inc. <sup>(a)</sup> . . . . .	6,138	176,713
Vertex Pharmaceuticals, Inc. <sup>(a)*</sup> . . . . .	2,698	1,097,789
Viatis, Inc. <sup>(a)</sup> . . . . .	113,822	1,232,692
West Pharmaceutical Services, Inc. <sup>(a)</sup> . . . . .	823	289,795
		<u>16,657,200</u>
<b>Semiconductors &amp; Semiconductor Equipment — 3.2%</b>		
Applied Materials, Inc. <sup>(a)</sup> . . . . .	8,170	1,324,112
Broadcom, Inc. <sup>(a)</sup> . . . . .	951	1,061,554
KLA Corp. <sup>(a)</sup> . . . . .	1,569	912,060
Lam Research Corp. <sup>(a)</sup> . . . . .	1,801	1,410,651
Microchip Technology, Inc. <sup>(a)</sup> . . . . .	31,906	2,877,283
Micron Technology, Inc. . . . .	2,257	192,612
NVIDIA Corp. <sup>(a)</sup> . . . . .	9,613	4,760,550
NXP Semiconductors NV (Netherlands) . . . . .	5,232	1,201,686
QUALCOMM, Inc. <sup>(a)</sup> . . . . .	19,356	2,799,458
Skyworks Solutions, Inc. <sup>(a)</sup> . . . . .	23,810	2,676,720
		<u>19,216,686</u>
<b>Software &amp; Services — 2.8%</b>		
Accenture PLC, Class A (Ireland) . . . . .	889	311,959
Adobe, Inc. <sup>(a)*</sup> . . . . .	1,616	964,106

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## Portfolio of Investments (Continued) December 31, 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>Transportation — (Continued)</b>		
ANSYS, Inc.*	100	\$ 36,288	Old Dominion Freight Line, Inc. <sup>(a)</sup>	1,238	\$ 501,799
Autodesk, Inc.*	341	83,027	Uber Technologies, Inc.*	3,009	185,264
Cadence Design Systems, Inc.*	873	237,779	United Parcel Service, Inc., Class B <sup>(a)</sup>	8,680	1,364,756
Cognizant Technology Solutions Corp., Class A	414	31,269			7,016,356
EPAM Systems, Inc.*	71	21,111			
Fair Isaac Corp. <sup>(a)*</sup>	352	409,732	<b>Utilities — 0.9%</b>		
Gen Digital, Inc. <sup>(a)</sup>	90,801	2,072,079	Constellation Energy Corp. <sup>(a)</sup>	5,031	588,074
International Business Machines Corp. <sup>(a)</sup>	7,162	1,171,345	NRG Energy, Inc. <sup>(a)</sup>	72,733	3,760,296
Microsoft Corp. <sup>(a)</sup>	18,751	7,051,126	PG&E Corp.	7,047	127,057
Oracle Corp. <sup>(a)</sup>	1,045	110,174	Public Service Enterprise Group, Inc. <sup>(a)</sup>	11,060	676,319
Roper Technologies, Inc. <sup>(a)</sup>	1,218	664,017			5,151,746
Salesforce, Inc. <sup>(a)*</sup>	7,558	1,988,812	<b>TOTAL COMMON STOCKS</b>		
ServiceNow, Inc.*	220	155,428	(Cost \$244,107,930)		282,598,647
Synopsys, Inc. <sup>(a)*</sup>	1,102	567,431	<b>AFFILIATED EQUITY REGISTERED INVESTMENT COMPANY<sup>(b)</sup> — 46.3%</b>		
VeriSign, Inc. <sup>(a)*</sup>	4,422	910,755	Gotham Enhanced 500 ETF	10,510,300	274,003,521
		16,786,438	<b>TOTAL AFFILIATED EQUITY REGISTERED INVESTMENT COMPANY</b>		
<b>Technology Hardware &amp; Equipment — 2.0%</b>			(Cost \$254,967,129)		274,003,521
Amphenol Corp., Class A	3,139	311,169	<b>TOTAL INVESTMENTS - 94.0%</b>		
Apple, Inc. <sup>(a)</sup>	9,955	1,916,636	(Cost \$499,075,059)		556,602,168
CDW Corp.	471	107,068	<b>OTHER ASSETS IN EXCESS OF LIABILITIES - 6.0%</b>		35,415,834
Cisco Systems, Inc. <sup>(a)</sup>	36,885	1,863,430	<b>NET ASSETS - 100.0%</b>		\$ 592,018,002
F5, Inc. <sup>(a)*</sup>	6,632	1,186,995			
Hewlett Packard Enterprise Co. <sup>(a)</sup>	34,274	581,973			
HP, Inc. <sup>(a)</sup>	44,079	1,326,337			
Jabil, Inc. <sup>(a)</sup>	10,363	1,320,246			
NetApp, Inc. <sup>(a)</sup>	19,472	1,716,652			
Seagate Technology Holdings PLC (Ireland)	7,804	666,228			
TE Connectivity Ltd. (Switzerland)	1,104	155,112			
Teledyne Technologies, Inc. <sup>(a)*</sup>	2,146	957,738			
		12,109,584			
<b>Telecommunication Services — 0.5%</b>					
AT&T, Inc. <sup>(a)</sup>	49,464	830,006			
T-Mobile US, Inc. <sup>(a)</sup>	6,261	1,003,826			
Verizon Communications, Inc. <sup>(a)</sup>	28,609	1,078,559			
		2,912,391			
<b>Transportation — 1.2%</b>					
American Airlines Group, Inc. <sup>(a)*</sup>	57,764	793,677			
CSX Corp.	6,522	226,118			
Delta Air Lines, Inc. <sup>(a)</sup>	39,998	1,609,120			
Expeditors International of Washington, Inc. <sup>(a)</sup>	294	37,397			
FedEx Corp. <sup>(a)</sup>	5,209	1,317,721			
Norfolk Southern Corp. <sup>(a)</sup>	4,148	980,504			

(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) December 31, 2023 (Unaudited)

The portfolio matures between July 29, 2024 and July 11, 2028, however underlying individual contracts are entered into and closed (terminated) on a daily basis. The maturity date shown in the table below is the earliest maturity date for the specific entity. The following table represents the individual long and short positions and related values of total return swaps, which represents 4.8% of net assets as of December 31, 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	83,372	\$ 3,093,370	\$ 2,988,886	\$ 15,062
General Motors Co. . .	USFF +0.250%	Weekly	MS	07/29/24	108,707	3,302,545	3,904,755	719,329
					192,079	6,395,915	6,893,641	734,391
<b>Banks</b>								
Bank of America Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	43,862	1,374,445	1,476,834	235,145
Citizens Financial Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,296	65,941	76,089	14,977
JPMorgan Chase & Co. . . . .	USFF +0.250%	Weekly	MS	07/29/24	20,630	2,324,575	3,509,163	1,388,513
PNC Financial Services Group, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	07/29/24	3,821	540,873	591,682	111,392
Truist Financial Corp..	USFF +0.250%	Weekly	MS	01/10/28	5,260	172,561	194,199	35,792
US Bancorp . . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,145	214,098	265,956	68,923
					82,014	4,692,493	6,113,923	1,854,742
<b>Capital Goods</b>								
3M Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	21,383	1,942,541	2,337,590	481,839
A. O. Smith Corp. . . .	USFF +0.250%	Weekly	MS	01/07/27	24,393	1,660,063	2,010,959	430,068
AMETEK, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	7,036	1,026,494	1,160,166	172,318
Builders FirstSource, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	22,458	3,674,863	3,749,139	185,119
Carrier Global Corp. .	USFF +0.250%	Weekly	MS	07/11/28	39,193	1,861,543	2,251,638	453,736
Caterpillar, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	15,291	3,390,427	4,521,090	1,295,907
Deere & Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	239	87,091	95,569	11,946
Eaton Corp. PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,284	531,702	790,853	283,624
Emerson Electric Co..	USFF +0.250%	Weekly	MS	07/29/24	37,379	3,342,082	3,638,098	449,718
Fortive Corp.. . . . .	USFF +0.250%	Weekly	MS	07/11/28	20	1,459	1,473	150
General Dynamics Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	8,118	1,755,112	2,108,001	427,975
General Electric Co. .	USFF +0.250%	Weekly	MS	01/07/27	16,071	1,387,663	2,051,142	710,533
Howmet Aerospace, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	31,747	1,403,092	1,718,148	411,645
Illinois Tool Works, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	3,281	692,859	859,425	218,499
Ingersoll Rand, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	13,884	985,119	1,073,789	118,607
Johnson Controls International PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/29/24	29,505	1,522,863	1,700,668	234,719
Lockheed Martin Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	5,940	2,602,560	2,692,246	240,668



# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) December 31, 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>								
Masco Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	28,474	\$ 1,544,773	\$ 1,907,189	\$ 428,150
Northrop Grumman Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	613	271,393	286,970	33,755
Otis Worldwide Corp. .	USFF +0.250%	Weekly	MS	01/10/28	14,706	1,228,240	1,315,746	130,620
PACCAR, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	13,722	1,065,327	1,339,953	352,103
Parker-Hannifin Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	8,057	2,911,150	3,711,860	911,587
Pentair PLC (Ireland) .	USFF +0.250%	Weekly	MS	07/29/24	54,758	3,150,094	3,981,454	976,797
Rockwell Automation, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,561	783,329	795,139	35,510
Snap-on, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	11,435	2,470,983	3,302,885	1,042,265
Textron, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	41,714	3,007,248	3,354,640	440,795
Trane Technologies PLC (Ireland). . . . .	USFF +0.250%	Weekly	MS	07/29/24	1,121	186,231	273,412	103,712
TransDigm Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,690	1,199,985	1,709,604	605,026
WW Grainger, Inc. . . .	USFF +0.250%	Weekly	MS	07/29/24	3,806	2,502,788	3,153,994	766,202
					<u>461,879</u>	<u>48,189,074</u>	<u>57,892,840</u>	<u>11,953,593</u>
<b>Commercial &amp; Professional Services</b>								
Automatic Data Processing, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/29/24	11,787	2,610,526	2,746,017	246,241
Broadridge Financial Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,396	430,885	492,977	78,634
Copart, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	33,320	1,337,090	1,632,680	335,979
Jacobs Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	20,662	2,572,518	2,681,928	189,117
Leidos Holdings, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	30,751	3,205,524	3,328,488	231,128
Republic Services, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	7,682	1,119,659	1,266,839	192,179
Robert Half, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	31,525	2,371,893	2,771,678	508,344
Veralto Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	31,896	2,313,261	2,623,765	383,183
					<u>170,019</u>	<u>15,961,356</u>	<u>17,544,372</u>	<u>2,164,805</u>
<b>Consumer Discretionary Distribution &amp; Retail</b>								
Amazon.com, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	83,559	9,283,432	12,695,954	3,692,377
AutoZone, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	477	1,225,359	1,233,336	44,364
Best Buy Co., Inc. . . .	USFF +0.250%	Weekly	MS	07/29/24	10,789	723,624	844,563	183,108
CarMax, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	9,026	549,686	692,655	159,628
eBay, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	39,845	1,575,777	1,738,039	257,130
Home Depot, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	8,228	2,633,728	2,851,413	311,719
LKQ Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	29,667	1,454,957	1,417,786	13,985
Lowe's Cos., Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	5,796	1,088,185	1,289,900	281,100
Pool Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,610	542,113	641,923	118,919
TJX Cos., Inc. (The) .	USFF +0.250%	Weekly	MS	01/10/28	25,056	2,126,560	2,350,503	296,803
Ulta Beauty, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,311	496,534	642,377	160,900
					<u>215,364</u>	<u>21,699,955</u>	<u>26,398,449</u>	<u>5,520,033</u>



# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) December 31, 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>								
DR Horton, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	7,952	\$ 977,768	\$ 1,208,545	\$ 267,492
Garmin Ltd. (Switzerland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	7,065	744,499	908,135	196,707
Lennar Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	07/29/24	1,521	131,888	226,690	104,591
Mohawk Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	16,508	1,524,019	1,708,578	230,582
NIKE, Inc., Class B . . . . .	USFF +0.250%	Weekly	MS	07/29/24	5,087	514,103	552,296	64,213
PulteGroup, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	19,791	1,363,516	2,042,827	729,393
Ralph Lauren Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	13,824	1,596,788	1,993,421	454,828
Tapestry, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	85,000	2,424,854	3,128,850	839,378
					<u>156,748</u>	<u>9,277,435</u>	<u>11,769,342</u>	<u>2,887,184</u>
<b>Consumer Services</b>								
Booking Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,184	2,684,964	4,199,908	1,595,956
Caesars Entertainment, Inc..	USFF +0.250%	Weekly	MS	01/10/28	69,091	2,965,006	3,238,986	363,586
Expedia Group, Inc..	USFF +0.250%	Weekly	MS	07/11/28	13,489	1,966,663	2,047,495	142,124
Marriott International, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/05/26	10,000	1,796,759	2,255,100	530,784
McDonald's Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	11,258	2,870,931	3,338,110	668,575
MGM Resorts International . . . . .	USFF +0.250%	Weekly	MS	01/10/28	49,085	1,806,621	2,193,118	441,036
Royal Caribbean Cruises Ltd. (Liberia) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	26,358	2,412,574	3,413,097	1,073,325
Starbucks Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	13,683	1,297,710	1,313,705	71,221
Yum! Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	16,054	1,956,016	2,097,616	257,412
					<u>210,202</u>	<u>19,757,244</u>	<u>24,097,135</u>	<u>5,144,019</u>
<b>Consumer Staples Distribution &amp; Retail</b>								
Costco Wholesale Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,697	1,496,045	1,780,236	374,457
Kroger Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/29/24	12,819	569,491	585,956	42,066
Sysco Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	7,665	530,693	560,541	49,544
Target Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,874	905,478	978,995	101,490
Walmart, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	14,201	2,051,416	2,238,788	332,358
					<u>44,256</u>	<u>5,553,123</u>	<u>6,144,516</u>	<u>899,915</u>
<b>Energy</b>								
APA Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	118,461	3,892,440	4,250,381	555,846
Baker Hughes Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	58,956	1,875,909	2,015,116	210,077
ConocoPhillips . . . . .	USFF +0.250%	Weekly	MS	01/07/27	18,023	1,824,502	2,091,930	422,055
Devon Energy Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	63,208	2,877,891	2,863,322	139,301
EOG Resources, Inc..	USFF +0.250%	Weekly	MS	07/29/24	12,796	1,375,583	1,547,676	372,462
EQT Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	62,566	1,991,668	2,418,802	524,237
Exxon Mobil Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	29,684	2,932,568	2,967,806	211,262
Halliburton Co. . . . .	USFF +0.250%	Weekly	MS	07/29/24	46,105	1,402,544	1,666,696	345,275
Kinder Morgan, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	173,037	2,878,027	3,052,373	346,861

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) December 31, 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>								
Marathon Petroleum Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	9,649	\$ 1,120,262	\$ 1,431,526	\$ 394,658
Occidental Petroleum Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	14,975	898,749	894,157	22,206
Pioneer Natural Resources Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	9,321	2,028,829	2,096,106	163,654
Valero Energy Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	5,458	648,864	709,540	106,356
					<u>622,239</u>	<u>25,747,836</u>	<u>28,005,431</u>	<u>3,814,250</u>
<b>Equity Real Estate Investment Trusts (REITs)</b>								
Alexandria Real Estate Equities, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	22,136	2,159,396	2,806,181	776,886
American Tower Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	2,404	508,684	518,976	46,718
AvalonBay Communities, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	7,232	1,204,146	1,353,975	256,601
Camden Property Trust. . . . .	USFF +0.250%	Weekly	MS	07/11/28	24,104	2,114,929	2,393,286	366,292
Crown Castle, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,334	119,948	153,663	39,470
Digital Realty Trust, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	14,812	1,605,002	1,993,399	483,630
Extra Space Storage, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	11,684	1,343,708	1,873,296	592,682
Healthpeak Properties, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	109,945	1,808,783	2,176,911	436,180
Prologis, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,113	552,625	681,563	155,009
Realty Income Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	44,811	2,426,371	2,573,048	290,519
SBA Communications Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	353	91,004	89,553	3,231
Simon Property Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	12,587	1,692,261	1,795,410	175,976
VICI Properties, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	32,024	951,760	1,020,925	125,906
Welltower, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	6,300	492,000	568,071	104,787
					<u>294,839</u>	<u>17,070,617</u>	<u>19,998,257</u>	<u>3,853,887</u>
<b>Financial Services</b>								
American Express Co. . . . .	USFF +0.250%	Weekly	MS	01/07/27	5,001	705,559	936,887	265,630
Ameriprise Financial, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	14	4,714	5,318	876
Berkshire Hathaway, Inc., Class B . . . . .	USFF +0.250%	Weekly	MS	07/29/24	16,012	3,459,894	5,710,840	2,355,311
BlackRock, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	2,388	1,389,531	1,938,578	743,072
Blackstone, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,421	688,113	709,717	42,435
Capital One Financial Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	6,723	619,342	881,520	299,509
Cboe Global Markets, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	14,553	2,575,940	2,598,584	101,279

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) December 31, 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>								
Charles Schwab Corp. (The) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	7,030	\$ 454,955	\$ 483,664	\$ 52,539
CME Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	7,094	1,332,051	1,493,996	264,609
Fiserv, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	28,214	3,312,349	3,747,948	535,517
FleetCor Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	16,237	3,155,205	4,588,739	1,529,836
Franklin Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	79,070	2,205,064	2,355,495	359,998
Goldman Sachs Group, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,513	873,664	969,440	148,075
Intercontinental Exchange, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	9,871	1,019,934	1,267,733	309,069
Invesco Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/29/24	2,336	32,543	41,674	15,135
Mastercard, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/29/24	3,974	1,316,608	1,694,951	439,650
Nasdaq, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	39,904	2,147,376	2,320,019	308,933
Northern Trust Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,331	93,672	112,310	22,552
PayPal Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	79,418	4,143,412	4,877,059	858,612
Raymond James Financial, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	918	93,675	102,357	13,722
S&P Global, Inc. . . . .	USFF +0.250%	Weekly	MS	11/03/25	1,437	538,003	633,027	123,461
T Rowe Price Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	13,275	1,444,407	1,429,585	209,862
Visa, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/29/24	12,894	2,782,887	3,356,953	704,626
					<u>355,628</u>	<u>34,388,898</u>	<u>42,256,394</u>	<u>9,704,308</u>
<b>Food, Beverage &amp; Tobacco</b>								
Altria Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	23,036	983,621	929,272	161,136
Archer-Daniels-Midland Co. . . . .	USFF +0.250%	Weekly	MS	07/29/24	36,127	2,687,283	2,609,092	38,833
Campbell Soup Co. . . . .	USFF +0.250%	Weekly	MS	07/06/26	41,617	1,826,717	1,799,103	73,058
Coca-Cola Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/29/24	41,234	2,336,233	2,429,920	311,424
Constellation Brands, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	7,388	1,793,413	1,786,049	51,643
General Mills, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	26,975	1,779,443	1,757,152	103,002
Hershey Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/05/26	5,659	1,072,066	1,055,064	21,341
J M Smucker Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	12,660	1,701,327	1,599,971	(22,453)
Kellanova . . . . .	USFF +0.250%	Weekly	MS	07/08/27	36,573	2,258,906	2,044,796	(77,150)
Keurig Dr Pepper, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	54,221	1,711,711	1,806,644	150,316
Kraft Heinz Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/29/24	70,426	2,529,723	2,604,353	308,102
Molson Coors Beverage Co., Class B. . . . .	USFF +0.250%	Weekly	MS	07/29/24	13,095	775,065	801,545	64,258
Mondelez International, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/05/26	34,811	2,271,794	2,521,361	372,577

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) December 31, 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>								
PepsiCo, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	8,616	\$ 1,438,213	\$ 1,463,341	\$ 118,207
Philip Morris International, Inc. . .	USFF +0.250%	Weekly	MS	07/29/24	13,372	1,251,917	1,258,038	113,692
					<u>425,810</u>	<u>26,417,432</u>	<u>26,465,701</u>	<u>1,787,986</u>
<b>Health Care Equipment &amp; Services</b>								
Abbott Laboratories . .	USFF +0.250%	Weekly	MS	07/29/24	9,736	943,755	1,071,642	219,196
Baxter International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	127,769	4,273,060	4,939,550	820,902
Cardinal Health, Inc. .	USFF +0.250%	Weekly	MS	07/08/27	22,986	1,887,787	2,316,989	534,848
Cencora, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	9,964	1,652,253	2,046,406	462,466
Centene Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	32,413	2,122,444	2,405,369	346,983
Cigna Group (The) . .	USFF +0.250%	Weekly	MS	07/06/26	5,225	1,333,951	1,564,626	304,574
CVS Health Corp. . . .	USFF +0.250%	Weekly	MS	07/29/24	28,022	1,945,220	2,212,617	429,832
DaVita, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	22,493	1,914,154	2,356,367	499,993
DENTSPLY SIRONA, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	25,957	736,983	923,810	227,932
GE HealthCare Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/07/27	45,160	2,819,934	3,491,771	760,850
HCA Healthcare, Inc. .	USFF +0.250%	Weekly	MS	07/29/24	9,347	2,094,959	2,530,046	515,607
Hologic, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	60,527	4,345,762	4,324,654	109,956
Laboratory Corp. of America Holdings. .	USFF +0.250%	Weekly	MS	07/11/28	4,614	988,991	1,048,716	90,416
McKesson Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	1,625	691,823	752,343	86,144
Molina Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	5,451	1,635,829	1,969,501	383,064
Teleflex, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,751	744,173	935,274	214,779
UnitedHealth Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	3,592	1,859,296	1,891,080	114,297
Zimmer Biomet Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	9,947	1,051,291	1,210,550	193,555
					<u>428,579</u>	<u>33,041,665</u>	<u>37,991,311</u>	<u>6,315,394</u>
<b>Household &amp; Personal Products</b>								
Colgate-Palmolive Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	29,323	2,179,256	2,337,336	231,809
Kenvue, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	129,710	2,706,421	2,792,656	189,888
Kimberly-Clark Corp. .	USFF +0.250%	Weekly	MS	01/07/27	19,036	2,355,413	2,313,064	106,598
Procter & Gamble Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/29/24	20,987	2,964,414	3,075,435	279,627
					<u>199,056</u>	<u>10,205,504</u>	<u>10,518,491</u>	<u>807,922</u>
<b>Insurance</b>								
Aflac, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	36,504	2,685,806	3,011,580	452,844
Arch Capital Group Ltd. (Bermuda) . . .	USFF +0.250%	Weekly	MS	07/08/27	20,565	1,176,014	1,527,363	386,883
Assurant, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	10,792	1,338,202	1,818,344	547,626
Brown & Brown, Inc. .	USFF +0.250%	Weekly	MS	07/08/27	43,511	2,818,673	3,094,067	372,631
Chubb Ltd. (Switzerland). . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,649	1,156,096	1,276,674	164,413

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## Portfolio of Investments (Continued) December 31, 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>Insurance — (continued)</b>								
Cincinnati Financial Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	15,406	\$ 1,557,656	\$ 1,593,905	\$ 102,309
Loews Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	33,759	2,040,747	2,349,289	376,332
Marsh & McLennan Cos., Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	15,515	2,935,781	2,939,627	92,637
MetLife, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,225	71,788	81,009	19,032
Willis Towers Watson PLC (Ireland). . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,583	1,315,720	1,346,620	75,254
					<u>188,509</u>	<u>17,096,483</u>	<u>19,038,478</u>	<u>2,589,961</u>
<b>Materials</b>								
CF Industries Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	35,992	2,426,917	2,861,364	569,318
DuPont de Nemours, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	9,197	604,172	707,525	148,482
Eastman Chemical Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	15,484	1,224,138	1,390,773	215,943
Ecolab, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,794	803,662	950,890	174,391
International Paper Co. . . . .	USFF +0.250%	Weekly	MS	07/29/24	72,942	2,436,428	2,636,853	403,743
Linde PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/29/24	7,693	2,746,611	3,159,592	521,275
LyondellBasell Industries NV, Class A (Netherlands) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	17,237	1,578,073	1,638,894	111,587
Martin Marietta Materials, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,517	1,245,436	1,255,756	47,947
Mosaic Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/29/24	80,322	2,845,735	2,869,905	171,003
Nucor Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	5,078	736,677	883,775	185,350
Packaging Corp. of America . . . . .	USFF +0.250%	Weekly	MS	07/08/27	14,525	2,056,818	2,366,268	431,918
PPG Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,163	639,777	772,127	154,782
Sherwin-Williams Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,807	1,897,254	2,123,103	285,045
Steel Dynamics, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	6,397	634,682	755,486	150,725
					<u>284,148</u>	<u>21,876,380</u>	<u>24,372,311</u>	<u>3,571,509</u>
<b>Media &amp; Entertainment</b>								
Alphabet, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/29/24	76,546	6,006,715	10,692,711	4,867,093
Charter Communications, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/08/27	903	296,830	350,978	63,186
Comcast Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	07/29/24	60,414	2,196,176	2,649,154	586,791
Electronic Arts, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	6,799	844,691	930,171	112,465
Fox Corp., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	38,985	1,192,998	1,156,685	6,371
Interpublic Group of Cos., Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	07/29/24	32,314	933,832	1,054,729	242,654

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) December 31, 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>								
Meta Platforms, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/29/24	14,921	\$ 2,824,182	\$ 5,281,437	\$ 2,546,793
Netflix, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,453	763,498	1,194,317	453,921
News Corp., Class A .	USFF +0.250%	Weekly	MS	07/08/27	22,958	466,495	563,619	113,189
Omnicom Group, Inc..	USFF +0.250%	Weekly	MS	07/08/27	8,228	588,531	711,804	165,570
Take-Two Interactive Software, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	887	113,742	142,763	32,541
Walt Disney Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	30,201	2,723,921	2,726,848	91,191
Warner Bros Discovery, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	12,405	131,008	141,169	14,193
					<u>308,014</u>	<u>19,082,619</u>	<u>27,596,385</u>	<u>9,295,958</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
AbbVie, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	16,222	2,367,165	2,513,923	238,555
Amgen, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	10,940	2,881,482	3,150,939	376,487
Biogen, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	4,935	1,145,432	1,277,030	165,948
Bristol-Myers Squibb Co. . . . .	USFF +0.250%	Weekly	MS	07/06/26	80,991	4,499,568	4,155,648	(153,275)
Danaher Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	3,708	744,916	857,809	149,089
Gilead Sciences, Inc..	USFF +0.250%	Weekly	MS	07/29/24	25,838	1,875,234	2,093,136	374,221
Illumina, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,241	191,615	172,797	(12,951)
Incyte Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	52,293	2,822,166	3,283,477	546,457
IQVIA Holdings, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	3,228	692,081	746,895	75,764
Johnson & Johnson .	USFF +0.250%	Weekly	MS	07/29/24	25,968	3,738,559	4,070,224	778,629
Merck & Co., Inc. . . .	USFF +0.250%	Weekly	MS	07/29/24	22,963	2,342,241	2,503,426	355,555
Mettler-Toledo International, Inc. . .	USFF +0.250%	Weekly	MS	07/11/28	1,400	1,428,588	1,698,144	312,702
Pfizer, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	27,568	851,887	793,683	490
Vertex Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	2,976	1,097,327	1,210,905	146,741
Viatis, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	119,503	1,132,654	1,294,217	203,814
West Pharmaceutical Services, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,997	994,270	1,055,304	91,696
					<u>402,771</u>	<u>28,805,185</u>	<u>30,877,557</u>	<u>3,649,922</u>
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Applied Materials, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	22,738	2,947,175	3,685,148	876,175
Broadcom, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	5,642	3,774,089	6,297,883	2,746,584
KLA Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	3,014	1,251,185	1,752,038	564,317
Lam Research Corp. .	USFF +0.250%	Weekly	MS	07/29/24	2,406	1,302,948	1,884,524	637,325
Microchip Technology, Inc. . . .	USFF +0.250%	Weekly	MS	01/10/28	28,400	2,069,990	2,561,112	589,212
Micron Technology, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	6,000	324,610	512,040	203,421



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## Portfolio of Investments (Continued) December 31, 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	13,843	\$ 5,202,952	\$ 6,855,330	\$ 1,812,691
NXP Semiconductors								
NV (Netherlands) . .	USFF +0.250%	Weekly	MS	01/07/27	8,742	1,565,330	2,007,863	513,574
QUALCOMM, Inc. . . .	USFF +0.250%	Weekly	MS	07/08/27	22,196	2,537,439	3,210,207	793,333
Skyworks Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	27,168	2,648,566	3,054,227	519,246
					140,149	23,624,284	31,820,372	9,255,878
<b>Software &amp; Services</b>								
Accenture PLC,								
Class A (Ireland) . .	USFF +0.250%	Weekly	MS	07/11/28	12,021	3,789,630	4,218,289	549,886
Adobe, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,445	1,844,751	3,248,487	1,459,425
ANSYS, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	552	116,848	200,310	87,076
Autodesk, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,266	239,721	308,246	75,841
Cadence Design Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	1,667	387,671	454,041	78,145
Cognizant Technology Solutions Corp.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	07/29/24	3,346	202,692	252,723	68,147
EPAM Systems, Inc. .	USFF +0.250%	Weekly	MS	07/06/26	362	167,782	107,637	(54,997)
Fair Isaac Corp. . . .	USFF +0.250%	Weekly	MS	01/10/28	704	479,165	819,463	354,831
Gen Digital, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	190,365	3,683,789	4,344,129	805,775
International Business Machines Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	8,707	1,138,394	1,424,030	357,051
Microsoft Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	48,271	11,936,709	18,151,827	6,886,733
Oracle Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,870	378,528	408,014	45,523
Roper Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,391	627,215	758,331	152,973
Salesforce, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	21,314	3,603,577	5,608,566	2,113,684
ServiceNow, Inc. . . .	USFF +0.250%	Weekly	MS	07/08/27	558	224,140	394,221	176,928
Synopsys, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	1,400	690,646	720,874	51,134
VeriSign, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	5,167	1,027,105	1,064,195	68,137
					306,406	30,538,363	42,483,383	13,276,292
<b>Technology Hardware &amp; Equipment</b>								
Amphenol Corp.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	24,553	1,912,460	2,433,939	597,678
Apple, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	112,975	10,369,482	21,751,077	12,078,524
CDW Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	4,021	734,173	914,054	208,090
Cisco Systems, Inc. .	USFF +0.250%	Weekly	MS	07/29/24	98,700	4,377,471	4,986,324	1,025,659
F5, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	10,498	1,557,466	1,878,932	368,497
Hewlett Packard Enterprise Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	54,450	772,959	924,561	196,256
HP, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	74,522	1,933,440	2,242,367	572,549
Jabil, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	10,941	1,429,639	1,393,883	7,423
NetApp, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	29,100	2,078,134	2,565,456	568,824

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## Portfolio of Investments (Continued) December 31, 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>								
Seagate Technology Holdings PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	7,965	\$ 447,278	\$ 679,972	\$ 262,993
TE Connectivity Ltd. (Switzerland) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,139	136,715	160,030	46,917
Teledyne Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	2,272	882,858	1,013,971	172,847
					<u>431,136</u>	<u>26,632,075</u>	<u>40,944,566</u>	<u>16,106,257</u>
<b>Telecommunication Services</b>								
AT&T, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	53,403	851,107	896,102	127,345
T-Mobile US, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	7,871	1,074,258	1,261,957	224,911
Verizon Communications, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	34,033	1,333,144	1,283,044	19,683
					<u>95,307</u>	<u>3,258,509</u>	<u>3,441,103</u>	<u>371,939</u>
<b>Transportation</b>								
American Airlines Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	322,507	4,573,796	4,431,246	(4,615)
CSX Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	38,285	1,180,151	1,327,341	211,603
Delta Air Lines, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	122,725	4,892,997	4,937,227	197,185
Expeditors International of Washington, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	312	32,814	39,686	9,489
FedEx Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	9,397	2,295,948	2,377,159	168,728
Norfolk Southern Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,662	902,056	1,102,004	235,669
Old Dominion Freight Line, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,109	655,390	854,841	224,263
Uber Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,070	190,149	189,020	4,694
United Parcel Service, Inc., Class B. . . . .	USFF +0.250%	Weekly	MS	07/11/28	9,338	1,313,410	1,468,214	200,869
					<u>512,405</u>	<u>16,036,711</u>	<u>16,726,738</u>	<u>1,247,885</u>
<b>Utilities</b>								
Constellation Energy Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	13,364	1,414,151	1,562,118	198,145
NRG Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	103,372	4,144,067	5,344,332	1,420,187
PG&E Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	8,968	124,241	161,693	41,379
Public Service Enterprise Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	14,462	856,833	884,351	76,615
					<u>140,166</u>	<u>6,539,292</u>	<u>7,952,494</u>	<u>1,736,326</u>
<b>Total Reference Entity — Long</b>						<u>471,888,448</u>	<u>567,343,190</u>	<u>118,544,356</u>

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) December 31, 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>								
Aptiv PLC (Jersey) . . .	USFF -0.250%	Weekly	MS	01/07/27	(13,958)	\$ (1,896,447)	\$ (1,252,312)	\$ 596,098
Ford Motor Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(271,636)	(3,031,838)	(3,311,243)	(399,952)
					(285,594)	(4,928,285)	(4,563,555)	196,146
<b>Banks</b>								
Comerica, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(963)	(94,874)	(53,745)	33,460
Fifth Third Bancorp . .	USFF -0.250%	Weekly	MS	01/07/27	(10,935)	(412,597)	(377,148)	5,823
Huntington Bancshares, Inc. . .	USFF -0.250%	Weekly	MS	07/06/26	(15,526)	(254,000)	(197,491)	40,283
KeyCorp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(18,361)	(375,925)	(264,398)	85,983
M&T Bank Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,266)	(603,637)	(447,703)	119,804
Regions Financial Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,532)	(113,248)	(87,830)	21,549
Wells Fargo & Co. . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,947)	(328,711)	(341,931)	(31,914)
Zions Bancorp NA. . .	USFF -0.250%	Weekly	MS	01/07/27	(2,855)	(201,281)	(125,249)	61,828
					(63,385)	(2,384,273)	(1,895,495)	336,816
<b>Capital Goods</b>								
Allegion PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(38,968)	(4,235,714)	(4,936,856)	(833,897)
Axon Enterprise, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(24,589)	(5,066,507)	(6,352,076)	(1,414,059)
Boeing Co. (The). . . .	USFF -0.250%	Weekly	MS	07/11/28	(12,460)	(2,491,045)	(3,247,824)	(819,906)
Cummins, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,245)	(836,465)	(777,405)	36,620
Dover Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(25,619)	(3,509,293)	(3,940,458)	(535,576)
Fastenal Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,187)	(504,144)	(530,272)	(42,109)
Generac Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(26,706)	(4,283,857)	(3,451,483)	714,746
Honeywell International, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(5,679)	(1,166,446)	(1,190,943)	(61,660)
Hubbell, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,136)	(2,646,496)	(2,676,174)	(96,751)
Huntington Ingalls Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,177)	(1,025,139)	(1,084,516)	(125,270)
IDEX Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(17,538)	(3,795,346)	(3,807,675)	(119,170)
L3Harris Technologies, Inc. .	USFF -0.250%	Weekly	MS	01/07/27	(19,486)	(3,907,089)	(4,104,141)	(332,391)
Nordson Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,038)	(2,198,974)	(2,387,478)	(270,957)
Quanta Services, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,311)	(591,210)	(714,514)	(138,670)
RTX Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(23,114)	(2,326,827)	(1,944,812)	279,111
Stanley Black & Decker, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(14,532)	(1,987,869)	(1,425,589)	469,144
United Rentals, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(4,409)	(1,831,552)	(2,528,209)	(765,482)
Westinghouse Air Brake Technologies Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(27,420)	(3,067,853)	(3,479,598)	(495,996)
Xylem, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(58,624)	(6,255,651)	(6,704,241)	(655,842)
					(335,238)	(51,727,477)	(55,284,264)	(5,208,115)

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) December 31, 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	(54,531)	\$ (4,181,712)	\$ (3,660,121)	\$ 415,557
Cintas Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,535)	(1,323,119)	(1,527,743)	(245,896)
Equifax, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(17,578)	(3,726,651)	(4,346,864)	(746,450)
Paychex, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(15,056)	(1,738,778)	(1,793,320)	(104,387)
Paycom Software, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(7,634)	(2,524,223)	(1,578,100)	874,904
Rollins, Inc. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(55,775)	(2,285,473)	(2,435,694)	(229,248)
Verisk Analytics, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(12,810)	(3,074,674)	(3,059,797)	(66,817)
Waste Management, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(21,734)	(3,559,739)	(3,892,559)	(447,906)
					<u>(187,653)</u>	<u>(22,414,369)</u>	<u>(22,294,198)</u>	<u>(550,243)</u>
<b>Consumer Discretionary Distribution &amp; Retail</b>								
Bath & Body Works, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(44,677)	(1,334,064)	(1,928,259)	(627,960)
Etsy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(13,576)	(2,265,522)	(1,100,335)	1,107,783
Genuine Parts Co. . .	USFF -0.250%	Weekly	MS	07/11/28	(1,935)	(305,195)	(267,998)	25,981
O'Reilly Automotive, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,526)	(1,442,600)	(1,449,822)	(43,916)
Ross Stores, Inc. . . .	USFF -0.250%	Weekly	MS	07/11/28	(14,451)	(1,807,261)	(1,999,874)	(242,219)
Tractor Supply Co. . .	USFF -0.250%	Weekly	MS	01/10/28	(3,649)	(871,936)	(784,644)	53,980
					<u>(79,814)</u>	<u>(8,026,578)</u>	<u>(7,530,932)</u>	<u>273,649</u>
<b>Consumer Durables &amp; Apparel</b>								
Hasbro, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,118)	(147,329)	(108,145)	34,055
Lululemon Athletica, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,222)	(2,157,405)	(2,669,956)	(599,837)
NVR, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(353)	(2,206,662)	(2,471,159)	(320,407)
VF Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(202,602)	(3,453,180)	(3,808,918)	(486,796)
Whirlpool Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,055)	(316,269)	(250,237)	43,796
					<u>(212,350)</u>	<u>(8,280,845)</u>	<u>(9,308,415)</u>	<u>(1,329,189)</u>
<b>Consumer Services</b>								
Airbnb, Inc., Class A .	USFF -0.250%	Weekly	MS	07/11/28	(23,520)	(3,240,326)	(3,202,013)	(43,830)
Carnival Corp. (Panama) . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(125,098)	(2,375,723)	(2,319,317)	(4,684)
Chipotle Mexican Grill, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(843)	(1,793,290)	(1,927,907)	(180,036)
Darden Restaurants, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(18,478)	(2,695,530)	(3,035,935)	(408,722)
Domino's Pizza, Inc. .	USFF -0.250%	Weekly	MS	07/06/26	(10,585)	(4,144,613)	(4,363,455)	(361,494)
Hilton Worldwide Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(10,390)	(1,721,054)	(1,891,915)	(217,169)
Las Vegas Sands Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(36,808)	(1,743,404)	(1,811,322)	(118,497)

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) December 31, 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>								
Norwegian Cruise Line Holdings Ltd. (Bermuda)	USFF -0.250%	Weekly	MS	07/29/24	(55,681)	\$ (1,433,607)	\$ (1,115,847)	\$ 281,469
Wynn Resorts Ltd.	USFF -0.250%	Weekly	MS	07/29/24	(22,279)	(2,422,701)	(2,029,840)	290,300
					(303,682)	(21,570,248)	(21,697,551)	(762,663)
<b>Consumer Staples Distribution &amp; Retail</b>								
Dollar General Corp.	USFF -0.250%	Weekly	MS	01/10/28	(9,058)	(1,822,239)	(1,231,435)	532,208
Dollar Tree, Inc.	USFF -0.250%	Weekly	MS	01/07/27	(27,515)	(3,709,997)	(3,908,506)	(292,572)
Walgreens Boots Alliance, Inc.	USFF -0.250%	Weekly	MS	07/11/28	(24,883)	(642,864)	(649,695)	(21,634)
					(61,456)	(6,175,100)	(5,789,636)	218,002
<b>Energy</b>								
Chevron Corp.	USFF -0.250%	Weekly	MS	07/11/28	(8,570)	(1,243,007)	(1,278,301)	(84,167)
Coterra Energy, Inc.	USFF -0.250%	Weekly	MS	07/11/28	(101,607)	(2,741,432)	(2,593,011)	61,966
Diamondback Energy, Inc.	USFF -0.250%	Weekly	MS	07/11/28	(20,337)	(3,132,158)	(3,153,862)	(165,332)
Hess Corp.	USFF -0.250%	Weekly	MS	07/08/27	(52,973)	(7,795,712)	(7,636,588)	(82,702)
Marathon Oil Corp.	USFF -0.250%	Weekly	MS	01/10/28	(225,192)	(5,507,162)	(5,440,639)	(121,902)
ONEOK, Inc.	USFF -0.250%	Weekly	MS	07/11/28	(63,985)	(4,211,123)	(4,493,027)	(388,685)
Phillips 66	USFF -0.250%	Weekly	MS	07/08/27	(5,176)	(617,503)	(689,133)	(104,160)
Schlumberger NV (Curacao)	USFF -0.250%	Weekly	MS	07/08/27	(87,566)	(4,923,270)	(4,556,935)	197,143
SPDR S&P 500 ETF Trust.	USFF -0.250%	Weekly	MS	07/11/28	(4,995)	(2,362,218)	(2,374,173)	(80,358)
Targa Resources Corp.	USFF -0.250%	Weekly	MS	07/08/27	(41,284)	(3,279,292)	(3,586,341)	(431,775)
Williams Cos., Inc. (The)	USFF -0.250%	Weekly	MS	07/08/27	(32,944)	(1,145,329)	(1,147,440)	(77,730)
					(644,629)	(36,958,206)	(36,949,450)	(1,277,702)
<b>Equity Real Estate Investment Trusts (REITs)</b>								
Boston Properties, Inc.	USFF -0.250%	Weekly	MS	07/11/28	(42,901)	(2,633,255)	(3,010,363)	(534,694)
Equinix, Inc.	USFF -0.250%	Weekly	MS	07/29/24	(4,644)	(3,725,783)	(3,740,231)	(188,892)
Equity Residential	USFF -0.250%	Weekly	MS	01/07/27	(33,012)	(2,219,177)	(2,019,014)	88,574
Essex Property Trust, Inc.	USFF -0.250%	Weekly	MS	07/11/28	(9,831)	(2,089,633)	(2,437,498)	(458,260)
Federal Realty Investment Trust	USFF -0.250%	Weekly	MS	07/06/26	(19,317)	(1,974,473)	(1,990,617)	(111,466)
Host Hotels & Resorts, Inc.	USFF -0.250%	Weekly	MS	07/06/26	(33,693)	(622,172)	(656,003)	(92,598)
Invitation Homes, Inc.	USFF -0.250%	Weekly	MS	07/11/28	(13,597)	(451,985)	(463,794)	(29,486)
Iron Mountain, Inc.	USFF -0.250%	Weekly	MS	01/07/27	(39,074)	(2,295,718)	(2,734,399)	(677,929)
Kimco Realty Corp.	USFF -0.250%	Weekly	MS	07/06/26	(107,722)	(2,435,250)	(2,295,556)	(42,781)

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) December 31, 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</b>								
<b>Trusts (REITs) — (continued)</b>								
Mid-America								
Apartment								
Communities, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(953)	\$ (146,584)	\$ (128,140)	\$ 12,883
Public Storage . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,041)	(2,612,579)	(2,757,505)	(292,240)
Regency Centers								
Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(44,110)	(2,883,836)	(2,955,370)	(262,245)
UDR, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(21,952)	(920,258)	(840,542)	45,715
Ventas, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(88,283)	(4,097,073)	(4,400,025)	(526,484)
Weyerhaeuser Co. . . .	USFF -0.250%	Weekly	MS	01/10/28	(15,948)	(529,765)	(554,512)	(41,790)
					<u>(484,078)</u>	<u>(29,637,541)</u>	<u>(30,983,569)</u>	<u>(3,111,693)</u>
<b>Financial Services</b>								
Bank of New York								
Mellon Corp. (The) .	USFF -0.250%	Weekly	MS	01/07/27	(17,902)	(920,400)	(931,799)	(59,066)
Discover Financial								
Services . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(945)	(113,461)	(106,218)	2,591
FactSet Research								
Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(10,071)	(4,566,929)	(4,804,371)	(364,858)
Fidelity National								
Information								
Services, Inc. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(82,730)	(5,475,484)	(4,969,591)	264,059
Global Payments,								
Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(32,561)	(4,586,126)	(4,135,247)	293,986
Jack Henry &								
Associates, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(26,072)	(3,965,310)	(4,260,426)	(411,656)
MarketAxess								
Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	11/03/25	(1,921)	(597,492)	(562,565)	16,805
Moody's Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,841)	(685,673)	(719,021)	(50,658)
MSCI, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(6,442)	(3,717,972)	(3,643,917)	(57,836)
State Street Corp. . . .	USFF -0.250%	Weekly	MS	07/06/26	(13,127)	(1,204,700)	(1,016,817)	121,020
Synchrony Financial .	USFF -0.250%	Weekly	MS	07/06/26	(27,218)	(1,144,507)	(1,039,455)	44,483
					<u>(220,830)</u>	<u>(26,978,054)</u>	<u>(26,189,427)</u>	<u>(201,130)</u>
<b>Food, Beverage &amp; Tobacco</b>								
Brown-Forman Corp.,								
Class B. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(68,900)	(4,309,775)	(3,934,190)	234,354
Bunge Global SA								
(Switzerland) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(16,143)	(1,678,893)	(1,629,636)	(2,359)
Conagra Brands, Inc..	USFF -0.250%	Weekly	MS	07/08/27	(10,038)	(405,804)	(287,689)	95,983
Hormel Foods Corp. .	USFF -0.250%	Weekly	MS	01/10/28	(108)	(5,313)	(3,468)	1,713
Lamb Weston								
Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(72,984)	(7,252,568)	(7,888,841)	(871,901)
McCormick & Co.,								
Inc. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(15,748)	(1,578,737)	(1,077,478)	437,491
Monster Beverage								
Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(89,307)	(4,841,166)	(5,144,976)	(426,581)
Tyson Foods, Inc.,								
Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(155,360)	(7,751,881)	(8,350,600)	(954,233)
					<u>(428,588)</u>	<u>(27,824,137)</u>	<u>(28,316,878)</u>	<u>(1,485,533)</u>



# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) December 31, 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>								
Align Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(2,359)	\$ (1,462,461)	\$ (646,366)	\$ 779,072
Becton Dickinson & Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,800)	(704,581)	(682,724)	2,436
Boston Scientific Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(56,987)	(3,009,272)	(3,294,418)	(383,980)
Cooper Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(8,439)	(3,042,722)	(3,193,655)	(228,246)
Dexcom, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(31,929)	(3,888,712)	(3,962,070)	(199,523)
Edwards Lifesciences Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(12,460)	(1,478,160)	(950,075)	490,664
Elevance Health, Inc.. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,854)	(1,914,228)	(1,817,392)	39,326
Henry Schein, Inc.. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(29,122)	(2,419,128)	(2,204,827)	152,999
Humana, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,525)	(2,780,508)	(2,529,400)	175,330
IDEXX Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,797)	(2,004,455)	(2,107,525)	(172,484)
Insulet Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(21,652)	(5,751,960)	(4,698,051)	857,692
Intuitive Surgical, Inc.. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(5,873)	(1,692,257)	(1,981,315)	(331,914)
Medtronic PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(13,516)	(1,115,101)	(1,113,448)	(2,931)
Quest Diagnostics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(31,435)	(4,331,380)	(4,334,258)	(150,114)
ResMed, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,683)	(456,769)	(289,510)	148,902
STERIS PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(18,521)	(4,028,533)	(4,071,842)	(182,368)
Stryker Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(10,939)	(3,209,760)	(3,275,793)	(155,932)
Universal Health Services, Inc., Class B. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(21,571)	(2,776,791)	(3,288,283)	(586,303)
					(282,462)	(46,066,778)	(44,440,952)	252,626
<b>Household &amp; Personal Products</b>								
Church & Dwight Co., Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(25,454)	(2,446,551)	(2,406,930)	(35,887)
Clorox Co. (The) . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(33,029)	(4,474,347)	(4,709,605)	(384,365)
Estee Lauder Cos., Inc. (The), Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(28,095)	(4,455,076)	(4,108,894)	203,539
					(86,578)	(11,375,974)	(11,225,429)	(216,713)
<b>Insurance</b>								
Allstate Corp. (The) . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(17,997)	(2,429,436)	(2,519,220)	(227,344)
American International Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(21,535)	(1,384,682)	(1,458,996)	(137,756)
Aon PLC, Class A (Ireland) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,915)	(2,583,169)	(2,303,423)	214,280
Arthur J Gallagher & Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(10,995)	(2,620,939)	(2,472,556)	76,026
Everest Group Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,527)	(1,371,648)	(1,247,077)	85,340

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) December 31, 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>Insurance — (continued)</b>								
Globe Life, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,931)	\$ (793,780)	\$ (843,641)	\$ (70,688)
Hartford Financial Services Group, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(22,162)	(1,653,484)	(1,781,382)	(191,277)
Principal Financial Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(10,512)	(772,460)	(826,979)	(78,984)
Progressive Corp. (The) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,954)	(1,409,256)	(1,426,193)	(52,610)
Prudential Financial, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(8,257)	(895,664)	(856,333)	(32,728)
Travelers Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(10,810)	(1,889,860)	(2,059,197)	(233,709)
W R Berkley Corp. . .	USFF -0.250%	Weekly	MS	07/11/28	(10,115)	(701,657)	(715,333)	(42,093)
					<u>(139,710)</u>	<u>(18,506,035)</u>	<u>(18,510,330)</u>	<u>(691,543)</u>
<b>Materials</b>								
Air Products and Chemicals, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(18,350)	(5,185,794)	(5,024,230)	(19,200)
Albemarle Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(7,755)	(1,817,425)	(1,120,442)	641,694
Amcor PLC (Jersey) . .	USFF -0.250%	Weekly	MS	07/08/27	(914)	(11,434)	(8,811)	1,975
Avery Dennison Corp. . . . .								
	USFF -0.250%	Weekly	MS	01/07/27	(15,308)	(2,883,774)	(3,094,665)	(354,202)
Ball Corp. . . . .	USFF -0.250%	Weekly	MS	11/03/25	(16,433)	(1,062,393)	(945,226)	77,545
Celanese Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(13,949)	(1,717,941)	(2,167,256)	(495,661)
Corteva, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(111,004)	(6,284,283)	(5,319,312)	764,273
Dow, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(27,751)	(1,427,695)	(1,521,865)	(132,210)
FMC Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(46,252)	(5,077,032)	(2,916,189)	1,953,440
Freeport-McMoRan, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/11/28	(14,497)	(503,569)	(617,137)	(126,060)
International Flavors & Fragrances, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/06/26	(1,131)	(169,264)	(91,577)	69,093
Newmont Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(32,633)	(1,405,325)	(1,350,680)	(13,943)
Vulcan Materials Co. .	USFF -0.250%	Weekly	MS	07/11/28	(8,323)	(1,865,310)	(1,889,404)	(71,342)
Westrock Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(66,784)	(2,448,901)	(2,772,872)	(404,673)
					<u>(381,084)</u>	<u>(31,860,140)</u>	<u>(28,839,666)</u>	<u>1,890,729</u>
<b>Media &amp; Entertainment</b>								
Live Nation Entertainment, Inc.. . . . .								
	USFF -0.250%	Weekly	MS	01/07/27	(26,096)	(2,489,562)	(2,442,586)	(16,113)
Match Group, Inc. . . .	USFF -0.250%	Weekly	MS	07/06/26	(10,408)	(1,604,491)	(379,892)	1,277,277
Paramount Global, Class B. . . . .								
	USFF -0.630%	Weekly	MS	01/07/27	(48,565)	(988,883)	(718,276)	228,151
					<u>(85,069)</u>	<u>(5,082,936)</u>	<u>(3,540,754)</u>	<u>1,489,315</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
Agilent Technologies, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/08/27	(2,990)	(423,240)	(415,700)	(4,444)
Bio-Rad Laboratories, Inc., Class A . . . . .								
	USFF -0.250%	Weekly	MS	01/05/26	(1,185)	(847,877)	(382,625)	443,826
Bio-Techne Corp. . . .	USFF -0.250%	Weekly	MS	07/06/26	(50,191)	(4,522,857)	(3,872,738)	513,420

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) December 31, 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>								
Catalent, Inc. . . . .	USFF -0.250%	Weekly	MS	11/03/25	(137,495)	\$ (10,092,651)	\$ (6,177,650)	\$ 3,631,644
Charles River Laboratories International, Inc. . .	USFF -0.250%	Weekly	MS	07/06/26	(7,284)	(1,605,167)	(1,721,938)	(171,298)
Eli Lilly & Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,238)	(732,439)	(721,655)	(8,178)
Moderna, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(86,241)	(8,718,499)	(8,576,667)	(136,993)
Regeneron Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,535)	(2,130,902)	(2,226,465)	(149,550)
Revvity, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(10,402)	(1,147,284)	(1,137,043)	(18,601)
Thermo Fisher Scientific, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,920)	(1,051,267)	(1,019,117)	3,923
Waters Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(11,088)	(3,169,215)	(3,650,502)	(580,847)
Zoetis, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(20,573)	(3,968,726)	(4,060,493)	(219,008)
					<u>(333,142)</u>	<u>(38,410,124)</u>	<u>(33,962,593)</u>	<u>3,303,894</u>
<b>Real Estate Management &amp; Development</b>								
CBRE Group, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,196)	(834,154)	(949,146)	(146,401)
CoStar Group, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(8,903)	(749,947)	(778,033)	(47,026)
					<u>(19,099)</u>	<u>(1,584,101)</u>	<u>(1,727,179)</u>	<u>(193,427)</u>
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Advanced Micro Devices, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(4,741)	(663,535)	(698,871)	(53,105)
Analog Devices, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(23,225)	(4,090,632)	(4,611,556)	(651,447)
Enphase Energy, Inc..	USFF -0.250%	Weekly	MS	07/08/27	(26,214)	(4,575,369)	(3,463,918)	995,426
First Solar, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(20,188)	(3,822,067)	(3,477,989)	246,778
Intel Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(67,359)	(2,566,751)	(3,384,790)	(972,500)
Monolithic Power Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(2,912)	(1,559,318)	(1,836,831)	(327,114)
Qorvo, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(46,037)	(4,030,906)	(5,184,227)	(1,259,845)
Teradyne, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(36,477)	(3,885,080)	(3,958,484)	(184,571)
Texas Instruments, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(22,171)	(3,886,607)	(3,779,269)	(32,799)
					<u>(249,324)</u>	<u>(29,080,265)</u>	<u>(30,395,935)</u>	<u>(2,239,177)</u>
<b>Software &amp; Services</b>								
Akamai Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(17,179)	(1,779,582)	(2,033,135)	(298,625)
Fortinet, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(72,621)	(4,357,992)	(4,250,507)	(4,903)
Gartner, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,705)	(1,692,462)	(2,122,473)	(472,871)
Intuit, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,550)	(1,464,218)	(1,593,827)	(166,810)
Palo Alto Networks, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,614)	(2,621,777)	(3,129,856)	(574,525)

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) December 31, 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>								
PTC, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(21,151)	\$ (2,965,565)	\$ (3,700,579)	\$ (841,481)
Tyler Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(11,052)	(4,544,932)	(4,621,062)	(191,383)
					<u>(139,872)</u>	<u>(19,426,528)</u>	<u>(21,451,439)</u>	<u>(2,550,598)</u>
<b>Technology Hardware &amp; Equipment</b>								
Arista Networks, Inc. .	USFF -0.250%	Weekly	MS	07/06/26	(12,575)	(2,392,229)	(2,961,538)	(629,929)
Corning, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(61,799)	(2,149,805)	(1,881,780)	162,165
Juniper Networks, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(11,151)	(380,122)	(328,731)	34,476
Keysight Technologies, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(701)	(125,094)	(111,522)	10,490
Motorola Solutions, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,966)	(2,044,886)	(2,180,985)	(195,998)
Trimble, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(19,914)	(1,465,928)	(1,059,425)	369,392
Western Digital Corp..	USFF -0.250%	Weekly	MS	07/08/27	(157,871)	(6,720,483)	(8,267,704)	(1,717,687)
Zebra Technologies Corp., Class A . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,112)	(1,796,477)	(2,217,253)	(500,589)
					<u>(279,089)</u>	<u>(17,075,024)</u>	<u>(19,008,938)</u>	<u>(2,467,680)</u>
<b>Transportation</b>								
CH Robinson Worldwide, Inc. . . .	USFF -0.250%	Weekly	MS	07/08/27	(20,646)	(1,770,549)	(1,783,608)	(72,339)
JB Hunt Transport Services, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(17,454)	(3,405,171)	(3,486,262)	(205,435)
Southwest Airlines Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(226,768)	(8,091,941)	(6,549,060)	1,227,494
Union Pacific Corp. . .	USFF -0.250%	Weekly	MS	07/11/28	(6,746)	(1,544,043)	(1,656,953)	(172,628)
United Airlines Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(95,329)	(4,567,342)	(3,933,275)	518,246
					<u>(366,943)</u>	<u>(19,379,046)</u>	<u>(17,409,158)</u>	<u>1,295,338</u>
<b>Utilities</b>								
AES Corp. (The) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(56,336)	(1,326,750)	(1,084,468)	187,599
Alliant Energy Corp..	USFF -0.250%	Weekly	MS	07/06/26	(69,658)	(3,876,192)	(3,573,455)	100,003
Ameren Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(34,802)	(2,929,171)	(2,517,577)	276,351
American Electric Power Co., Inc. . . .	USFF -0.250%	Weekly	MS	01/07/27	(30,707)	(2,949,514)	(2,494,023)	258,784
American Water Works Co., Inc. . . .	USFF -0.250%	Weekly	MS	11/03/25	(10,398)	(1,630,558)	(1,372,432)	177,326
Atmos Energy Corp. .	USFF -0.250%	Weekly	MS	07/29/24	(18,285)	(2,092,360)	(2,119,231)	(135,188)
CenterPoint Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(85,512)	(2,499,349)	(2,443,078)	(48,532)
CMS Energy Corp. . .	USFF -0.250%	Weekly	MS	01/07/27	(53,384)	(3,396,628)	(3,100,009)	122,340
Consolidated Edison, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(19,371)	(1,746,799)	(1,762,180)	(59,621)
Dominion Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(16,756)	(871,192)	(787,532)	52,867
DTE Energy Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(20,285)	(2,183,888)	(2,236,624)	(164,078)
Duke Energy Corp. . .	USFF -0.250%	Weekly	MS	01/07/27	(17,618)	(1,743,936)	(1,709,651)	(59,644)
Edison International .	USFF -0.250%	Weekly	MS	07/29/24	(42,644)	(2,985,567)	(3,048,620)	(293,684)

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Concluded) December 31, 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>								
Entergy Corp. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(18,355)	\$ (1,838,985)	\$ (1,857,342)	\$ (75,020)
Eversource Energy . .	USFF -0.250%	Weekly	MS	07/06/26	(63,009)	(3,809,629)	(3,289,070)	291,505
Exelon Corp. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(34,946)	(2,629,716)	(2,156,867)	280,923
FirstEnergy Corp. . . .	USFF -0.250%	Weekly	MS	01/10/28	(82,163)	(3,225,582)	(2,949,652)	156,939
NextEra Energy, Inc. .	USFF -0.250%	Weekly	MS	07/29/24	(65,997)	(2,626,324)	(2,419,450)	81,139
NiSource, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(7,427)	(668,682)	(451,116)	184,983
Pinnacle West Capital Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(105,324)	(3,078,422)	(2,796,352)	109,282
PPL Corp. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(45,167)	(3,489,519)	(3,244,797)	71,091
Sempra . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,327)	(258,178)	(252,762)	(3,029)
Southern Co. (The) . .	USFF -0.250%	Weekly	MS	01/07/27	(27,939)	(2,133,437)	(2,087,881)	(67,454)
WEC Energy Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(45,507)	(3,242,509)	(3,190,951)	(92,968)
Xcel Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(24,234)	(2,284,382)	(2,039,776)	127,891
				11/03/25	(43,326)	(2,812,608)	(2,682,313)	(13,602)
					<u>(1,048,477)</u>	<u>(62,329,877)</u>	<u>(57,667,209)</u>	<u>1,466,203</u>
<b>Total Reference Entity — Short</b>						<u>(547,081,941)</u>	<u>(538,982,952)</u>	<u>(11,562,688)</u>
<b>Net Value of Reference Entity</b>						<u>\$ (75,193,493)</u>	<u>\$ 28,360,238</u>	<u>\$106,981,668</u>

\* Includes \$3,427,937 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 \$106,981,668, which are considered Level 2 as of and for the period ended December 31, 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 December 31, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — 99.4%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Automobiles &amp; Components — 1.2%</b>			<b>Capital Goods — (Continued)</b>		
Aptiv PLC (Jersey)* . . . . .	1,162	\$ 104,254	TransDigm Group, Inc. . . . .	25	\$ 25,290
BorgWarner, Inc. . . . .	1,009	36,173	WW Grainger, Inc. . . . .	261	216,288
General Motors Co. . . . .	7,064	253,739			4,799,827
		394,166	<b>Commercial &amp; Professional Services — 1.0%</b>		
<b>Banks — 2.6%</b>			Automatic Data Processing, Inc. . . . .	247	57,544
Citigroup, Inc. . . . .	5,709	293,671	Jacobs Solutions, Inc. . . . .	510	66,198
Citizens Financial Group, Inc. . . . .	2,542	84,242	Leidos Holdings, Inc. . . . .	566	61,264
Comerica, Inc. . . . .	718	40,071	Republic Services, Inc. . . . .	110	18,140
Fifth Third Bancorp . . . . .	3,491	120,405	Robert Half, Inc. . . . .	464	40,795
Huntington Bancshares, Inc. . . . .	7,892	100,386	Verato Corp. . . . .	1,033	84,974
KeyCorp. . . . .	5,102	73,469			328,915
PNC Financial Services Group, Inc. (The) . . . . .	669	103,595	<b>Consumer Discretionary Distribution &amp; Retail — 5.3%</b>		
Zions Bancorp NA . . . . .	808	35,447	AutoZone, Inc.* . . . . .	21	54,298
		851,286	Best Buy Co., Inc. . . . .	1,178	92,214
<b>Capital Goods — 14.4%</b>			eBay, Inc. . . . .	2,834	123,619
3M Co. . . . .	2,328	254,497	Genuine Parts Co. . . . .	587	81,299
A. O. Smith Corp. . . . .	695	57,296	Home Depot, Inc. (The) . . . . .	1,476	511,508
Allegion PLC (Ireland) . . . . .	341	43,201	LKQ Corp. . . . .	1,153	55,102
AMETEK, Inc. . . . .	507	83,599	Lowe's Cos., Inc. . . . .	1,069	237,906
Builders FirstSource, Inc.* . . . . .	486	81,133	O'Reilly Automotive, Inc.* . . . . .	54	51,304
Carrier Global Corp. . . . .	3,476	199,696	Pool Corp. . . . .	168	66,983
Caterpillar, Inc. . . . .	2,087	617,063	Ross Stores, Inc. . . . .	439	60,753
Cummins, Inc. . . . .	574	137,513	TJX Cos., Inc. (The) . . . . .	4,533	425,241
Emerson Electric Co. . . . .	2,471	240,502			1,760,227
Fastenal Co. . . . .	1,247	80,768	<b>Consumer Durables &amp; Apparel — 1.4%</b>		
General Dynamics Corp. . . . .	1,063	276,029	DR Horton, Inc. . . . .	243	36,931
General Electric Co. . . . .	2,595	331,200	Garmin Ltd. (Switzerland) . . . . .	826	106,174
Honeywell International, Inc. . . . .	1,229	257,734	Hasbro, Inc. . . . .	577	29,462
Huntington Ingalls Industries, Inc. . . . .	128	33,234	Mohawk Industries, Inc.* . . . . .	264	27,324
Illinois Tool Works, Inc. . . . .	581	152,187	NVR, Inc.* . . . . .	2	14,001
Ingersoll Rand, Inc. . . . .	646	49,962	PulteGroup, Inc. . . . .	1,031	106,420
Johnson Controls International PLC (Ireland) . . . . .	2,928	168,770	Ralph Lauren Corp. . . . .	304	43,837
Lockheed Martin Corp. . . . .	731	331,318	Tapestry, Inc. . . . .	1,244	45,792
Masco Corp. . . . .	967	64,770	VF Corp. . . . .	1,530	28,764
Otis Worldwide Corp. . . . .	1,912	171,067	Whirlpool Corp. . . . .	228	27,763
PACCAR, Inc. . . . .	1,944	189,832			466,468
Parker-Hannifin Corp. . . . .	553	254,767	<b>Consumer Services — 4.8%</b>		
Pentair PLC (Ireland) . . . . .	711	51,697	Booking Holdings, Inc.* . . . . .	143	507,252
Rockwell Automation, Inc. . . . .	172	53,403	Caesars Entertainment, Inc.* . . . . .	1,169	54,803
Snap-on, Inc. . . . .	287	82,897	Expedia Group, Inc.* . . . . .	590	89,556
Stanley Black & Decker, Inc. . . . .	635	62,293	Hilton Worldwide Holdings, Inc. . . . .	375	68,284
Textron, Inc. . . . .	1,069	85,969	Marriott International, Inc., Class A. . . . .	1,245	280,760
Trane Technologies PLC (Ireland) . . . . .	598	145,852	McDonald's Corp. . . . .	734	217,638
			MGM Resorts International . . . . .	1,859	83,060



# GOTHAM LARGE VALUE FUND

## Portfolio of Investments (Continued) December 31, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Consumer Services — (Continued)</b>			<b>Financial Services — (Continued)</b>		
Royal Caribbean Cruises Ltd. (Liberia)* . . . . .	1,065	\$ 137,907	T Rowe Price Group, Inc. . . . .	1,218	\$ 131,166
Yum! Brands, Inc. . . . .	1,135	148,299	Visa, Inc., Class A . . . . .	229	59,620
		<u>1,587,559</u>			<u>1,582,705</u>
<b>Consumer Staples Distribution &amp; Retail — 0.9%</b>			<b>Food, Beverage &amp; Tobacco — 8.4%</b>		
Kroger Co. (The) . . . . .	3,065	140,101	Altria Group, Inc. . . . .	8,664	349,506
Sysco Corp. . . . .	2,175	159,058	Archer-Daniels-Midland Co. . . . .	2,513	181,489
		<u>299,159</u>	Bunge Global SA (Switzerland) . . . .	720	72,684
<b>Energy — 7.6%</b>			Campbell Soup Co. . . . .	1,624	70,205
APA Corp. . . . .	1,672	59,991	Coca-Cola Co. (The) . . . . .	4,561	268,780
Baker Hughes Co. . . . .	4,669	159,587	Conagra Brands, Inc. . . . .	2,054	58,868
ConocoPhillips. . . . .	2,298	266,729	General Mills, Inc. . . . .	2,508	163,371
Devon Energy Corp. . . . .	2,732	123,760	Hershey Co. (The) . . . . .	153	28,525
EOG Resources, Inc. . . . .	1,499	181,304	Hormel Foods Corp. . . . .	2,329	74,784
Exxon Mobil Corp. . . . .	2,540	253,949	J M Smucker Co. (The) . . . . .	538	67,992
Halliburton Co. . . . .	3,929	142,033	Kellanova . . . . .	1,869	104,496
Kinder Morgan, Inc. . . . .	8,239	145,336	Keurig Dr Pepper, Inc. . . . .	6,140	204,585
Marathon Petroleum Corp. . . . .	2,103	312,001	Kraft Heinz Co. (The) . . . . .	6,008	222,176
Occidental Petroleum Corp. . . . .	2,178	130,048	McCormick & Co., Inc., non-voting shares . . . . .	1,122	76,767
Phillips 66 . . . . .	2,280	303,559	Molson Coors Beverage Co., Class B . . . . .	931	56,986
Pioneer Natural Resources Co. . . . .	945	212,512	Mondelez International, Inc., Class A . . . . .	3,439	249,087
Valero Energy Corp. . . . .	1,924	250,120	PepsiCo, Inc. . . . .	683	116,001
		<u>2,540,929</u>	Philip Morris International, Inc. . . . .	4,695	441,706
<b>Equity Real Estate Investment Trusts (REITs) — 1.8%</b>					<u>2,808,008</u>
Alexandria Real Estate Equities, Inc. . . . .	715	90,640	<b>Health Care Equipment &amp; Services — 6.8%</b>		
Boston Properties, Inc. . . . .	221	15,508	Baxter International, Inc. . . . .	2,079	80,374
Camden Property Trust . . . . .	382	37,929	Cardinal Health, Inc. . . . .	1,346	135,677
Healthpeak Properties, Inc. . . . .	2,286	45,263	Cencora, Inc. . . . .	600	123,228
Mid-America Apartment Communities, Inc. . . . .	362	48,674	Centene Corp.* . . . . .	2,763	205,042
Realty Income Corp. . . . .	2,945	169,102	Cigna Group (The) . . . . .	881	263,815
Simon Property Group, Inc. . . . .	1,283	183,007	CVS Health Corp. . . . .	6,003	473,997
		<u>590,123</u>	DaVita, Inc.* . . . . .	497	52,066
<b>Financial Services — 4.7%</b>			GE HealthCare Technologies, Inc. . .	2,445	189,047
Berkshire Hathaway, Inc., Class B* . .	589	210,073	HCA Healthcare, Inc. . . . .	285	77,144
BlackRock, Inc. . . . .	172	139,630	Henry Schein, Inc.* . . . . .	529	40,051
Cboe Global Markets, Inc. . . . .	419	74,817	Hologic, Inc.* . . . . .	1,236	88,312
Fiserv, Inc.* . . . . .	2,500	332,100	Laboratory Corp. of America Holdings . . . . .	382	86,825
FleetCor Technologies, Inc.* . . . . .	402	113,609	McKesson Corp. . . . .	410	189,822
Franklin Resources, Inc. . . . .	2,702	80,493	Molina Healthcare, Inc.* . . . . .	316	114,174
Nasdaq, Inc. . . . .	2,677	155,641	Quest Diagnostics, Inc. . . . .	440	60,667
PayPal Holdings, Inc.* . . . . .	4,650	285,556	ResMed, Inc. . . . .	609	104,760
					<u>2,285,001</u>

# GOTHAM LARGE VALUE FUND

## Portfolio of Investments (Continued) December 31, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Household &amp; Personal Products — 2.3%</b>			<b>Media &amp; Entertainment — (Continued)</b>		
Colgate-Palmolive Co. . . . .	1,989	\$ 158,543	Comcast Corp., Class A . . . . .	12,460	\$ 546,371
Kenvue, Inc. . . . .	8,163	175,749	Electronic Arts, Inc. . . . .	880	120,393
Kimberly-Clark Corp. . . . .	1,842	223,822	Fox Corp., Class A . . . . .	2,404	71,327
Procter & Gamble Co. (The) . . . . .	1,535	224,939	Interpublic Group of Cos., Inc. (The) . . . . .	2,073	67,663
		<u>783,053</u>	Match Group, Inc.* . . . . .	1,170	42,705
			News Corp., Class A . . . . .	2,321	56,981
<b>Insurance — 3.8%</b>			Omnicom Group, Inc. . . . .	1,078	93,258
Aflac, Inc. . . . .	1,981	163,432	Walt Disney Co. (The) . . . . .	846	76,385
American International Group, Inc. . . . .	930	63,007			<u>1,209,845</u>
Aon PLC, Class A (Ireland). . . . .	145	42,198	<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 5.5%</b>		
Arthur J Gallagher & Co. . . . .	85	19,115	AbbVie, Inc. . . . .	1,279	198,207
Assurant, Inc. . . . .	217	36,562	Amgen, Inc. . . . .	936	269,587
Brown & Brown, Inc. . . . .	1,309	93,083	Biogen, Inc.* . . . . .	302	78,148
Globe Life, Inc. . . . .	372	45,280	Bio-Rad Laboratories, Inc., Class A* . . . . .	122	39,393
Loews Corp. . . . .	920	64,023	Bristol-Myers Squibb Co. . . . .	7,166	367,687
Marsh & McLennan Cos., Inc. . . . .	2,041	386,708	Gilead Sciences, Inc. . . . .	3,547	287,342
MetLife, Inc. . . . .	2,592	171,409	Incyte Corp.* . . . . .	928	58,269
Prudential Financial, Inc. . . . .	918	95,206	Johnson & Johnson . . . . .	2,400	376,176
Willis Towers Watson PLC (Ireland) . . . . .	429	103,475	Merck & Co., Inc. . . . .	879	95,829
		<u>1,283,498</u>	Vertex Pharmaceuticals, Inc.* . . . . .	57	23,193
			Viatis, Inc. . . . .	4,864	52,677
<b>Materials — 4.6%</b>					<u>1,846,508</u>
Amcor PLC (Jersey) . . . . .	6,229	60,048	<b>Semiconductors &amp; Semiconductor Equipment — 4.8%</b>		
Avery Dennison Corp. . . . .	78	15,768	Applied Materials, Inc. . . . .	1,352	219,119
CF Industries Holdings, Inc. . . . .	1,051	83,554	Broadcom, Inc. . . . .	590	658,588
Dow, Inc. . . . .	2,896	158,817	KLA Corp. . . . .	568	330,178
Eastman Chemical Co. . . . .	491	44,102	Lam Research Corp. . . . .	6	4,700
Ecolab, Inc. . . . .	26	5,157	Microchip Technology, Inc. . . . .	651	58,707
FMC Corp. . . . .	512	32,282	NXP Semiconductors NV (Netherlands) . . . . .	2	459
International Flavors & Fragrances, Inc. . . . .	1,035	83,804	QUALCOMM, Inc. . . . .	1,573	227,503
International Paper Co. . . . .	1,885	68,143	Skyworks Solutions, Inc. . . . .	867	97,468
LyondellBasell Industries NV, Class A (Netherlands) . . . . .	1,767	168,006			<u>1,596,722</u>
Martin Marietta Materials, Inc. . . . .	8	3,991	<b>Software &amp; Services — 2.2%</b>		
Mosaic Co. (The) . . . . .	1,789	63,921	Accenture PLC, Class A (Ireland) . . . . .	661	231,951
Nucor Corp. . . . .	1,354	235,650	Gen Digital, Inc. . . . .	3,186	72,705
Packaging Corp. of America . . . . .	488	79,500	International Business Machines Corp. . . . .	914	149,485
PPG Industries, Inc. . . . .	216	32,303	Salesforce, Inc.* . . . . .	1,007	264,982
Sherwin-Williams Co. (The) . . . . .	797	248,584			<u>719,123</u>
Steel Dynamics, Inc. . . . .	891	105,227	<b>Technology Hardware &amp; Equipment — 5.1%</b>		
Westrock Co. . . . .	946	39,278	Amphenol Corp., Class A . . . . .	1,218	120,740
		<u>1,528,135</u>	Apple, Inc. . . . .	32	6,161
			CDW Corp. . . . .	552	125,481
<b>Media &amp; Entertainment — 3.6%</b>					
Alphabet, Inc., Class A* . . . . .	2	279			
Charter Communications, Inc., Class A* . . . . .	346	134,483			

# GOTHAM LARGE VALUE FUND

## Portfolio of Investments (Concluded) December 31, 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>		
Cisco Systems, Inc. ....	10,675	\$ 539,301	CH Robinson Worldwide, Inc. ....	634	\$ 54,771
Corning, Inc. ....	3,414	103,956	Delta Air Lines, Inc. ....	2,769	111,397
F5, Inc.* ....	242	43,313	Expeditors International of Washington, Inc. ....	301	38,287
Hewlett Packard Enterprise Co. ....	5,692	96,650	FedEx Corp. ....	1,084	274,220
HP, Inc. ....	5,417	162,998	United Parcel Service, Inc., Class B .	2,444	384,270
Jabil, Inc. ....	501	63,827			<u>904,330</u>
Juniper Networks, Inc. ....	1,368	40,329			
Keysight Technologies, Inc.* ....	760	120,908	<b>Utilities — 0.1%</b>		
NetApp, Inc. ....	988	87,102	NRG Energy, Inc. ....	938	48,495
Seagate Technology Holdings PLC (Ireland) ....	1	85	<b>TOTAL COMMON STOCKS</b>		
TE Connectivity Ltd. (Switzerland) ..	1,381	194,031	(Cost \$29,115,842) ....		<u>33,169,433</u>
		<u>1,704,882</u>	<b>OTHER ASSETS IN EXCESS OF</b>		
<b>Telecommunication Services — 3.8%</b>			<b>LIABILITIES - 0.6% ....</b>		<u>203,811</u>
AT&T, Inc. ....	28,770	482,761	<b>NET ASSETS - 100.0% ....</b>		<u><u>\$ 33,373,244</u></u>
T-Mobile US, Inc. ....	1,929	309,276			
Verizon Communications, Inc. ....	12,160	458,432			
		<u>1,250,469</u>			
<b>Transportation — 2.7%</b>					
American Airlines Group, Inc.* ....	3,012	41,385			

\* 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 December 31, 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 December 31, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — 98.8%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Automobiles &amp; Components — 1.8%</b>			<b>Capital Goods — (Continued)</b>		
Aptiv PLC (Jersey)* . . . . .	540	\$ 48,449	Howmet Aerospace, Inc. . . . .	28	\$ 1,515
BorgWarner, Inc. . . . .	449	16,097	Hubbell, Inc. . . . .	3	987
Ford Motor Co. . . . .	283	3,450	Huntington Ingalls Industries, Inc. . . . .	2	519
General Motors Co. . . . .	2,621	94,146	IDEX Corp. . . . .	4	868
Tesla, Inc.* . . . . .	826	205,244	Illinois Tool Works, Inc. . . . .	21	5,501
		<u>367,386</u>	Ingersoll Rand, Inc. . . . .	28	2,166
			Johnson Controls International PLC (Ireland) . . . . .	1,300	74,932
<b>Banks — 2.0%</b>			L3Harris Technologies, Inc. . . . .	13	2,738
Bank of America Corp. . . . .	1,905	64,141	Lockheed Martin Corp. . . . .	348	157,728
Citigroup, Inc. . . . .	127	6,533	Masco Corp. . . . .	429	28,734
Citizens Financial Group, Inc. . . . .	215	7,125	Nordson Corp. . . . .	3	792
Comerica, Inc. . . . .	58	3,237	Northrop Grumman Corp. . . . .	73	34,174
Fifth Third Bancorp. . . . .	302	10,416	Otis Worldwide Corp. . . . .	28	2,505
Huntington Bancshares, Inc. . . . .	69	878	PACCAR, Inc. . . . .	338	33,006
JPMorgan Chase & Co. . . . .	1,372	233,377	Parker-Hannifin Corp. . . . .	246	113,332
KeyCorp. . . . .	419	6,034	Pentair PLC (Ireland) . . . . .	316	22,976
M&T Bank Corp. . . . .	39	5,346	Quanta Services, Inc. . . . .	8	1,726
PNC Financial Services Group, Inc. (The) . . . . .	66	10,220	Rockwell Automation, Inc. . . . .	8	2,484
Regions Financial Corp. . . . .	45	872	RTX Corp. . . . .	69	5,806
Truist Financial Corp. . . . .	606	22,373	Snap-on, Inc. . . . .	101	29,173
US Bancorp. . . . .	687	29,733	Stanley Black & Decker, Inc. . . . .	9	883
Wells Fargo & Co. . . . .	217	10,681	Textron, Inc. . . . .	375	30,157
Zions Bancorp NA . . . . .	65	2,852	Trane Technologies PLC (Ireland) . . . . .	15	3,659
		<u>413,818</u>	TransDigm Group, Inc. . . . .	3	3,035
			United Rentals, Inc. . . . .	4	2,294
<b>Capital Goods — 8.1%</b>			Westinghouse Air Brake Technologies Corp. . . . .	9	1,142
3M Co. . . . .	1,049	114,677	WW Grainger, Inc. . . . .	95	78,726
A. O. Smith Corp. . . . .	286	23,578	Xylem, Inc. . . . .	12	1,372
Allegion PLC (Ireland) . . . . .	6	760			<u>1,665,861</u>
AMETEK, Inc. . . . .	13	2,144	<b>Commercial &amp; Professional Services — 0.5%</b>		
Axon Enterprise, Inc.* . . . . .	3	775	Automatic Data Processing, Inc. . . . .	28	6,523
Boeing Co. (The)* . . . . .	40	10,426	Broadridge Financial Solutions, Inc. . . . .	9	1,852
Builders FirstSource, Inc.* . . . . .	235	39,231	Ceridian HCM Holding, Inc.* . . . . .	7	470
Carrier Global Corp. . . . .	1,529	87,841	Cintas Corp. . . . .	5	3,013
Caterpillar, Inc. . . . .	975	288,278	Copart, Inc.* . . . . .	46	2,254
Cummins, Inc. . . . .	171	40,966	Equifax, Inc. . . . .	6	1,484
Deere & Co. . . . .	20	7,997	Jacobs Solutions, Inc. . . . .	241	31,282
Dover Corp. . . . .	8	1,230	Leidos Holdings, Inc. . . . .	263	28,467
Eaton Corp. PLC (Ireland) . . . . .	24	5,780	Paychex, Inc. . . . .	25	2,978
Emerson Electric Co. . . . .	1,098	106,868	Paycom Software, Inc. . . . .	2	413
Fastenal Co. . . . .	28	1,814	Republic Services, Inc. . . . .	22	3,628
Fortive Corp. . . . .	167	12,296	Robert Half, Inc. . . . .	203	17,848
Generac Holdings, Inc.* . . . . .	3	388	Rollins, Inc. . . . .	24	1,048
General Dynamics Corp. . . . .	19	4,934	Veralto Corp. . . . .	17	1,398
General Electric Co. . . . .	2,063	263,301			
Honeywell International, Inc. . . . .	46	9,647			

# GOTHAM ENHANCED S&P 500 INDEX FUND

## Portfolio of Investments (Continued) December 31, 2023 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Commercial &amp; Professional Services — (Continued)</b>		
Verisk Analytics, Inc. ....	8	\$ 1,911
Waste Management, Inc. ....	20	3,582
		<u>108,151</u>

<b>Consumer Discretionary Distribution &amp; Retail — 8.2%</b>		
Amazon.com, Inc.* .....	5,915	898,725
AutoZone, Inc.* .....	1	2,586
Bath & Body Works, Inc. ....	16	691
Best Buy Co., Inc. ....	411	32,173
CarMax, Inc.* .....	12	921
eBay, Inc. ....	1,013	44,187
Etsy, Inc.* .....	7	567
Genuine Parts Co. ....	268	37,118
Home Depot, Inc. (The) .....	1,091	378,086
LKQ Corp. ....	512	24,469
Lowe's Cos., Inc. ....	40	8,902
O'Reilly Automotive, Inc.* .....	42	39,903
Pool Corp. ....	31	12,360
Ross Stores, Inc. ....	24	3,321
TJX Cos., Inc. (The) .....	2,004	187,995
Tractor Supply Co. ....	6	1,290
Ulta Beauty, Inc.* .....	3	1,470
		<u>1,674,764</u>

<b>Consumer Durables &amp; Apparel — 0.8%</b>		
DR Horton, Inc. ....	17	2,584
Garmin Ltd. (Switzerland) .....	366	47,046
Hasbro, Inc. ....	230	11,744
Lennar Corp., Class A .....	135	20,120
Lululemon Athletica, Inc.* .....	6	3,068
Mohawk Industries, Inc.* .....	122	12,627
NIKE, Inc., Class B .....	72	7,817
NVR, Inc.* .....	1	7,000
PulteGroup, Inc. ....	103	10,632
Ralph Lauren Corp. ....	123	17,736
Tapestry, Inc. ....	437	16,086
VF Corp. ....	27	508
Whirlpool Corp. ....	3	365
		<u>157,333</u>

<b>Consumer Services — 3.4%</b>		
Airbnb, Inc., Class A* .....	30	4,084
Booking Holdings, Inc.* .....	67	237,664
Caesars Entertainment, Inc.* .....	410	19,221
Carnival Corp. (Panama)* .....	61	1,131
Chipotle Mexican Grill, Inc.* .....	2	4,574
Darden Restaurants, Inc. ....	8	1,314
Domino's Pizza, Inc. ....	2	824

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Consumer Services — (Continued)</b>		
Expedia Group, Inc.* .....	86	\$ 13,054
Hilton Worldwide Holdings, Inc. ....	13	2,367
Las Vegas Sands Corp. ....	37	1,821
Marriott International, Inc., Class A. .	564	127,188
McDonald's Corp. ....	630	186,801
MGM Resorts International .....	318	14,208
Norwegian Cruise Line Holdings Ltd. (Bermuda)* .....	21	421
Royal Caribbean Cruises Ltd. (Liberia)* .....	489	63,321
Starbucks Corp. ....	78	7,489
Wynn Resorts Ltd. ....	6	547
Yum! Brands, Inc. ....	19	2,482
		<u>688,511</u>

<b>Consumer Staples Distribution &amp; Retail — 0.5%</b>		
Costco Wholesale Corp. ....	21	13,862
Dollar General Corp. ....	13	1,767
Dollar Tree, Inc.* .....	13	1,847
Kroger Co. (The) .....	1,250	57,137
Sysco Corp. ....	50	3,656
Target Corp. ....	28	3,988
Walgreens Boots Alliance, Inc. ....	61	1,593
Walmart, Inc. ....	169	26,643
		<u>110,493</u>

<b>Energy — 2.3%</b>		
APA Corp. ....	331	11,876
Baker Hughes Co. ....	1,912	65,352
Chevron Corp. ....	625	93,225
ConocoPhillips. ....	84	9,750
Coterra Energy, Inc. ....	50	1,276
Devon Energy Corp. ....	45	2,038
Diamondback Energy, Inc. ....	12	1,861
EOG Resources, Inc. ....	40	4,838
EQT Corp. ....	25	967
Exxon Mobil Corp. ....	1,478	147,770
Halliburton Co. ....	62	2,241
Hess Corp. ....	18	2,595
Kinder Morgan, Inc. ....	134	2,364
Marathon Oil Corp. ....	41	991
Marathon Petroleum Corp. ....	299	44,360
Occidental Petroleum Corp. ....	59	3,523
ONEOK, Inc. ....	27	1,896
Phillips 66 .....	438	58,315
Pioneer Natural Resources Co. ....	15	3,373
Schlumberger NV (Curacao) .....	83	4,319

# GOTHAM ENHANCED S&P 500 INDEX FUND

## Portfolio of Investments (Continued) December 31, 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>		
Targa Resources Corp. ....	10	\$ 869	Capital One Financial Corp. ....	23	\$ 3,016
Valero Energy Corp. ....	24	3,120	Cboe Global Markets, Inc. ....	42	7,500
Williams Cos., Inc. (The) ....	64	2,229	Charles Schwab Corp. (The) ....	87	5,986
		469,148	CME Group, Inc. ....	159	33,485
<b>Equity Real Estate Investment Trusts (REITs) — 0.8%</b>			Discover Financial Services ....	17	1,911
Alexandria Real Estate Equities, Inc. ....	11	1,394	FactSet Research Systems, Inc. ....	2	954
American Tower Corp. ....	221	47,710	Fidelity National Information Services, Inc. ....	41	2,463
AvalonBay Communities, Inc. ....	10	1,872	Fiserv, Inc.* ....	1,166	154,891
Boston Properties, Inc. ....	11	772	FleetCor Technologies, Inc.* ....	142	40,131
Camden Property Trust ....	8	794	Franklin Resources, Inc. ....	890	26,513
Crown Castle, Inc. ....	206	23,729	Global Payments, Inc. ....	12	1,524
Digital Realty Trust, Inc. ....	14	1,884	Goldman Sachs Group, Inc. (The) ..	20	7,715
Equinix, Inc. ....	4	3,222	Intercontinental Exchange, Inc. ....	40	5,137
Equity Residential ....	25	1,529	Invesco Ltd. (Bermuda) ....	29	517
Essex Property Trust, Inc. ....	4	992	Jack Henry & Associates, Inc. ....	4	654
Extra Space Storage, Inc. ....	11	1,764	MarketAxess Holdings, Inc. ....	2	586
Federal Realty Investment Trust ....	4	412	Mastercard, Inc., Class A. ....	449	191,503
Healthpeak Properties, Inc. ....	38	752	Moody's Corp. ....	11	4,296
Host Hotels & Resorts, Inc. ....	34	662	Morgan Stanley ....	103	9,605
Invitation Homes, Inc. ....	30	1,023	MSCI, Inc. ....	3	1,697
Iron Mountain, Inc. ....	13	910	Nasdaq, Inc. ....	34	1,977
Kimco Realty Corp. ....	36	767	Northern Trust Corp. ....	14	1,181
Mid-America Apartment Communities, Inc. ....	6	807	PayPal Holdings, Inc.* ....	2,133	130,988
Prologis, Inc. ....	62	8,265	Raymond James Financial, Inc. ....	12	1,338
Public Storage ....	10	3,050	S&P Global, Inc. ....	15	6,608
Realty Income Corp. ....	544	31,237	State Street Corp. ....	16	1,239
Regency Centers Corp. ....	10	670	Synchrony Financial. ....	28	1,069
SBA Communications Corp. ....	51	12,938	T Rowe Price Group, Inc. ....	107	11,523
Simon Property Group, Inc. ....	19	2,710	Visa, Inc., Class A ....	967	251,758
UDR, Inc. ....	22	842			1,349,645
Ventas, Inc. ....	20	997	<b>Food, Beverage &amp; Tobacco — 6.6%</b>		
VICI Properties, Inc. ....	49	1,562	Altria Group, Inc. ....	3,381	136,390
Welltower, Inc. ....	38	3,426	Archer-Daniels-Midland Co. ....	1,022	73,809
Weyerhaeuser Co. ....	49	1,704	Brown-Forman Corp., Class B ....	23	1,313
		158,396	Bunge Global SA (Switzerland) ....	10	1,009
<b>Financial Services — 6.6%</b>			Campbell Soup Co. ....	482	20,837
American Express Co. ....	34	6,370	Coca-Cola Co. (The) ....	4,044	238,313
Ameriprise Financial, Inc. ....	6	2,279	Conagra Brands, Inc. ....	223	6,391
Bank of New York Mellon Corp. (The) ....	54	2,811	Constellation Brands, Inc., Class A. .	11	2,659
Berkshire Hathaway, Inc., Class B* ..	1,035	369,143	General Mills, Inc. ....	1,111	72,371
BlackRock, Inc. ....	70	56,826	Hershey Co. (The) ....	14	2,610
Blackstone, Inc. ....	34	4,451	Hormel Foods Corp. ....	1,044	33,523
			J M Smucker Co. (The) ....	196	24,770
			Kellanova ....	656	36,677
			Keurig Dr Pepper, Inc. ....	2,369	78,935



# GOTHAM ENHANCED S&P 500 INDEX FUND

## Portfolio of Investments (Continued) December 31, 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>Health Care Equipment &amp; Services — (Continued)</b>		
Kraft Heinz Co. (The) . . . . .	2,348	\$ 86,829	Stryker Corp. . . . .	18	\$ 5,390
Lamb Weston Holdings, Inc. . . . .	7	757	Teleflex, Inc. . . . .	3	748
McCormick & Co., Inc., non-voting shares . . . . .	18	1,232	UnitedHealth Group, Inc. . . . .	65	34,221
Molson Coors Beverage Co., Class B . . . . .	413	25,280	Universal Health Services, Inc., Class B . . . . .	4	610
Mondelez International, Inc., Class A . . . . .	2,585	187,232	Zimmer Biomet Holdings, Inc. . . . .	10	1,217
Monster Beverage Corp.* . . . . .	50	2,880			973,988
PepsiCo, Inc. . . . .	161	27,344	<b>Household &amp; Personal Products — 1.8%</b>		
Philip Morris International, Inc. . . . .	2,966	279,041	Church & Dwight Co., Inc. . . . .	12	1,135
Tyson Foods, Inc., Class A. . . . .	24	1,290	Clorox Co. (The) . . . . .	9	1,283
		1,341,492	Colgate-Palmolive Co. . . . .	58	4,623
<b>Health Care Equipment &amp; Services — 4.8%</b>			Estee Lauder Cos., Inc. (The), Class A . . . . .	17	2,486
Abbott Laboratories . . . . .	830	91,358	Kenvue, Inc. . . . .	3,658	78,757
Align Technology, Inc.* . . . . .	4	1,096	Kimberly-Clark Corp. . . . .	646	78,496
Baxter International, Inc. . . . .	969	37,462	Procter & Gamble Co. (The) . . . . .	1,446	211,897
Becton Dickinson & Co. . . . .	13	3,170			378,677
Boston Scientific Corp.* . . . . .	70	4,047	<b>Insurance — 1.5%</b>		
Cardinal Health, Inc. . . . .	472	47,578	Aflac, Inc. . . . .	29	2,392
Cencora, Inc. . . . .	352	72,294	Allstate Corp. (The) . . . . .	13	1,820
Centene Corp.* . . . . .	1,029	76,362	American International Group, Inc. . . . .	35	2,371
Cigna Group (The) . . . . .	229	68,574	Aon PLC, Class A (Ireland) . . . . .	14	4,074
Cooper Cos., Inc. (The) . . . . .	4	1,514	Arch Capital Group Ltd. (Bermuda)* . . . . .	62	4,605
CVS Health Corp. . . . .	2,459	194,163	Arthur J Gallagher & Co. . . . .	15	3,373
DaVita, Inc.* . . . . .	175	18,333	Assurant, Inc. . . . .	3	505
DENTSPLY SIRONA, Inc. . . . .	15	534	Brown & Brown, Inc. . . . .	544	38,684
Dexcom, Inc.* . . . . .	18	2,234	Chubb Ltd. (Switzerland) . . . . .	20	4,520
Edwards Lifesciences Corp.* . . . . .	29	2,211	Cincinnati Financial Corp. . . . .	10	1,035
Elevance Health, Inc. . . . .	15	7,073	Everest Group Ltd. (Bermuda) . . . . .	3	1,061
GE Healthcare Technologies, Inc. . . . .	652	50,413	Globe Life, Inc. . . . .	5	609
HCA Healthcare, Inc. . . . .	19	5,143	Hartford Financial Services Group, Inc. (The) . . . . .	15	1,206
Henry Schein, Inc.* . . . . .	9	681	Loews Corp. . . . .	15	1,044
Hologic, Inc.* . . . . .	464	33,153	Marsh & McLennan Cos., Inc. . . . .	941	178,291
Humana, Inc. . . . .	8	3,662	MetLife, Inc. . . . .	51	3,373
IDEXX Laboratories, Inc.* . . . . .	4	2,220	Principal Financial Group, Inc. . . . .	12	944
Insulet Corp.* . . . . .	3	651	Progressive Corp. (The) . . . . .	28	4,460
Intuitive Surgical, Inc.* . . . . .	16	5,398	Prudential Financial, Inc. . . . .	18	1,867
Laboratory Corp. of America Holdings . . . . .	163	37,048	Travelers Cos., Inc. (The) . . . . .	13	2,476
McKesson Corp. . . . .	207	95,837	W R Berkley Corp. . . . .	17	1,202
Medtronic PLC (Ireland) . . . . .	85	7,002	Willis Towers Watson PLC (Ireland) . . . . .	198	47,757
Molina Healthcare, Inc.* . . . . .	111	40,105			307,669
Quest Diagnostics, Inc. . . . .	7	965	<b>Materials — 1.5%</b>		
ResMed, Inc. . . . .	120	20,642	Air Products and Chemicals, Inc. . . . .	10	2,738
STERIS PLC (Ireland) . . . . .	4	879	Albemarle Corp. . . . .	6	867

# GOTHAM ENHANCED S&P 500 INDEX FUND

## Portfolio of Investments (Continued) December 31, 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>		
Amcort PLC (Jersey) . . . . .	2,759	\$ 26,597	Walt Disney Co. (The) . . . . .	87	\$ 7,855
Avery Dennison Corp. . . . .	4	809	Warner Bros Discovery, Inc.* . . . . .	1,157	13,167
Ball Corp. . . . .	15	863			2,070,664
Celanese Corp. . . . .	8	1,243	<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 4.9%</b>		
CF Industries Holdings, Inc. . . . .	352	27,984	AbbVie, Inc. . . . .	344	53,310
Corteva, Inc. . . . .	43	2,061	Agilent Technologies, Inc. . . . .	14	1,946
Dow, Inc. . . . .	48	2,632	Amgen, Inc. . . . .	396	114,056
DuPont de Nemours, Inc. . . . .	30	2,308	Biogen, Inc.* . . . . .	10	2,588
Eastman Chemical Co. . . . .	7	629	Bio-Rad Laboratories, Inc., Class A* . . . . .	56	18,082
Ecolab, Inc. . . . .	15	2,975	Bio-Techne Corp. . . . .	7	540
FMC Corp. . . . .	8	504	Bristol-Myers Squibb Co. . . . .	3,209	164,654
Freeport-McMoRan, Inc. . . . .	93	3,959	Catalent, Inc.* . . . . .	9	404
International Flavors & Fragrances, Inc. . . . .	18	1,457	Charles River Laboratories International, Inc.* . . . . .	3	709
International Paper Co. . . . .	661	23,895	Danaher Corp. . . . .	353	81,663
Linde PLC (Ireland) . . . . .	30	12,321	Eli Lilly & Co. . . . .	45	26,231
LyondellBasell Industries NV, Class A (Netherlands) . . . . .	23	2,187	Gilead Sciences, Inc. . . . .	450	36,455
Martin Marietta Materials, Inc. . . . .	3	1,497	Illumina, Inc.* . . . . .	76	10,582
Mosaic Co. (The) . . . . .	628	22,438	Incyte Corp.* . . . . .	429	26,937
Newmont Corp. . . . .	49	2,028	IQVIA Holdings, Inc.* . . . . .	8	1,851
Nucor Corp. . . . .	475	82,669	Johnson & Johnson . . . . .	2,472	387,461
Packaging Corp. of America . . . . .	172	28,021	Merck & Co., Inc. . . . .	180	19,624
PPG Industries, Inc. . . . .	17	2,542	Mettler-Toledo International, Inc.* . . . . .	2	2,426
Sherwin-Williams Co. (The) . . . . .	15	4,679	Moderna, Inc.* . . . . .	25	2,486
Steel Dynamics, Inc. . . . .	313	36,965	Pfizer, Inc. . . . .	401	11,545
Vulcan Materials Co. . . . .	7	1,589	Regeneron Pharmaceuticals, Inc.* . . . . .	8	7,026
Westrock Co. . . . .	16	664	Revvity, Inc. . . . .	9	984
		299,121	Thermo Fisher Scientific, Inc. . . . .	18	9,554
<b>Media &amp; Entertainment — 10.1%</b>			Vertex Pharmaceuticals, Inc.* . . . . .	18	7,324
Alphabet, Inc., Class A* . . . . .	6,582	919,440	Viatis, Inc. . . . .	80	866
Charter Communications, Inc., Class A* . . . . .	72	27,985	Waters Corp.* . . . . .	3	988
Comcast Corp., Class A . . . . .	7,852	344,310	West Pharmaceutical Services, Inc. . . . .	4	1,409
Electronic Arts, Inc. . . . .	129	17,648	Zoetis, Inc. . . . .	21	4,145
Fox Corp., Class A . . . . .	920	27,296			995,846
Interpublic Group of Cos., Inc. (The) . . . . .	729	23,795	<b>Real Estate Management &amp; Development — 0.0%</b>		
Live Nation Entertainment, Inc.* . . . . .	11	1,030	CBRE Group, Inc., Class A* . . . . .	21	1,955
Match Group, Inc.* . . . . .	519	18,944	CoStar Group, Inc.* . . . . .	19	1,660
Meta Platforms, Inc., Class A* . . . . .	1,473	521,383			3,615
Netflix, Inc.* . . . . .	206	100,297	<b>Semiconductors &amp; Semiconductor Equipment — 5.4%</b>		
News Corp., Class A . . . . .	37	908	Advanced Micro Devices, Inc.* . . . . .	77	11,351
Omnicom Group, Inc. . . . .	379	32,787	Analog Devices, Inc. . . . .	23	4,567
Paramount Global, Class B . . . . .	42	621	Applied Materials, Inc. . . . .	669	108,425
Take-Two Interactive Software, Inc.* . . . . .	82	13,198	Broadcom, Inc. . . . .	607	677,564
			Enphase Energy, Inc.* . . . . .	6	793
			First Solar, Inc.* . . . . .	5	861

# GOTHAM ENHANCED S&P 500 INDEX FUND

## Portfolio of Investments (Continued) December 31, 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>Technology Hardware &amp; Equipment — 9.8%</b>		
Intel Corp. ....	245	\$ 12,311	Amphenol Corp., Class A. ....	44	\$ 4,362
KLA Corp. ....	65	37,785	Apple, Inc. ....	7,419	1,428,380
Lam Research Corp. ....	63	49,345	Arista Networks, Inc.* ....	16	3,768
Microchip Technology, Inc. ....	39	3,517	CDW Corp. ....	10	2,273
Micron Technology, Inc. ....	522	44,547	Cisco Systems, Inc. ....	7,734	390,722
Monolithic Power Systems, Inc. ....	2	1,262	Corning, Inc. ....	656	19,975
NVIDIA Corp. ....	221	109,444	F5, Inc.* ....	23	4,117
NXP Semiconductors NV (Netherlands) ....	19	4,364	Hewlett Packard Enterprise Co. ....	90	1,528
ON Semiconductor Corp.* ....	29	2,422	HP, Inc. ....	1,899	57,141
Qorvo, Inc.* ....	7	788	Jabil, Inc. ....	242	30,831
QUALCOMM, Inc. ....	73	10,558	Juniper Networks, Inc. ....	609	17,953
Skyworks Solutions, Inc. ....	191	21,472	Keysight Technologies, Inc.* ....	13	2,068
Teradyne, Inc. ....	11	1,194	Motorola Solutions, Inc. ....	11	3,444
Texas Instruments, Inc. ....	44	7,500	NetApp, Inc. ....	396	34,911
		<u>1,110,070</u>	Seagate Technology Holdings PLC (Ireland) ....	14	1,195
<b>Software &amp; Services — 12.2%</b>			TE Connectivity Ltd. (Switzerland) . .	42	5,901
Accenture PLC, Class A (Ireland) . .	263	92,289	Teledyne Technologies, Inc.* ....	3	1,339
Adobe, Inc.* ....	216	128,866	Trimble, Inc.* ....	12	638
Akamai Technologies, Inc.* ....	10	1,183	Western Digital Corp.* ....	20	1,048
ANSYS, Inc.* ....	41	14,878	Zebra Technologies Corp., Class A* .	3	820
Autodesk, Inc.* ....	102	24,835			<u>2,012,414</u>
Cadence Design Systems, Inc.* ....	129	35,136	<b>Telecommunication Services — 3.3%</b>		
Cognizant Technology Solutions Corp., Class A ....	238	17,976	AT&T, Inc. ....	13,657	229,164
EPAM Systems, Inc.* ....	27	8,028	T-Mobile US, Inc. ....	1,153	184,861
Fair Isaac Corp.* ....	2	2,328	Verizon Communications, Inc. ....	6,781	255,644
Fortinet, Inc.* ....	37	2,166			<u>669,669</u>
Gartner, Inc.* ....	5	2,256	<b>Transportation — 1.6%</b>		
Gen Digital, Inc. ....	1,224	27,932	American Airlines Group, Inc.* ....	1,249	17,161
International Business Machines Corp. ....	894	146,214	CH Robinson Worldwide, Inc. ....	8	691
Intuit, Inc. ....	13	8,125	CSX Corp. ....	139	4,819
Microsoft Corp. ....	4,256	1,600,426	Delta Air Lines, Inc. ....	1,221	49,121
Oracle Corp. ....	167	17,607	Expeditors International of Washington, Inc. ....	11	1,399
Palo Alto Networks, Inc.* ....	16	4,718	FedEx Corp. ....	481	121,679
PTC, Inc.* ....	5	875	JB Hunt Transport Services, Inc. ....	5	999
Roper Technologies, Inc. ....	52	28,349	Norfolk Southern Corp. ....	15	3,546
Salesforce, Inc.* ....	1,066	280,507	Old Dominion Freight Line, Inc. ....	5	2,027
ServiceNow, Inc.* ....	15	10,597	Southwest Airlines Co. ....	29	837
Synopsys, Inc.* ....	72	37,074	Uber Technologies, Inc.* ....	95	5,849
Tyler Technologies, Inc.* ....	2	836	Union Pacific Corp. ....	41	10,070
VeriSign, Inc.* ....	6	1,236	United Airlines Holdings, Inc.* ....	16	660
		<u>2,494,437</u>	United Parcel Service, Inc., Class B .	730	114,778
					<u>333,636</u>

**Portfolio of Investments (Concluded)**  
**December 31, 2023**  
**(Unaudited)**

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# GOTHAM HEDGED CORE FUND

## Portfolio of Investments December 31, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>LONG POSITIONS — 137.2%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>COMMON STOCKS — 137.2%</b>			<b>Consumer Services — (Continued)</b>		
<b>Automobiles &amp; Components — 0.3%</b>			McDonald's Corp.†	147	\$ 43,587
BorgWarner, Inc. ....	610	\$ 21,869	MGM Resorts International†	210	9,382
<b>Capital Goods — 6.7%</b>			Yum! Brands, Inc.†	194	25,348
Builders FirstSource, Inc.*	309	51,585			238,440
Emerson Electric Co. ....	190	18,493	<b>Consumer Staples Distribution &amp; Retail — 1.6%</b>		
Fastenal Co. ....	122	7,902	Kroger Co. (The) ....	2,207	100,882
General Electric Co. ....	421	53,732	Sysco Corp.†	74	5,412
Johnson Controls International PLC					106,294
(Ireland) ....	166	9,568	<b>Energy — 1.6%</b>		
Lockheed Martin Corp.†	205	92,914	Baker Hughes Co. ....	595	20,337
Masco Corp. ....	62	4,153	ConocoPhillips. ....	18	2,089
Northrop Grumman Corp.†	17	7,958	Marathon Petroleum Corp. ....	53	7,863
Pentair PLC (Ireland)†	323	23,485	Phillips 66 ....	118	15,711
Snap-on, Inc.†	358	103,405	Pioneer Natural Resources Co. ....	256	57,569
WW Grainger, Inc.†	70	58,008			103,569
		431,203	<b>Financial Services — 7.5%</b>		
<b>Commercial &amp; Professional Services — 1.5%</b>			Berkshire Hathaway, Inc., Class B†	321	114,488
Copart, Inc.†	1,019	49,931	Cboe Global Markets, Inc.†	740	132,134
Leidos Holdings, Inc. ....	51	5,520	CME Group, Inc.†	119	25,061
Republic Services, Inc. ....	252	41,558	Fiserv, Inc. ....	291	38,657
		97,009	FleetCor Technologies, Inc.*	2	565
<b>Consumer Discretionary Distribution &amp; Retail — 6.9%</b>			MarketAxess Holdings, Inc.†	40	11,714
Amazon.com, Inc.†	1,161	176,402	Mastercard, Inc., Class A†	105	44,784
AutoZone, Inc.†	4	10,342	Nasdaq, Inc.†	365	21,221
Best Buy Co., Inc.†	31	2,427	PayPal Holdings, Inc.†	657	40,346
eBay, Inc.†	1,403	61,199	Visa, Inc., Class A†	228	59,360
Genuine Parts Co.†	557	77,145			488,330
Home Depot, Inc. (The) ....	99	34,308	<b>Food, Beverage &amp; Tobacco — 22.1%</b>		
LKQ Corp. ....	129	6,165	Altria Group, Inc.†	3,076	124,086
Lowe's Cos., Inc.†	162	36,053	Archer-Daniels-Midland Co. ....	117	8,450
O'Reilly Automotive, Inc.*	10	9,501	Campbell Soup Co.†	2,841	122,817
TJX Cos., Inc. (The) ....	252	23,640	Coca-Cola Co. (The)†	1,767	104,129
Tractor Supply Co. ....	36	7,741	Conagra Brands, Inc. ....	1,539	44,108
		444,923	General Mills, Inc.†	2,051	133,602
<b>Consumer Durables &amp; Apparel — 3.4%</b>			Hershey Co. (The)†	282	52,576
Garmin Ltd. (Switzerland)†	1,000	128,540	Hormel Foods Corp.†	1,831	58,793
NIKE, Inc., Class B†	222	24,103	J M Smucker Co. (The)†	834	105,401
PulteGroup, Inc. ....	217	22,399	Kellanova	1,736	97,060
Tapestry, Inc. ....	1,167	42,957	Keurig Dr Pepper, Inc.†	2,923	97,394
		217,999	Kraft Heinz Co. (The)†	3,226	119,298
<b>Consumer Services — 3.7%</b>			McCormick & Co., Inc., non-voting		
Booking Holdings, Inc.†	31	109,964	shares†	222	15,189
Chipotle Mexican Grill, Inc.*	3	6,861	Molson Coors Beverage Co.,		
Marriott International, Inc., Class A.	192	43,298	Class B†	1,800	110,178

# GOTHAM HEDGED CORE FUND

## Portfolio of Investments (Continued) December 31, 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>		
Mondelez International, Inc.,			Comcast Corp., Class A <sup>†</sup> . . . . .	1,960	\$ 85,946
Class A . . . . .	1,352	\$ 97,925	Electronic Arts, Inc. <sup>†</sup> . . . . .	458	62,659
PepsiCo, Inc. <sup>†</sup> . . . . .	519	88,147	Fox Corp., Class A <sup>†</sup> . . . . .	208	6,171
Philip Morris International, Inc. <sup>†</sup> . . . .	554	52,120	Interpublic Group of Cos., Inc. (The).	1,960	63,974
		<u>1,431,273</u>	Meta Platforms, Inc., Class A <sup>†</sup> . . . . .	289	102,295
<b>Health Care Equipment &amp; Services — 13.0%</b>			Netflix, Inc. <sup>†</sup> . . . . .	116	56,478
Abbott Laboratories <sup>†</sup> . . . . .	196	21,574	Omnicom Group, Inc. <sup>†</sup> . . . . .	906	78,378
Baxter International, Inc. . . . .	190	7,345	Take-Two Interactive Software,		
Cardinal Health, Inc. <sup>†</sup> . . . . .	977	98,481	Inc. <sup>†</sup> . . . . .	20	3,219
Cencora, Inc. <sup>†</sup> . . . . .	399	81,947	Walt Disney Co. (The) . . . . .	67	6,050
Centene Corp. <sup>†</sup> . . . . .	542	40,222			<u>668,352</u>
Cigna Group (The) <sup>†</sup> . . . . .	100	29,945	<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 7.7%</b>		
CVS Health Corp. . . . .	957	75,565	AbbVie, Inc. . . . .	218	33,783
DaVita, Inc. <sup>†</sup> . . . . .	262	27,447	Amgen, Inc. <sup>†</sup> . . . . .	277	79,782
GE HealthCare Technologies, Inc. <sup>†</sup> . .	550	42,526	Bio-Rad Laboratories, Inc., Class A <sup>*</sup> .	271	87,503
Henry Schein, Inc. <sup>*</sup> . . . . .	153	11,584	Bristol-Myers Squibb Co. <sup>†</sup> . . . . .	1,719	88,202
Hologic, Inc. <sup>*</sup> . . . . .	1,208	86,312	Danaher Corp. <sup>†</sup> . . . . .	83	19,201
Laboratory Corp. of America			Gilead Sciences, Inc. . . . .	46	3,726
Holdings . . . . .	104	23,638	Illumina, Inc. <sup>†</sup> . . . . .	18	2,506
McKesson Corp. <sup>†</sup> . . . . .	300	138,894	Incyte Corp. <sup>*</sup> . . . . .	605	37,988
Molina Healthcare, Inc. <sup>†</sup> . . . . .	289	104,418	Johnson & Johnson <sup>†</sup> . . . . .	659	103,292
Quest Diagnostics, Inc. . . . .	55	7,583	Merck & Co., Inc. <sup>†</sup> . . . . .	293	31,943
UnitedHealth Group, Inc. . . . .	91	47,909	Vertex Pharmaceuticals, Inc. <sup>*</sup> . . . . .	31	12,614
		<u>845,390</u>			<u>500,540</u>
<b>Household &amp; Personal Products — 8.7%</b>			<b>Semiconductors &amp; Semiconductor Equipment — 7.4%</b>		
Church & Dwight Co., Inc. <sup>†</sup> . . . . .	628	59,384	Applied Materials, Inc. <sup>†</sup> . . . . .	1,068	173,091
Colgate-Palmolive Co. <sup>†</sup> . . . . .	829	66,079	Broadcom, Inc. <sup>†</sup> . . . . .	139	155,159
Kenvue, Inc. . . . .	8,875	191,079	KLA Corp. <sup>†</sup> . . . . .	138	80,219
Kimberly-Clark Corp. <sup>†</sup> . . . . .	1,184	143,868	Lam Research Corp. <sup>†</sup> . . . . .	64	50,129
Procter & Gamble Co. (The) <sup>†</sup> . . . . .	727	106,534	Skyworks Solutions, Inc. . . . .	169	18,999
		<u>566,944</u>			<u>477,597</u>
<b>Insurance — 3.4%</b>			<b>Software &amp; Services — 10.3%</b>		
Brown & Brown, Inc. <sup>†</sup> . . . . .	1,011	71,892	Accenture PLC, Class A (Ireland) . . .	177	62,111
Marsh & McLennan Cos., Inc. <sup>†</sup> . . . .	695	131,682	Adobe, Inc. <sup>†</sup> . . . . .	12	7,159
Willis Towers Watson PLC (Ireland) .	79	19,055	Akamai Technologies, Inc. <sup>†</sup> . . . . .	145	17,161
		<u>222,629</u>	Gen Digital, Inc. <sup>†</sup> . . . . .	2,364	53,946
<b>Materials — 0.9%</b>			International Business Machines		
Amcor PLC (Jersey) . . . . .	5,353	51,603	Corp. <sup>†</sup> . . . . .	546	89,298
Packaging Corp. of America. . . . .	39	6,353	Microsoft Corp. <sup>†</sup> . . . . .	797	299,704
		<u>57,956</u>	Oracle Corp. . . . .	48	5,061
<b>Media &amp; Entertainment — 10.3%</b>			Roper Technologies, Inc. <sup>†</sup> . . . . .	12	6,542
Alphabet, Inc., Class A <sup>†</sup> . . . . .	1,410	196,963	Salesforce, Inc. <sup>†</sup> . . . . .	370	97,362
Charter Communications, Inc.,			Synopsys, Inc. <sup>*</sup> . . . . .	50	25,746
Class A <sup>†</sup> . . . . .	16	6,219	VeriSign, Inc. <sup>*</sup> . . . . .	2	412
					<u>664,502</u>



# GOTHAM HEDGED CORE FUND

## Portfolio of Investments (Continued) December 31, 2023 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Technology Hardware &amp; Equipment — 14.2%</b>		
Apple, Inc.†	1,567	\$ 301,694
CDW Corp.†	212	48,192
Cisco Systems, Inc.†	3,028	152,975
F5, Inc.†*	207	37,049
HP, Inc.†	1,212	36,469
Jabil, Inc.	888	113,131
Juniper Networks, Inc.†	2,871	84,637
Keysight Technologies, Inc.†*	409	65,068
NetApp, Inc.†	900	79,344
		<u>918,559</u>
<b>Telecommunication Services — 3.6%</b>		
AT&T, Inc.†	2,353	39,483
T-Mobile US, Inc.	818	131,150
Verizon Communications, Inc.†	1,696	63,939
		<u>234,572</u>
<b>Transportation — 2.4%</b>		
American Airlines Group, Inc.†*	1,595	21,915
CH Robinson Worldwide, Inc.	5	432
Delta Air Lines, Inc.†	465	18,707
Expeditors International of Washington, Inc.†	87	11,066
FedEx Corp.†	399	100,935
United Parcel Service, Inc., Class B	25	3,931
		<u>156,986</u>
<b>TOTAL COMMON STOCKS</b> (Cost \$7,690,304)		<u>8,894,936</u>
<b>TOTAL LONG POSITIONS - 137.2%</b> (Cost \$7,690,304)		<u>8,894,936</u>
<b>SHORT POSITIONS — (39.3)%</b>		
<b>COMMON STOCKS — (39.3)%</b>		
<b>Automobiles &amp; Components — (0.2)%</b>		
Tesla, Inc.*	(50)	(12,424)
<b>Capital Goods — (2.2)%</b>		
Axon Enterprise, Inc.*	(146)	(37,716)
Boeing Co. (The)*	(56)	(14,597)
Deere & Co.	(9)	(3,599)
Generac Holdings, Inc.*	(204)	(26,365)
Quanta Services, Inc.	(74)	(15,969)
United Rentals, Inc.	(23)	(13,189)
Xylem, Inc.	(262)	(29,962)
		<u>(141,397)</u>

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Commercial &amp; Professional Services — (1.0)%</b>		
Ceridian HCM Holding, Inc.*	(606)	\$ (40,675)
Equifax, Inc.	(63)	(15,579)
Paycom Software, Inc.	(39)	(8,062)
		<u>(64,316)</u>
<b>Consumer Discretionary Distribution &amp; Retail — (0.1)%</b>		
CarMax, Inc.*	(53)	(4,067)
Ross Stores, Inc.	(2)	(277)
		<u>(4,344)</u>
<b>Consumer Durables &amp; Apparel — (0.4)%</b>		
Lululemon Athletica, Inc.*	(32)	(16,361)
VF Corp.	(677)	(12,728)
		<u>(29,089)</u>
<b>Consumer Services — (1.5)%</b>		
Airbnb, Inc., Class A*	(273)	(37,166)
Carnival Corp. (Panama)*	(2,235)	(41,437)
Domino's Pizza, Inc.	(16)	(6,596)
Norwegian Cruise Line Holdings Ltd. (Bermuda)*	(606)	(12,144)
		<u>(97,343)</u>
<b>Consumer Staples Distribution &amp; Retail — (0.2)%</b>		
Dollar Tree, Inc.*	(74)	(10,512)
<b>Energy — (0.9)%</b>		
ONEOK, Inc.	(473)	(33,214)
Targa Resources Corp.	(256)	(22,239)
		<u>(55,453)</u>
<b>Equity Real Estate Investment Trusts (REITs) — (1.0)%</b>		
Boston Properties, Inc.	(9)	(632)
Digital Realty Trust, Inc.	(9)	(1,211)
Equinix, Inc.	(47)	(37,853)
Host Hotels & Resorts, Inc.	(178)	(3,466)
Iron Mountain, Inc.	(239)	(16,725)
Ventas, Inc.	(164)	(8,174)
		<u>(68,061)</u>
<b>Financial Services — (1.0)%</b>		
Capital One Financial Corp.	(17)	(2,229)
FactSet Research Systems, Inc.	(29)	(13,834)
Fidelity National Information Services, Inc.	(57)	(3,424)
Global Payments, Inc.	(65)	(8,255)
MSCI, Inc.	(57)	(32,242)
Synchrony Financial.	(168)	(6,416)
		<u>(66,400)</u>

# GOTHAM HEDGED CORE FUND

## Portfolio of Investments (Continued) December 31, 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 — (0.9)%</b>			<b>Pharmaceuticals, Biotechnology &amp; Life Sciences —</b>		
			<b>(Continued)</b>		
Brown-Forman Corp., Class B . . . . .	(158)	\$ (9,022)	West Pharmaceutical Services, Inc. . . . .	(17)	\$ (5,986)
Lamb Weston Holdings, Inc. . . . .	(228)	(24,644)	Zoetis, Inc. . . . .	(100)	(19,737)
Monster Beverage Corp.* . . . . .	(137)	(7,893)			(198,348)
Tyson Foods, Inc., Class A . . . . .	(321)	(17,254)			
		(58,813)	<b>Real Estate Management &amp; Development — (0.8)%</b>		
<b>Health Care Equipment &amp; Services — (3.6)%</b>			CBRE Group, Inc., Class A* . . . . .	(270)	(25,134)
Align Technology, Inc.* . . . . .	(73)	(20,002)	CoStar Group, Inc.* . . . . .	(332)	(29,014)
Boston Scientific Corp.* . . . . .	(147)	(8,498)			(54,148)
Cooper Cos., Inc. (The) . . . . .	(78)	(29,518)	<b>Semiconductors &amp; Semiconductor Equipment — (5.6)%</b>		
DENTSPLY SIRONA, Inc. . . . .	(86)	(3,061)	Advanced Micro Devices, Inc.* . . . . .	(317)	(46,729)
Dexcom, Inc.* . . . . .	(279)	(34,621)	Analog Devices, Inc. . . . .	(148)	(29,387)
IDEXX Laboratories, Inc.* . . . . .	(61)	(33,858)	Enphase Energy, Inc.* . . . . .	(151)	(19,953)
Insulet Corp.* . . . . .	(153)	(33,198)	First Solar, Inc.* . . . . .	(236)	(40,658)
Intuitive Surgical, Inc.* . . . . .	(77)	(25,977)	Intel Corp. . . . .	(686)	(34,472)
STERIS PLC (Ireland) . . . . .	(121)	(26,602)	Monolithic Power Systems, Inc. . . . .	(63)	(39,739)
Stryker Corp. . . . .	(71)	(21,261)	NVIDIA Corp. . . . .	(81)	(40,113)
		(236,596)	ON Semiconductor Corp.* . . . . .	(429)	(35,834)
<b>Household &amp; Personal Products — (0.1)%</b>			Qorvo, Inc.* . . . . .	(317)	(35,697)
Estee Lauder Cos., Inc. (The),			Teradyne, Inc. . . . .	(149)	(16,170)
Class A . . . . .	(45)	(6,581)	Texas Instruments, Inc. . . . .	(151)	(25,739)
<b>Insurance — (0.1)%</b>					(364,491)
Everest Group Ltd. (Bermuda) . . . . .	(26)	(9,193)	<b>Software &amp; Services — (2.4)%</b>		
<b>Materials — (1.3)%</b>			Fair Isaac Corp.* . . . . .	(3)	(3,492)
Air Products and Chemicals, Inc. . . . .	(96)	(26,285)	Fortinet, Inc.* . . . . .	(478)	(27,977)
Albemarle Corp. . . . .	(84)	(12,136)	Intuit, Inc. . . . .	(47)	(29,377)
Ball Corp. . . . .	(13)	(748)	Palo Alto Networks, Inc.* . . . . .	(90)	(26,539)
Freeport-McMoRan, Inc. . . . .	(740)	(31,502)	PTC, Inc.* . . . . .	(47)	(8,223)
Newmont Corp. . . . .	(276)	(11,423)	ServiceNow, Inc.* . . . . .	(37)	(26,140)
		(82,094)	Tyler Technologies, Inc.* . . . . .	(78)	(32,614)
<b>Media &amp; Entertainment — (0.1)%</b>					(154,362)
Paramount Global, Class B . . . . .	(615)	(9,096)	<b>Technology Hardware &amp; Equipment — (1.2)%</b>		
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (3.1)%</b>			Arista Networks, Inc.* . . . . .	(81)	(19,076)
Bio-Techne Corp. . . . .	(353)	(27,237)	Trimble, Inc.* . . . . .	(67)	(3,565)
Catalent, Inc.* . . . . .	(816)	(36,663)	Western Digital Corp.* . . . . .	(717)	(37,549)
Charles River Laboratories			Zebra Technologies Corp., Class A* . . . . .	(67)	(18,313)
International, Inc.* . . . . .	(70)	(16,548)			(78,503)
Eli Lilly & Co. . . . .	(12)	(6,995)	<b>Transportation — (1.9)%</b>		
IQVIA Holdings, Inc.* . . . . .	(54)	(12,495)	JB Hunt Transport Services, Inc. . . . .	(169)	(33,756)
Moderna, Inc.* . . . . .	(448)	(44,554)	Old Dominion Freight Line, Inc. . . . .	(70)	(28,373)
Revvity, Inc. . . . .	(45)	(4,919)	Southwest Airlines Co. . . . .	(782)	(22,584)
Thermo Fisher Scientific, Inc. . . . .	(9)	(4,777)	Uber Technologies, Inc.* . . . . .	(465)	(28,630)
Waters Corp.* . . . . .	(56)	(18,437)	United Airlines Holdings, Inc.* . . . . .	(204)	(8,417)
					(121,760)

# GOTHAM HEDGED CORE FUND

## Portfolio of Investments (Concluded) December 31, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Utilities — (9.7)%</b>			<b>Utilities — (Continued)</b>		
AES Corp. (The) . . . . .	(926)	\$ (17,826)	Public Service Enterprise Group, Inc. . . . .	(431)	\$ (26,356)
Alliant Energy Corp. . . . .	(571)	(29,292)	Sempra . . . . .	(421)	(31,461)
Ameren Corp. . . . .	(370)	(26,766)	Southern Co. (The) . . . . .	(318)	(22,298)
American Electric Power Co., Inc. . . . .	(235)	(19,087)	WEC Energy Group, Inc. . . . .	(297)	(24,998)
American Water Works Co., Inc. . . . .	(185)	(24,418)	Xcel Energy, Inc. . . . .	(262)	(16,220)
Atmos Energy Corp. . . . .	(258)	(29,902)			(626,864)
CenterPoint Energy, Inc. . . . .	(1,080)	(30,856)			
CMS Energy Corp. . . . .	(521)	(30,254)	<b>TOTAL COMMON STOCKS</b>		
Consolidated Edison, Inc. . . . .	(263)	(23,925)	(Proceeds \$2,586,824) . . . . .		(2,550,188)
Constellation Energy Corp. . . . .	(155)	(18,118)			
Dominion Energy, Inc. . . . .	(313)	(14,711)	<b>TOTAL SHORT POSITIONS - (39.3)%</b>		
DTE Energy Co. . . . .	(195)	(21,501)	(Proceeds \$2,586,824) . . . . .		(2,550,188)
Duke Energy Corp. . . . .	(114)	(11,063)			
Edison International . . . . .	(376)	(26,880)	<b>OTHER ASSETS IN EXCESS OF</b>		
Entergy Corp. . . . .	(104)	(10,524)	<b>LIABILITIES - 2.1% . . . . .</b>		136,441
Eversource Energy . . . . .	(252)	(15,553)	<b>NET ASSETS - 100.0% . . . . .</b>		<u>\$ 6,481,189</u>
Exelon Corp. . . . .	(1,025)	(36,797)			
FirstEnergy Corp. . . . .	(488)	(17,890)			
NextEra Energy, Inc. . . . .	(198)	(12,027)			
NiSource, Inc. . . . .	(1,221)	(32,418)			
Pinnacle West Capital Corp. . . . .	(493)	(35,417)			

† 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 December 31, 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 December 31, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — 94.6%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Automobiles &amp; Components — 0.4%</b>			<b>Consumer Services — (Continued)</b>		
BorgWarner, Inc. ....	2,030	\$ 72,775	Marriott International, Inc., Class A <sup>(a)</sup> .....	393	\$ 88,626
<b>Capital Goods — 6.3%</b>			McDonald's Corp. ....	283	83,912
A. O. Smith Corp. ....	481	39,654	MGM Resorts International .....	422	18,855
Builders FirstSource, Inc.* .....	652	108,845	Yum! Brands, Inc. ....	395	51,611
Carrier Global Corp. ....	180	10,341			441,648
Emerson Electric Co. ....	610	59,371	<b>Consumer Staples Distribution &amp; Retail — 1.0%</b>		
Fastenal Co. ....	233	15,091	Kroger Co. (The) .....	3,516	160,716
General Electric Co. <sup>(a)</sup> .....	1,133	144,605	Sysco Corp. ....	100	7,313
Johnson Controls International PLC (Ireland) .....	659	37,985			168,029
Lockheed Martin Corp. ....	342	155,008	<b>Energy — 0.8%</b>		
Masco Corp. ....	474	31,749	Baker Hughes Co. ....	639	21,841
Northrop Grumman Corp. ....	21	9,831	ConocoPhillips. ....	49	5,687
Pentair PLC (Ireland) .....	1,169	84,998	Marathon Petroleum Corp. ....	76	11,275
Snap-on, Inc. <sup>(a)</sup> .....	700	202,188	Phillips 66 .....	140	18,640
WW Grainger, Inc. ....	189	156,622	Pioneer Natural Resources Co. ....	313	70,388
		1,056,288			127,831
<b>Commercial &amp; Professional Services — 0.8%</b>			<b>Financial Services — 5.5%</b>		
Copart, Inc.* .....	1,018	49,882	Berkshire Hathaway, Inc., Class B <sup>(a)*</sup> .....	573	204,366
Leidos Holdings, Inc. ....	193	20,890	Cboe Global Markets, Inc. ....	1,143	204,094
Republic Services, Inc. ....	365	60,192	CME Group, Inc. <sup>(a)</sup> .....	197	41,488
		130,964	Fiserv, Inc.* .....	595	79,040
<b>Consumer Discretionary Distribution &amp; Retail — 3.6%</b>			FleetCor Technologies, Inc.* .....	107	30,239
Amazon.com, Inc. <sup>(a)*</sup> .....	981	149,053	Intercontinental Exchange, Inc. ....	6	771
AutoZone, Inc.* .....	10	25,856	MarketAxess Holdings, Inc. ....	76	22,257
Best Buy Co., Inc. ....	53	4,149	Mastercard, Inc., Class A .....	102	43,504
eBay, Inc. <sup>(a)</sup> .....	1,966	85,757	Nasdaq, Inc. <sup>(a)</sup> .....	1,026	59,652
Genuine Parts Co. ....	1,079	149,442	PayPal Holdings, Inc.* .....	2,147	131,847
Home Depot, Inc. (The) .....	153	53,022	T Rowe Price Group, Inc. ....	31	3,338
LKQ Corp. ....	790	37,754	Visa, Inc., Class A .....	374	97,371
Lowe's Cos., Inc. ....	179	39,837			917,967
O'Reilly Automotive, Inc.* .....	2	1,900	<b>Food, Beverage &amp; Tobacco — 14.2%</b>		
TJX Cos., Inc. (The) .....	330	30,957	Altria Group, Inc. <sup>(a)</sup> .....	5,353	215,940
Ulta Beauty, Inc.* .....	64	31,359	Archer-Daniels-Midland Co. ....	459	33,149
		609,086	Campbell Soup Co. <sup>(a)</sup> .....	4,533	195,962
<b>Consumer Durables &amp; Apparel — 2.5%</b>			Coca-Cola Co. (The) <sup>(a)</sup> .....	2,873	169,306
Garmin Ltd. (Switzerland) .....	1,697	218,132	Conagra Brands, Inc. ....	2,524	72,338
NIKE, Inc., Class B .....	302	32,788	General Mills, Inc. <sup>(a)</sup> .....	3,297	214,767
PulteGroup, Inc. ....	661	68,229	Hershey Co. (The) <sup>(a)</sup> .....	400	74,576
Tapestry, Inc. ....	2,478	91,215	Hormel Foods Corp. ....	2,947	94,628
		410,364	J M Smucker Co. (The) <sup>(a)</sup> .....	1,351	170,739
<b>Consumer Services — 2.6%</b>			Kellanova <sup>(a)</sup> .....	2,968	165,941
Booking Holdings, Inc. <sup>(a)*</sup> .....	56	198,644	Keurig Dr Pepper, Inc. <sup>(a)</sup> .....	4,811	160,302

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) December 31, 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>Materials — (Continued)</b>		
Kraft Heinz Co. (The) <sup>(a)</sup> . . . . .	5,538	\$ 204,795	International Paper Co. . . . .	264	\$ 9,544
McCormick & Co., Inc., non-voting shares . . . . .	366	25,042	Packaging Corp. of America . . . . .	232	37,795
Molson Coors Beverage Co., Class B <sup>(a)</sup> . . . . .	3,092	189,261			160,368
Mondelez International, Inc., Class A <sup>(a)</sup> . . . . .	2,239	162,171	<b>Media &amp; Entertainment — 7.0%</b>		
PepsiCo, Inc. . . . .	806	136,891	Alphabet, Inc., Class A <sup>(a)*</sup> . . . . .	1,867	260,801
Philip Morris International, Inc. . . . .	1,049	98,690	Charter Communications, Inc., Class A <sup>*</sup> . . . . .	18	6,996
		2,384,498	Comcast Corp., Class A <sup>(a)</sup> . . . . .	3,842	168,472
<b>Health Care Equipment &amp; Services — 9.3%</b>			Electronic Arts, Inc. . . . .	894	122,308
Abbott Laboratories . . . . .	253	27,848	Fox Corp., Class A . . . . .	1,010	29,967
Baxter International, Inc. . . . .	732	28,299	Interpublic Group of Cos., Inc. (The) <sup>(a)</sup> . . . . .	4,418	144,203
Cardinal Health, Inc. . . . .	1,621	163,397	Match Group, Inc. <sup>*</sup> . . . . .	704	25,696
Cencora, Inc. <sup>(a)</sup> . . . . .	626	128,568	Meta Platforms, Inc., Class A <sup>(a)*</sup> . . . .	436	154,327
Centene Corp. <sup>*</sup> . . . . .	1,239	91,946	Netflix, Inc. <sup>(a)*</sup> . . . . .	194	94,455
Cigna Group (The) . . . . .	141	42,222	Omnicom Group, Inc. <sup>(a)</sup> . . . . .	1,832	158,486
CVS Health Corp. . . . .	1,736	137,075	Take-Two Interactive Software, Inc. <sup>*</sup> .	27	4,346
DaVita, Inc. <sup>(a)*</sup> . . . . .	702	73,542			1,170,057
GE HealthCare Technologies, Inc. <sup>(a)</sup> .	1,866	144,279	<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 4.1%</b>		
Henry Schein, Inc. <sup>*</sup> . . . . .	276	20,896	AbbVie, Inc. . . . .	362	56,099
Hologic, Inc. <sup>*</sup> . . . . .	2,163	154,546	Amgen, Inc. . . . .	450	129,609
Laboratory Corp. of America Holdings . . . . .	210	47,731	Bristol-Myers Squibb Co. <sup>(a)</sup> . . . . .	2,868	147,157
McKesson Corp. <sup>(a)</sup> . . . . .	473	218,990	Danaher Corp. . . . .	105	24,291
Molina Healthcare, Inc. <sup>(a)*</sup> . . . . .	604	218,231	Gilead Sciences, Inc. . . . .	193	15,635
Quest Diagnostics, Inc. . . . .	31	4,274	Illumina, Inc. <sup>*</sup> . . . . .	28	3,899
UnitedHealth Group, Inc. . . . .	126	66,335	Incyte Corp. <sup>*</sup> . . . . .	1,085	68,127
		1,568,179	Johnson & Johnson <sup>(a)</sup> . . . . .	1,090	170,847
<b>Household &amp; Personal Products — 5.4%</b>			Merck & Co., Inc. . . . .	418	45,570
Church & Dwight Co., Inc. . . . .	757	71,582	Vertex Pharmaceuticals, Inc. <sup>*</sup> . . . . .	64	26,041
Colgate-Palmolive Co. . . . .	1,272	101,391			687,275
Kenvue, Inc. <sup>(a)</sup> . . . . .	15,276	328,892	<b>Semiconductors &amp; Semiconductor Equipment — 6.2%</b>		
Kimberly-Clark Corp. <sup>(a)</sup> . . . . .	1,939	235,608	Applied Materials, Inc. <sup>(a)</sup> . . . . .	2,084	337,754
Procter & Gamble Co. (The) <sup>(a)</sup> . . . . .	1,192	174,676	Broadcom, Inc. <sup>(a)</sup> . . . . .	284	317,015
		912,149	KLA Corp. <sup>(a)</sup> . . . . .	251	145,906
<b>Insurance — 2.4%</b>			Lam Research Corp. <sup>(a)</sup> . . . . .	132	103,390
Brown & Brown, Inc. . . . .	1,813	128,922	NXP Semiconductors NV (Netherlands) . . . . .	1	230
Marsh & McLennan Cos., Inc. <sup>(a)</sup> . . . .	1,227	232,480	QUALCOMM, Inc. . . . .	114	16,488
Willis Towers Watson PLC (Ireland) .	135	32,562	Skyworks Solutions, Inc. <sup>(a)</sup> . . . . .	1,116	125,461
		393,964			1,046,244
<b>Materials — 1.0%</b>			<b>Software &amp; Services — 6.3%</b>		
Amcort PLC (Jersey) . . . . .	11,725	113,029	Accenture PLC, Class A (Ireland) . . .	367	128,784
			Adobe, Inc. <sup>*</sup> . . . . .	38	22,671
			Akamai Technologies, Inc. <sup>*</sup> . . . . .	240	28,404

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) December 31, 2023 (Unaudited)

	Number of Shares	Value	
<b>COMMON STOCKS — (Continued)</b>			
<b>Software &amp; Services — (Continued)</b>			
Gen Digital, Inc. <sup>(a)</sup> . . . . .	5,249	\$ 119,782	(a) Security position is either entirely or partially designated as collateral for total return swaps.
International Business Machines Corp. <sup>(a)</sup> . . . . .	1,300	212,615	
Microsoft Corp. <sup>(a)</sup> . . . . .	862	324,146	* Non-income producing.
Oracle Corp. . . . .	5	527	
Roper Technologies, Inc. . . . .	18	9,813	
Salesforce, Inc. <sup>(a)*</sup> . . . . .	686	180,514	
Synopsys, Inc.* . . . . .	70	36,044	
VeriSign, Inc.* . . . . .	1	206	
		<u>1,063,506</u>	
<b>Technology Hardware &amp; Equipment — 10.5%</b>			
Apple, Inc. <sup>(a)</sup> . . . . .	2,585	497,690	
CDW Corp. . . . .	590	134,119	
Cisco Systems, Inc. <sup>(a)</sup> . . . . .	5,527	279,224	
F5, Inc.* . . . . .	430	76,961	
HP, Inc. . . . .	2,847	85,666	
Jabil, Inc. . . . .	1,444	183,966	
Juniper Networks, Inc. . . . .	5,119	150,908	
Keysight Technologies, Inc.* . . . . .	845	134,431	
NetApp, Inc. . . . .	1,752	154,456	
Seagate Technology Holdings PLC (Ireland) . . . . .	635	54,210	
TE Connectivity Ltd. (Switzerland) . .	112	15,736	
		<u>1,767,367</u>	
<b>Telecommunication Services — 2.4%</b>			
AT&T, Inc. . . . .	4,352	73,027	
T-Mobile US, Inc. <sup>(a)</sup> . . . . .	1,336	214,201	
Verizon Communications, Inc. <sup>(a)</sup> . . . .	3,009	113,439	
		<u>400,667</u>	
<b>Transportation — 2.3%</b>			
American Airlines Group, Inc.* . . . . .	4,053	55,688	
CH Robinson Worldwide, Inc. . . . .	142	12,267	
Delta Air Lines, Inc. . . . .	1,564	62,920	
Expeditors International of Washington, Inc. . . . .	131	16,663	
FedEx Corp. <sup>(a)</sup> . . . . .	766	193,775	
United Parcel Service, Inc., Class B .	252	39,622	
		<u>380,935</u>	
TOTAL COMMON STOCKS (Cost \$13,703,958) . . . . .		<u>15,870,161</u>	
OTHER ASSETS IN EXCESS OF LIABILITIES - 5.4% . . . . .		<u>912,886</u>	
NET ASSETS - 100.0% . . . . .		<u>\$ 16,783,047</u>	



# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) December 31, 2023 (Unaudited)

The portfolio matures between August 29, 2024 and July 11, 2028, however underlying individual contracts are entered into and closed (terminated) on a daily basis. The maturity date shown in the table below is the earliest maturity date for the specific entity. The following table represents the individual long and short positions and related values of total return swaps, which represents 4.2% of net assets as of December 31, 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	07/11/28	2,096	\$ 79,165	\$ 75,142	\$ (1,158)
<b>Capital Goods</b>								
A. O. Smith Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	481	31,997	39,654	9,041
Builders FirstSource, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	680	112,221	113,519	5,267
Carrier Global Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	177	8,194	10,169	2,344
Emerson Electric Co.. . . . .	USFF +0.250%	Weekly	MS	07/11/28	608	55,703	59,177	5,935
Fastenal Co.. . . . .	USFF +0.250%	Weekly	MS	07/11/28	247	15,469	15,998	1,132
General Electric Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,077	106,682	137,458	34,809
Johnson Controls International PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	640	34,182	36,890	4,491
Lockheed Martin Corp. . . . .	USFF +0.250%	Weekly	MS	08/29/24	330	141,119	149,569	18,633
Masco Corp.. . . . .	USFF +0.250%	Weekly	MS	07/11/28	469	27,765	31,414	4,891
Northrop Grumman Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	24	8,533	11,235	3,857
Pentair PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,169	65,517	84,998	23,217
Snap-on, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	676	168,486	195,256	36,274
WW Grainger, Inc.. . . . .	USFF +0.250%	Weekly	MS	08/29/24	178	116,711	147,507	36,522
					6,756	892,579	1,032,844	186,413
<b>Commercial &amp; Professional Services</b>								
Copart, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,005	39,049	49,245	11,609
Leidos Holdings, Inc.. . . . .	USFF +0.250%	Weekly	MS	07/11/28	189	20,052	20,457	1,189
Republic Services, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	361	52,768	59,533	9,043
					1,555	111,869	129,235	21,841
<b>Consumer Discretionary</b>								
<b>Distribution &amp; Retail</b>								
Amazon.com, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	2,050	198,741	311,477	119,726
AutoZone, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	7	17,816	18,099	956
Best Buy Co., Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	27	1,813	2,114	567
eBay, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	1,973	77,169	86,062	14,431
Genuine Parts Co.. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,059	139,300	146,672	13,483
Home Depot, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	144	48,947	49,903	2,741
LKQ Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	800	37,939	38,232	1,814
Lowe's Cos., Inc.. . . . .	USFF +0.250%	Weekly	MS	08/29/24	182	34,146	40,504	8,512
O'Reilly Automotive, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1	943	950	90

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) December 31, 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	315	\$ 24,779	\$ 29,550	\$ 5,941
Ulta Beauty, Inc.	USFF +0.250%	Weekly	MS	01/10/28	66	26,632	32,339	6,687
					<u>6,624</u>	<u>608,225</u>	<u>755,902</u>	<u>174,948</u>
<b>Consumer Durables &amp; Apparel</b>								
Garmin Ltd.								
(Switzerland)	USFF +0.250%	Weekly	MS	01/10/28	1,686	175,356	216,718	50,001
NIKE, Inc., Class B	USFF +0.250%	Weekly	MS	01/07/27	272	30,164	29,531	887
PulteGroup, Inc.	USFF +0.250%	Weekly	MS	01/10/28	643	45,805	66,370	22,430
Tapestry, Inc.	USFF +0.250%	Weekly	MS	07/08/27	2,455	68,789	90,369	24,906
					<u>5,056</u>	<u>320,114</u>	<u>402,988</u>	<u>98,224</u>
<b>Consumer Services</b>								
Booking Holdings, Inc.	USFF +0.250%	Weekly	MS	07/11/28	52	154,368	184,455	35,527
Marriott International, Inc., Class A	USFF +0.250%	Weekly	MS	01/10/28	389	67,457	87,723	23,209
McDonald's Corp.	USFF +0.250%	Weekly	MS	08/29/24	281	75,104	83,319	12,812
MGM Resorts International	USFF +0.250%	Weekly	MS	01/07/27	399	13,725	17,827	4,771
Yum! Brands, Inc.	USFF +0.250%	Weekly	MS	01/10/28	389	48,604	50,827	4,886
					<u>1,510</u>	<u>359,258</u>	<u>424,151</u>	<u>81,205</u>
<b>Consumer Staples Distribution &amp; Retail</b>								
Kroger Co. (The)	USFF +0.250%	Weekly	MS	01/10/28	3,481	156,995	159,117	12,695
Sysco Corp.	USFF +0.250%	Weekly	MS	08/29/24	95	6,224	6,947	1,629
					<u>3,576</u>	<u>163,219</u>	<u>166,064</u>	<u>14,324</u>
<b>Energy</b>								
Baker Hughes Co.	USFF +0.250%	Weekly	MS	07/08/27	886	23,443	30,283	8,454
ConocoPhillips	USFF +0.250%	Weekly	MS	01/10/28	48	4,825	5,571	1,067
Marathon Petroleum Corp.	USFF +0.250%	Weekly	MS	07/06/26	76	9,081	11,275	3,539
Phillips 66	USFF +0.250%	Weekly	MS	07/11/28	144	17,950	19,172	2,430
Pioneer Natural Resources Co.	USFF +0.250%	Weekly	MS	01/10/28	310	70,548	69,713	2,706
					<u>1,464</u>	<u>125,847</u>	<u>136,014</u>	<u>18,196</u>
<b>Financial Services</b>								
Berkshire Hathaway, Inc., Class B	USFF +0.250%	Weekly	MS	08/29/24	264	68,376	94,158	28,271
Cboe Global Markets, Inc.	USFF +0.250%	Weekly	MS	07/08/27	1,098	150,128	196,059	53,212
CME Group, Inc.	USFF +0.250%	Weekly	MS	07/08/27	156	26,475	32,854	10,416
Fiserv, Inc.	USFF +0.250%	Weekly	MS	07/11/28	591	74,335	78,508	6,819
FleetCor Technologies, Inc.	USFF +0.250%	Weekly	MS	07/08/27	104	21,860	29,391	9,181
Intercontinental Exchange, Inc.	USFF +0.250%	Weekly	MS	01/10/28	5	485	642	720

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) December 31, 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>								
MarketAxess Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	79	\$ 19,938	\$ 23,135	\$ 4,842
Mastercard, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	08/29/24	174	46,901	74,213	30,234
Nasdaq, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	1,015	49,033	59,012	15,387
PayPal Holdings, Inc..	USFF +0.250%	Weekly	MS	07/11/28	2,122	111,348	130,312	22,902
T Rowe Price Group, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	31	3,058	3,338	1,003
Visa, Inc., Class A. . .	USFF +0.250%	Weekly	MS	08/29/24	220	40,543	57,277	19,366
					<u>5,859</u>	<u>612,480</u>	<u>778,899</u>	<u>202,353</u>
<b>Food, Beverage &amp; Tobacco</b>								
Altria Group, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	5,203	220,691	209,889	21,364
Archer-Daniels-Midland Co.. . . . .	USFF +0.250%	Weekly	MS	07/11/28	398	28,687	28,744	1,274
Campbell Soup Co. . . .	USFF +0.250%	Weekly	MS	07/06/26	4,566	218,509	197,388	(9,179)
Coca-Cola Co. (The) . .	USFF +0.250%	Weekly	MS	07/06/26	2,868	163,386	169,011	14,714
Conagra Brands, Inc..	USFF +0.250%	Weekly	MS	07/11/28	2,596	80,485	74,401	(175)
General Mills, Inc. . . .	USFF +0.250%	Weekly	MS	08/29/24	3,200	222,778	208,448	10,021
Hershey Co. (The). . .	USFF +0.250%	Weekly	MS	01/05/26	390	75,945	72,712	428
Hormel Foods Corp. . .	USFF +0.250%	Weekly	MS	01/10/28	2,898	106,389	93,055	(8,360)
J M Smucker Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,352	198,906	170,866	(17,006)
Kellanova. . . . .	USFF -0.250%	Weekly	MS	01/07/27	2,892	188,045	161,692	(12,511)
Keurig Dr Pepper, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,748	150,939	158,203	14,098
Kraft Heinz Co. (The).	USFF +0.250%	Weekly	MS	08/29/24	5,467	191,029	202,170	25,323
McCormick & Co., Inc./MD. . . . .	USFF +0.250%	Weekly	MS	07/11/28	359	21,661	24,563	3,957
Molson Coors Beverage Co., Class B. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,038	192,288	185,956	2,643
Mondelez International, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,260	154,997	163,692	15,682
PepsiCo, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	805	132,581	136,721	10,858
Philip Morris International, Inc. . .	USFF +0.250%	Weekly	MS	08/29/24	1,029	96,171	96,808	8,639
					<u>44,069</u>	<u>2,443,487</u>	<u>2,354,319</u>	<u>81,770</u>
<b>Health Care Equipment &amp; Services</b>								
Abbott Laboratories. . .	USFF +0.250%	Weekly	MS	08/29/24	257	25,238	28,288	4,928
Baxter International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	734	24,699	28,376	4,803
Cardinal Health, Inc. . .	USFF +0.250%	Weekly	MS	07/08/27	1,527	138,149	153,922	22,826
Cencora, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	601	109,379	123,433	19,138
Centene Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,230	78,254	91,278	15,807
Cigna Group (The) . . .	USFF +0.250%	Weekly	MS	07/06/26	134	35,939	40,126	6,722
CVS Health Corp. . . .	USFF +0.250%	Weekly	MS	08/29/24	1,698	121,671	134,074	19,875
DaVita, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	686	48,039	71,865	27,283

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) December 31, 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>								
GE HealthCare Technologies, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/08/27	1,784	\$ 119,948	\$ 137,939	\$ 22,343
Henry Schein, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	203	13,996	15,369	2,035
Hologic, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	2,093	148,499	149,545	6,281
Laboratory Corp. of America Holdings. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	202	43,683	45,913	3,830
McKesson Corp. . . . .								
	USFF +0.250%	Weekly	MS	01/05/26	468	201,129	216,675	23,583
Molina Healthcare, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/08/27	591	173,269	213,534	46,365
Quest Diagnostics, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	28	3,541	3,861	493
UnitedHealth Group, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	122	65,508	64,229	1,220
					<u>12,358</u>	<u>1,350,941</u>	<u>1,518,427</u>	<u>227,532</u>
<b>Household &amp; Personal Products</b>								
Church & Dwight Co., Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	744	62,458	70,353	10,769
Colgate-Palmolive Co. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	1,260	94,914	100,435	9,802
Kenvue, Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	15,093	291,757	324,952	44,949
Kimberly-Clark Corp. . . . .								
	USFF +0.250%	Weekly	MS	01/07/27	1,949	238,728	236,823	17,201
Procter & Gamble Co. (The) . . . . .								
	USFF +0.250%	Weekly	MS	07/08/27	1,141	160,770	167,202	16,426
					<u>20,187</u>	<u>848,627</u>	<u>899,765</u>	<u>99,147</u>
<b>Insurance</b>								
Brown & Brown, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	1,886	121,194	134,113	17,602
Marsh & McLennan Cos., Inc. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	1,199	228,937	227,175	6,282
Willis Towers Watson PLC (Ireland). . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	132	31,467	31,838	1,618
					<u>3,217</u>	<u>381,598</u>	<u>393,126</u>	<u>25,502</u>
<b>Materials</b>								
Amcor PLC (Jersey) . . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	11,370	103,195	109,607	11,668
International Paper Co. . . . .								
	USFF +0.250%	Weekly	MS	07/11/28	265	8,773	9,580	1,461
Packaging Corp. of America . . . . .								
	USFF +0.250%	Weekly	MS	07/08/27	223	32,416	36,329	6,038
					<u>11,858</u>	<u>144,384</u>	<u>155,516</u>	<u>19,167</u>
<b>Media &amp; Entertainment</b>								
Alphabet, Inc., Class A. . . . .								
	USFF +0.250%	Weekly	MS	08/29/24	1,813	161,403	253,258	97,743
Charter Communications, Inc., Class A . . . . .								
	USFF +0.250%	Weekly	MS	07/08/27	26	7,978	10,106	2,456
Comcast Corp., Class A. . . . .								
	USFF +0.250%	Weekly	MS	07/08/27	3,815	138,010	167,288	39,245

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) December 31, 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>								
Electronic Arts, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	882	\$ 105,826	\$ 120,666	\$ 18,814
Fox Corp., Class A . . .	USFF +0.250%	Weekly	MS	01/10/28	995	30,276	29,522	386
Interpublic Group of Cos., Inc. (The) . . .	USFF +0.250%	Weekly	MS	01/10/28	4,282	141,977	139,764	5,683
Match Group, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	705	20,481	25,733	6,016
Meta Platforms, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	429	102,846	151,849	53,860
Netflix, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	198	78,610	96,402	20,795
Omnicom Group, Inc..	USFF +0.250%	Weekly	MS	07/08/27	1,814	151,107	156,929	15,126
Take-Two Interactive Software, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	23	2,450	3,702	1,387
					<u>14,982</u>	<u>940,964</u>	<u>1,155,219</u>	<u>261,511</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
AbbVie, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	338	46,562	52,380	8,128
Amgen, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	411	94,538	118,376	29,498
Bristol-Myers Squibb Co. . . . .	USFF +0.250%	Weekly	MS	07/06/26	2,866	164,376	147,054	(7,209)
Danaher Corp. . . . .	USFF +0.250%	Weekly	MS	08/29/24	112	24,465	25,910	2,556
Gilead Sciences, Inc..	USFF +0.250%	Weekly	MS	01/07/27	191	15,265	15,473	818
Illumina, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	19	5,688	2,646	(2,794)
Incyte Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,088	58,412	68,316	11,993
Johnson & Johnson . .	USFF +0.250%	Weekly	MS	08/29/24	1,091	168,218	171,003	16,941
Merck & Co., Inc. . . .	USFF +0.250%	Weekly	MS	07/06/26	410	41,653	44,698	7,063
Vertex Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	62	21,497	25,227	4,824
					<u>6,588</u>	<u>640,674</u>	<u>671,083</u>	<u>71,818</u>
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Applied Materials, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,033	265,501	329,488	75,866
Broadcom, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	274	174,210	305,853	142,213
KLA Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	243	97,183	141,256	48,726
Lam Research Corp. . .	USFF +0.250%	Weekly	MS	07/08/27	124	49,660	97,124	53,669
QUALCOMM, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	115	15,290	16,632	3,430
Skyworks Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,100	106,071	123,662	22,645
					<u>3,889</u>	<u>707,915</u>	<u>1,014,015</u>	<u>346,549</u>
<b>Software &amp; Services</b>								
Accenture PLC, Class A (Ireland) . .	USFF +0.250%	Weekly	MS	07/11/28	314	105,609	110,186	8,314
Adobe, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	35	21,231	20,881	441
Akamai Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	246	19,193	29,114	10,641
Gen Digital, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	5,214	85,951	118,983	37,985

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) December 31, 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	07/08/27	1,298	\$ 163,930	\$ 212,288	\$ 60,507
Microsoft Corp. . . . .	USFF +0.250%	Weekly	MS	08/29/24	1,319	266,462	495,997	251,420
Oracle Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1	102	105	345
Roper Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	14	5,584	7,632	2,401
Salesforce, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	731	133,679	192,355	63,394
Synopsys, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	74	38,696	38,103	808
VeriSign, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1	206	206	57
					<u>9,247</u>	<u>840,643</u>	<u>1,225,850</u>	<u>436,313</u>
<b>Technology Hardware &amp; Equipment</b>								
Apple, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	1,978	149,439	380,824	243,785
CDW Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	584	98,159	132,755	39,060
Cisco Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	5,201	242,931	262,755	45,431
F5, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	409	61,351	73,203	14,044
HP, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,808	75,924	84,493	12,844
Jabil, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,428	185,091	181,927	3,349
Juniper Networks, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,070	138,235	149,464	18,559
Keysight Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	831	104,239	132,204	31,655
NetApp, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,710	119,244	150,754	37,289
Seagate Technology Holdings PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	633	35,310	54,039	21,341
TE Connectivity Ltd. (Switzerland) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	112	13,595	15,736	4,085
					<u>20,764</u>	<u>1,223,518</u>	<u>1,618,154</u>	<u>471,442</u>
<b>Telecommunication Services</b>								
AT&T, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,312	65,491	72,355	11,250
T-Mobile US, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,321	184,670	211,796	34,399
Verizon Communications, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,965	98,252	111,781	18,759
					<u>8,598</u>	<u>348,413</u>	<u>395,932</u>	<u>64,408</u>
<b>Transportation</b>								
American Airlines Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,996	53,672	54,905	3,157
CH Robinson Worldwide, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	149	12,127	12,872	1,387
Delta Air Lines, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,557	54,389	62,638	10,349
Expeditors International of Washington, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	132	13,900	16,790	4,566



# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) December 31, 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	758	\$ 177,775	\$ 191,751	\$ 22,690
United Parcel Service, Inc., Class B. . . . .	USFF +0.250%	Weekly	MS	07/11/28	250	34,225	39,308	7,143
					6,842	346,088	378,264	49,292
<b>Total Reference Entity — Long</b>						13,490,008	15,680,909	2,950,797
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	(815)	\$ (103,978)	\$ (73,122)	\$ 33,089
Tesla, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(132)	(40,833)	(32,799)	7,023
					(947)	(144,811)	(105,921)	40,112
<b>Banks</b>								
Regions Financial Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,351)	(33,520)	(26,182)	5,079
<b>Capital Goods</b>								
Axon Enterprise, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(789)	(160,140)	(203,822)	(48,798)
Boeing Co. (The). . .	USFF -0.250%	Weekly	MS	07/11/28	(204)	(45,864)	(53,175)	(8,438)
Generac Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(876)	(153,793)	(113,214)	36,185
Quanta Services, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(255)	(51,433)	(55,029)	(4,908)
Xylem, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,216)	(134,994)	(139,062)	(8,563)
					(3,340)	(546,224)	(564,302)	(34,522)
<b>Commercial &amp; Professional Services</b>								
Ceridian HCM Holding, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,241)	(294,461)	(217,536)	69,413
Equifax, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(315)	(68,915)	(77,896)	(11,939)
Paycom Software, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(676)	(230,611)	(139,743)	84,370
					(4,232)	(593,987)	(435,175)	141,844
<b>Consumer Discretionary Distribution &amp; Retail</b>								
Bath & Body Works, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(766)	(30,556)	(33,061)	(3,240)
CarMax, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(30)	(2,558)	(2,302)	240
Etsy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(150)	(42,301)	(12,158)	29,107
Tractor Supply Co. . .	USFF -0.250%	Weekly	MS	01/10/28	(31)	(7,478)	(6,666)	627
					(977)	(82,893)	(54,187)	26,734

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) December 31, 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>								
Lululemon Athletica, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(227)	\$ (95,517)	\$ (116,063)	\$ (24,172)
VF Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,383)	(38,633)	(26,000)	10,477
					(1,610)	(134,150)	(142,063)	(13,695)
<b>Consumer Services</b>								
Airbnb, Inc., Class A .	USFF -0.250%	Weekly	MS	07/11/28	(1,373)	(186,209)	(186,920)	(5,569)
Carnival Corp. (Panama) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,387)	(167,963)	(174,035)	(10,335)
Chipotle Mexican Grill, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(20)	(44,431)	(45,739)	(2,399)
Domino's Pizza, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(110)	(44,186)	(45,345)	(2,512)
Las Vegas Sands Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(299)	(17,455)	(14,714)	2,223
Norwegian Cruise Line Holdings Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,587)	(34,698)	(31,803)	2,053
					(12,776)	(494,942)	(498,556)	(16,539)
<b>Consumer Staples Distribution &amp; Retail</b>								
Dollar Tree, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(314)	(47,738)	(44,604)	1,958
Target Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,649)	(264,387)	(234,851)	17,484
					(1,963)	(312,125)	(279,455)	19,442
<b>Energy</b>								
ONEOK, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,382)	(156,572)	(167,264)	(14,765)
Targa Resources Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,138)	(96,850)	(98,858)	(4,969)
					(3,520)	(253,422)	(266,122)	(19,734)
<b>Equity Real Estate Investment Trusts (REITs)</b>								
Equinix, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(256)	(203,310)	(206,180)	(11,078)
Host Hotels & Resorts, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(580)	(10,547)	(11,293)	(2,985)
Iron Mountain, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(1,258)	(74,066)	(88,035)	(19,505)
Ventas, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(129)	(6,002)	(6,429)	(974)
					(2,223)	(293,925)	(311,937)	(34,542)
<b>Financial Services</b>								
FactSet Research Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(144)	(64,866)	(68,695)	(5,515)
Global Payments, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(43)	(5,402)	(5,461)	(149)
MSCI, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(295)	(168,455)	(166,867)	(3,810)
					(482)	(238,723)	(241,023)	(9,474)
<b>Food, Beverage &amp; Tobacco</b>								
Brown-Forman Corp., Class B. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(556)	(34,325)	(31,748)	1,663

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) December 31, 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>								
Lamb Weston Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,218)	\$ (111,780)	\$ (131,654)	\$ (22,907)
Monster Beverage Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(749)	(42,134)	(43,150)	(2,048)
Tyson Foods, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,767)	(92,435)	(94,976)	(5,702)
					<u>(4,290)</u>	<u>(280,674)</u>	<u>(301,528)</u>	<u>(28,994)</u>
<b>Health Care Equipment &amp; Services</b>								
Align Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(383)	(167,486)	(104,942)	58,293
Boston Scientific Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(922)	(50,923)	(53,301)	(3,699)
Cooper Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(418)	(139,094)	(158,188)	(22,616)
DENTSPLY SIRONA, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(93)	(3,311)	(3,310)	(38)
Dexcom, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,599)	(209,938)	(198,420)	6,147
IDEXX Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(308)	(163,715)	(170,955)	(11,552)
Insulet Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,067)	(314,004)	(231,518)	74,473
Intuitive Surgical, Inc..	USFF -0.250%	Weekly	MS	07/06/26	(441)	(126,568)	(148,776)	(25,409)
ResMed, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(267)	(64,317)	(45,929)	16,362
STERIS PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(608)	(129,444)	(133,669)	(7,916)
Stryker Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(411)	(120,297)	(123,078)	(6,127)
Teleflex, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(27)	(7,360)	(6,732)	461
					<u>(6,544)</u>	<u>(1,496,457)</u>	<u>(1,378,818)</u>	<u>78,379</u>
<b>Household &amp; Personal Products</b>								
Estee Lauder Cos., Inc. (The), Class A. .	USFF -0.250%	Weekly	MS	07/06/26	(235)	(80,223)	(34,369)	42,911
<b>Insurance</b>								
Everest Re Group Ltd. (Bermuda) . . .	USFF -0.250%	Weekly	MS	07/11/28	(118)	(45,183)	(41,722)	2,276
<b>Materials</b>								
Air Products and Chemicals, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(517)	(147,942)	(141,555)	1,617
Albemarle Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(220)	(62,128)	(31,786)	28,429
Ball Corp. . . . .	USFF -0.250%	Weekly	MS	11/03/25	(335)	(25,034)	(19,269)	4,705
Corteva, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,325)	(248,556)	(207,254)	32,998
FMC Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,188)	(134,015)	(74,903)	53,653
Freeport-McMoRan, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,358)	(197,385)	(185,520)	4,885
Newmont Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,672)	(75,807)	(69,204)	9,113
					<u>(12,615)</u>	<u>(890,867)</u>	<u>(729,491)</u>	<u>135,400</u>

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) December 31, 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</b>								
Paramount Global, Class B. . . . .	USFF -0.630%	Weekly	MS	01/10/28	(1,601)	\$ (32,179)	\$ (23,679)	\$ 7,335
Walt Disney Co. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(343)	(37,280)	(30,969)	5,301
					<u>(1,944)</u>	<u>(69,459)</u>	<u>(54,648)</u>	<u>12,636</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
Bio-Rad Laboratories, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(46)	(36,717)	(14,853)	20,971
Bio-Techne Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,868)	(230,201)	(144,135)	79,841
Catalent, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(4,368)	(371,464)	(196,254)	166,035
Charles River Laboratories International, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(319)	(110,130)	(75,412)	31,968
Eli Lilly & Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(108)	(63,161)	(62,955)	(1,385)
IQVIA Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(196)	(43,932)	(45,350)	(3,163)
Mettler-Toledo International, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(16)	(24,103)	(19,407)	4,126
Moderna, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,538)	(274,373)	(252,404)	15,028
Revvity, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(107)	(11,458)	(11,696)	(476)
Thermo Fisher Scientific, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(258)	(146,236)	(136,944)	5,326
Waters Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(274)	(88,772)	(90,209)	(3,667)
West Pharmaceutical Services, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(123)	(50,110)	(43,311)	5,454
Zoetis, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(532)	(97,503)	(105,001)	(10,089)
					<u>(10,753)</u>	<u>(1,548,160)</u>	<u>(1,197,931)</u>	<u>309,969</u>
<b>Real Estate Management &amp; Development</b>								
CBRE Group, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,206)	(100,712)	(112,267)	(15,439)
CoStar Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,776)	(148,792)	(155,205)	(10,289)
					<u>(2,982)</u>	<u>(249,504)</u>	<u>(267,472)</u>	<u>(25,728)</u>
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Advanced Micro Devices, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(2,176)	(278,600)	(320,764)	(49,269)
Analog Devices, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(900)	(156,165)	(178,704)	(27,197)
Enphase Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(309)	(65,617)	(40,831)	23,129
First Solar, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,307)	(262,417)	(225,170)	30,557
Intel Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,310)	(163,283)	(216,577)	(57,460)
Monolithic Power Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(389)	(197,520)	(245,373)	(54,571)
NVIDIA Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(587)	(270,593)	(290,694)	(27,024)
ON Semiconductor Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,480)	(220,194)	(207,154)	7,435
Qorvo, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,834)	(184,173)	(206,527)	(27,060)

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) December 31, 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>								
Teradyne, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(911)	\$ (94,174)	\$ (98,862)	\$ (7,279)
Texas Instruments, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(885)	(154,970)	(150,857)	(254)
					(16,088)	(2,047,706)	(2,181,513)	(188,993)
<b>Software &amp; Services</b>								
Fair Isaac Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(23)	(23,443)	(26,772)	(3,882)
Fortinet, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(2,922)	(200,484)	(171,025)	24,361
Intuit, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(265)	(153,455)	(165,633)	(16,831)
Palo Alto Networks, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(626)	(160,583)	(184,595)	(28,086)
PTC, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(367)	(53,990)	(64,210)	(12,892)
ServiceNow, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(240)	(135,743)	(169,558)	(37,251)
Tyler Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(454)	(198,033)	(189,826)	3,171
					(4,897)	(925,731)	(971,619)	(71,410)
<b>Technology Hardware &amp; Equipment</b>								
Arista Networks, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(593)	(114,847)	(139,657)	(27,710)
Trimble, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(32)	(2,844)	(1,702)	1,333
Western Digital Corp.. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,373)	(190,001)	(229,014)	(43,843)
Zebra Technologies Corp., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(270)	(72,512)	(73,799)	(3,313)
					(5,268)	(380,204)	(444,172)	(73,533)
<b>Transportation</b>								
JB Hunt Transport Services, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(939)	(180,070)	(187,556)	(13,637)
Old Dominion Freight Line, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(384)	(153,599)	(155,647)	(6,143)
Southwest Airlines Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,163)	(142,815)	(120,227)	17,304
Uber Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,651)	(163,813)	(163,222)	(3,567)
United Airlines Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,209)	(117,091)	(91,143)	22,990
					(10,346)	(757,388)	(717,795)	16,947
<b>Utilities</b>								
AES Corp. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,790)	(236,578)	(188,458)	37,416
Alliant Energy Corp.. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(3,275)	(190,970)	(168,008)	12,651
Ameren Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,098)	(173,381)	(151,769)	14,494
American Electric Power Co., Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,852)	(171,996)	(150,419)	12,371
American Water Works Co., Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(967)	(162,941)	(127,634)	26,629
Atmos Energy Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,531)	(177,987)	(177,443)	(6,897)
CenterPoint Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,967)	(171,621)	(170,477)	(5,676)
CMS Energy Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,050)	(181,611)	(177,114)	(2,817)

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Concluded) December 31, 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>								
Consolidated Edison, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,540)	\$ (140,742)	\$ (140,094)	\$ (2,916)
Constellation Energy Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(840)	(89,228)	(98,188)	(11,551)
Dominion Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,360)	(70,576)	(63,920)	6,010
DTE Energy Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,071)	(112,707)	(118,088)	(9,275)
Duke Energy Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(575)	(54,950)	(55,798)	(3,223)
Edison International . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,033)	(142,572)	(145,339)	(11,003)
Entergy Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(506)	(51,220)	(51,202)	(1,248)
Evergy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,858)	(172,808)	(149,188)	14,670
Eversource Energy . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,489)	(122,893)	(91,901)	23,799
Exelon Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,466)	(225,993)	(196,229)	19,521
FirstEnergy Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,877)	(115,665)	(105,471)	4,102
NextEra Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,778)	(216,833)	(168,736)	38,097
NiSource, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,782)	(187,490)	(180,062)	(1,555)
Pinnacle West Capital Corp. . . . .	USFF -0.250%	Weekly	MS	08/29/24	(2,550)	(207,397)	(183,192)	10,098
Public Service Enterprise Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,173)	(134,596)	(132,879)	(3,371)
Sempra . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,276)	(174,613)	(170,085)	(4,756)
Southern Co. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,939)	(142,261)	(135,963)	(741)
WEC Energy Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,691)	(156,955)	(142,331)	7,043
Xcel Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,536)	(103,781)	(95,094)	4,111
					<u>(70,870)</u>	<u>(4,090,365)</u>	<u>(3,735,082)</u>	<u>165,983</u>
<b>Total Reference Entity — Short</b>						<u>(15,990,643)</u>	<u>(14,981,083)</u>	<u>480,548</u>
<b>Net Value of Reference Entity</b>						<u>\$ (2,500,635)</u>	<u>\$ 699,826</u>	<u>\$3,431,345</u>

\* Includes \$230,884 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 \$3,431,345, which are considered Level 2 as of and for the period ended December 31, 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 December 31, 2023 (Unaudited)

	Number of Shares	Value
<b>AFFILIATED EQUITY REGISTERED</b>		
<b>INVESTMENT COMPANIES<sup>(a)</sup> — 98.7%</b>		
Gotham 1000 Value ETF . . . . .	287,393	\$ 6,272,151
Gotham Defensive Long 500 Fund . .	137,240	2,143,688
Gotham Enhanced S&P 500 Index Fund . . . . .	219,760	3,518,351
Gotham Hedged Core Fund . . . . .	281,042	3,161,720
Gotham Large Value Fund . . . . .	291,809	3,980,275
Gotham Neutral Fund* . . . . .	170,916	2,037,323
<b>TOTAL AFFILIATED EQUITY</b>		
<b>REGISTERED INVESTMENT</b>		
<b>COMPANIES</b>		
(Cost \$19,530,532) . . . . .		21,113,508
<b>OTHER ASSETS IN EXCESS OF</b>		
<b>LIABILITIES - 1.3% . . . . .</b>		278,846
<b>NET ASSETS - 100.0% . . . . .</b>		<b>\$ 21,392,354</b>

(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 December 31, 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 December 31, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>LONG POSITIONS — 138.9%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>COMMON STOCKS — 138.9%</b>			<b>Capital Goods — (Continued)</b>		
<b>Automobiles &amp; Components — 1.3%</b>			Snap-on, Inc. . . . .	32	\$ 9,243
Aptiv PLC (Jersey)* . . . . .	166	\$ 14,894	Stanley Black & Decker, Inc. . . . .	25	2,452
BorgWarner, Inc. . . . .	139	4,983	Textron, Inc. . . . .	115	9,248
Ford Motor Co. . . . .	54	658	Trane Technologies PLC (Ireland)† . . . . .	51	12,439
General Motors Co.† . . . . .	900	32,328	TransDigm Group, Inc. . . . .	10	10,116
		52,863	WW Grainger, Inc.† . . . . .	30	24,861
					609,643
<b>Banks — 2.0%</b>			<b>Commercial &amp; Professional Services — 0.9%</b>		
Bank of America Corp. . . . .	368	12,391	Automatic Data Processing, Inc. . . . .	22	5,125
Citizens Financial Group, Inc. . . . .	43	1,425	Broadridge Financial Solutions, Inc. . . . .	1	206
Comerica, Inc. . . . .	12	670	Copart, Inc.* . . . . .	9	441
Fifth Third Bancorp . . . . .	59	2,035	Jacobs Solutions, Inc. . . . .	73	9,475
Huntington Bancshares, Inc. . . . .	13	165	Leidos Holdings, Inc. . . . .	81	8,768
JPMorgan Chase & Co.† . . . . .	270	45,927	Republic Services, Inc. . . . .	4	660
KeyCorp. . . . .	85	1,224	Robert Half, Inc. . . . .	62	5,451
M&T Bank Corp. . . . .	7	960	Veralto Corp.† . . . . .	76	6,252
PNC Financial Services Group, Inc. (The) . . . . .	13	2,013			36,378
Truist Financial Corp. . . . .	121	4,467	<b>Consumer Discretionary Distribution &amp; Retail — 10.6%</b>		
US Bancorp. . . . .	133	5,756	Amazon.com, Inc.†* . . . . .	1,140	173,212
Zions Bancorp NA . . . . .	13	570	Best Buy Co., Inc.† . . . . .	129	10,098
		77,603	eBay, Inc.† . . . . .	347	15,136
<b>Capital Goods — 15.4%</b>			Genuine Parts Co. . . . .	84	11,634
3M Co.† . . . . .	326	35,638	Home Depot, Inc. (The) . . . . .	314	108,817
A. O. Smith Corp. . . . .	90	7,420	LKQ Corp. . . . .	158	7,551
Allegion PLC (Ireland) . . . . .	17	2,154	Lowe's Cos., Inc. . . . .	54	12,018
AMETEK, Inc. . . . .	28	4,617	O'Reilly Automotive, Inc.†* . . . . .	10	9,501
Builders FirstSource, Inc.* . . . . .	71	11,853	Pool Corp. . . . .	17	6,778
Carrier Global Corp. . . . .	494	28,380	Ross Stores, Inc.† . . . . .	21	2,906
Caterpillar, Inc.† . . . . .	304	89,884	TJX Cos., Inc. (The)† . . . . .	662	62,102
Cummins, Inc. . . . .	76	18,207			419,753
Eaton Corp. PLC (Ireland) . . . . .	4	963	<b>Consumer Durables &amp; Apparel — 1.3%</b>		
Emerson Electric Co. . . . .	340	33,092	DR Horton, Inc. . . . .	52	7,903
Fastenal Co. . . . .	76	4,923	Garmin Ltd. (Switzerland) . . . . .	114	14,654
Fortive Corp.† . . . . .	32	2,356	Hasbro, Inc. . . . .	74	3,778
General Dynamics Corp. . . . .	49	12,724	Lennar Corp., Class A . . . . .	26	3,875
General Electric Co.† . . . . .	644	82,194	Mohawk Industries, Inc.* . . . . .	38	3,933
Honeywell International, Inc.† . . . . .	85	17,825	PulteGroup, Inc. . . . .	67	6,916
Howmet Aerospace, Inc. . . . .	6	325	Ralph Lauren Corp. . . . .	37	5,335
Illinois Tool Works, Inc.† . . . . .	56	14,669	Tapestry, Inc. . . . .	140	5,153
Ingersoll Rand, Inc. . . . .	83	6,419	Whirlpool Corp. . . . .	14	1,705
Johnson Controls International PLC (Ireland)† . . . . .	401	23,114			53,252
Lockheed Martin Corp.† . . . . .	106	48,043	<b>Consumer Services — 5.9%</b>		
Masco Corp. . . . .	132	8,841	Booking Holdings, Inc.†* . . . . .	21	74,492
Northrop Grumman Corp.† . . . . .	14	6,554	Caesars Entertainment, Inc.* . . . . .	126	5,907
Otis Worldwide Corp. . . . .	127	11,363	Carnival Corp. (Panama)* . . . . .	281	5,210
PACCAR, Inc. . . . .	207	20,214	Expedia Group, Inc.* . . . . .	59	8,955
Parker-Hannifin Corp. . . . .	75	34,552	Hilton Worldwide Holdings, Inc. . . . .	56	10,197
Pentair PLC (Ireland) . . . . .	99	7,198	Marriott International, Inc., Class A. . . . .	177	39,915
Rockwell Automation, Inc. . . . .	25	7,762	McDonald's Corp.† . . . . .	181	53,668

# GOTHAM ENHANCED 500 PLUS FUND

## Portfolio of Investments (Continued) December 31, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Consumer Services — (Continued)</b>			<b>Financial Services — (Continued)</b>		
MGM Resorts International . . . . .	163	\$ 7,283	Charles Schwab Corp. (The) . . . . .	17	\$ 1,170
Royal Caribbean Cruises Ltd. (Liberia) <sup>†</sup> . . . . .	151	19,553	CME Group, Inc. <sup>†</sup> . . . . .	30	6,318
Starbucks Corp. . . . .	16	1,536	Discover Financial Services . . . . .	3	337
Yum! Brands, Inc. <sup>†</sup> . . . . .	65	8,493	Fiserv, Inc. <sup>†</sup> . . . . .	360	47,822
		<u>235,209</u>	FleetCor Technologies, Inc.* . . . . .	47	13,283
<b>Consumer Staples Distribution &amp; Retail — 0.7%</b>			Franklin Resources, Inc. <sup>†</sup> . . . . .	292	8,699
Kroger Co. (The) . . . . .	394	18,010	Goldman Sachs Group, Inc. (The) . .	4	1,543
Sysco Corp. . . . .	149	10,896	Invesco Ltd. (Bermuda) . . . . .	5	89
		<u>28,906</u>	Mastercard, Inc., Class A <sup>†</sup> . . . . .	86	36,680
<b>Energy — 3.7%</b>			Morgan Stanley . . . . .	21	1,958
APA Corp. <sup>†</sup> . . . . .	156	5,597	Nasdaq, Inc. <sup>†</sup> . . . . .	152	8,837
Baker Hughes Co. . . . .	595	20,337	Northern Trust Corp. . . . .	3	253
ConocoPhillips . . . . .	16	1,857	PayPal Holdings, Inc. <sup>†*</sup> . . . . .	663	40,715
Devon Energy Corp. . . . .	199	9,015	Raymond James Financial, Inc. . . . .	2	223
EOG Resources, Inc. . . . .	1	121	State Street Corp. . . . .	4	310
Exxon Mobil Corp. <sup>†</sup> . . . . .	285	28,494	T Rowe Price Group, Inc. <sup>†</sup> . . . . .	84	9,046
Halliburton Co. . . . .	274	9,905	Visa, Inc., Class A <sup>†</sup> . . . . .	216	56,236
Kinder Morgan, Inc. . . . .	26	459			<u>333,263</u>
Marathon Petroleum Corp. <sup>†</sup> . . . . .	172	25,518	<b>Food, Beverage &amp; Tobacco — 10.5%</b>		
Phillips 66 <sup>†</sup> . . . . .	178	23,699	Altria Group, Inc. <sup>†</sup> . . . . .	1,053	42,478
Pioneer Natural Resources Co. <sup>†</sup> . . . .	51	11,469	Archer-Daniels-Midland Co. <sup>†</sup> . . . . .	317	22,894
Valero Energy Corp. <sup>†</sup> . . . . .	71	9,230	Bunge Global SA (Switzerland) . . . .	34	3,432
		<u>145,701</u>	Campbell Soup Co. . . . .	157	6,787
<b>Equity Real Estate Investment Trusts (REITs) — 1.4%</b>			Coca-Cola Co. (The) . . . . .	1,095	64,528
Alexandria Real Estate Equities, Inc. . . . .	39	4,944	Conagra Brands, Inc. . . . .	146	4,184
American Tower Corp. <sup>†</sup> . . . . .	43	9,283	General Mills, Inc. . . . .	345	22,473
Camden Property Trust . . . . .	2	199	Hershey Co. (The) . . . . .	2	373
Crown Castle, Inc. . . . .	40	4,608	Hormel Foods Corp. . . . .	320	10,275
Extra Space Storage, Inc. . . . .	22	3,527	J M Smucker Co. (The) . . . . .	62	7,836
Healthpeak Properties, Inc. . . . .	169	3,346	Kellanova . . . . .	203	11,350
Mid-America Apartment Communities, Inc. . . . .	1	134	Keurig Dr Pepper, Inc. <sup>†</sup> . . . . .	829	27,622
Prologis, Inc. . . . .	2	267	Kraft Heinz Co. (The) <sup>†</sup> . . . . .	728	26,922
Realty Income Corp. <sup>†</sup> . . . . .	317	18,202	McCormick & Co., Inc., non-voting shares . . . . .	60	4,105
SBA Communications Corp. . . . .	10	2,537	Molson Coors Beverage Co., Class B . . . . .	128	7,835
Simon Property Group, Inc. . . . .	54	7,702	Mondelez International, Inc., Class A . . . . .	789	57,147
		<u>54,749</u>	PepsiCo, Inc. . . . .	61	10,360
<b>Financial Services — 8.4%</b>			Philip Morris International, Inc. <sup>†</sup> . . . .	918	86,366
American Express Co. . . . .	6	1,124			<u>416,967</u>
Ameriprise Financial, Inc. . . . .	2	760	<b>Health Care Equipment &amp; Services — 7.1%</b>		
Bank of New York Mellon Corp. (The) <sup>†</sup> . . . . .	10	520	Align Technology, Inc.* . . . . .	1	274
Berkshire Hathaway, Inc., Class B <sup>†*</sup> .	225	80,248	Baxter International, Inc. . . . .	300	11,598
BlackRock, Inc. <sup>†</sup> . . . . .	14	11,365	Cardinal Health, Inc. . . . .	144	14,515
Blackstone, Inc. . . . .	6	786	Cencora, Inc. <sup>†</sup> . . . . .	111	22,797
Capital One Financial Corp. . . . .	5	656	Centene Corp. <sup>†*</sup> . . . . .	324	24,044
Cboe Global Markets, Inc. . . . .	24	4,285	Cigna Group (The) <sup>†</sup> . . . . .	95	28,448
			CVS Health Corp. <sup>†</sup> . . . . .	762	60,168
			DaVita, Inc. <sup>†*</sup> . . . . .	56	5,867

# GOTHAM ENHANCED 500 PLUS FUND

## Portfolio of Investments (Continued) December 31, 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 — (Continued)</b>		
GE HealthCare Technologies, Inc. <sup>†</sup> . . . . .	260	\$ 20,103	Sherwin-Williams Co. (The) . . . . .	57	\$ 17,778
HCA Healthcare, Inc. <sup>†</sup> . . . . .	30	8,120	Steel Dynamics, Inc. . . . .	98	11,574
Henry Schein, Inc. <sup>*</sup> . . . . .	35	2,650			119,925
Hologic, Inc. <sup>*</sup> . . . . .	143	10,217			
Laboratory Corp. of America			<b>Media &amp; Entertainment — 12.3%</b>		
Holdings . . . . .	50	11,364	Alphabet, Inc., Class A <sup>†*</sup> . . . . .	1,268	177,127
McKesson Corp. <sup>†</sup> . . . . .	65	30,094	Charter Communications, Inc.,		
Molina Healthcare, Inc. <sup>*</sup> . . . . .	35	12,646	Class A <sup>†*</sup> . . . . .	19	7,385
ResMed, Inc. . . . .	66	11,353	Comcast Corp., Class A <sup>†</sup> . . . . .	2,372	104,012
UnitedHealth Group, Inc. . . . .	12	6,318	Electronic Arts, Inc. . . . .	76	10,398
		280,576	Fox Corp., Class A . . . . .	296	8,782
<b>Household &amp; Personal Products — 2.8%</b>			Interpublic Group of Cos., Inc. (The).	246	8,029
Colgate-Palmolive Co. . . . .	116	9,246	Match Group, Inc. . . . .	160	5,840
Kenvue, Inc. . . . .	1,134	24,415	Meta Platforms, Inc., Class A <sup>†*</sup> . . . . .	338	119,638
Kimberly-Clark Corp. <sup>†</sup> . . . . .	201	24,424	Netflix, Inc. <sup>†*</sup> . . . . .	40	19,475
Procter & Gamble Co. (The) <sup>†</sup> . . . . .	374	54,806	News Corp., Class A . . . . .	130	3,192
		112,891	Omnicom Group, Inc. <sup>†</sup> . . . . .	128	11,073
<b>Insurance — 2.7%</b>			Take-Two Interactive Software, Inc. <sup>*</sup> . . . . .	16	2,575
Aflac, Inc. . . . .	105	8,663	Walt Disney Co. (The) . . . . .	95	8,578
Aon PLC, Class A (Ireland) <sup>†</sup> . . . . .	6	1,746	Warner Bros Discovery, Inc. <sup>*</sup> . . . . .	223	2,538
Arch Capital Group Ltd.					488,642
(Bermuda) <sup>†*</sup> . . . . .	26	1,931	<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 6.5%</b>		
Arthur J Gallagher & Co. <sup>†</sup> . . . . .	29	6,522	AbbVie, Inc. <sup>†</sup> . . . . .	73	11,313
Assurant, Inc. . . . .	9	1,516	Amgen, Inc. <sup>†</sup> . . . . .	130	37,443
Brown & Brown, Inc. . . . .	168	11,947	Biogen, Inc. <sup>†*</sup> . . . . .	2	517
Cincinnati Financial Corp. . . . .	1	103	Bio-Rad Laboratories, Inc., Class A <sup>*</sup> . . . . .	18	5,812
Loews Corp. . . . .	51	3,549	Bristol-Myers Squibb Co. . . . .	994	51,002
Marsh & McLennan Cos., Inc. . . . .	292	55,325	Danaher Corp. <sup>†</sup> . . . . .	69	15,962
MetLife, Inc. . . . .	24	1,587	Gilead Sciences, Inc. <sup>†</sup> . . . . .	264	21,387
Willis Towers Watson PLC (Ireland) . . . . .	61	14,713	Illumina, Inc. <sup>*</sup> . . . . .	15	2,089
		107,602	Incyte Corp. <sup>*</sup> . . . . .	133	8,351
<b>Materials — 3.0%</b>			Johnson & Johnson <sup>†</sup> . . . . .	632	99,060
Amcor PLC (Jersey) . . . . .	858	8,271	Merck & Co., Inc. <sup>†</sup> . . . . .	34	3,707
CF Industries Holdings, Inc. . . . .	115	9,143	Vertex Pharmaceuticals, Inc. <sup>*</sup> . . . . .	5	2,034
Dow, Inc. . . . .	10	548	Viatis, Inc. . . . .	16	173
Eastman Chemical Co. . . . .	27	2,425			258,850
Ecolab, Inc. . . . .	2	397	<b>Semiconductors &amp; Semiconductor Equipment — 8.1%</b>		
International Flavors & Fragrances,			Applied Materials, Inc. <sup>†</sup> . . . . .	301	48,783
Inc. . . . .	66	5,344	Broadcom, Inc. <sup>†</sup> . . . . .	149	166,321
International Paper Co. <sup>†</sup> . . . . .	206	7,447	KLA Corp. <sup>†</sup> . . . . .	26	15,114
LyondellBasell Industries NV,			Lam Research Corp. <sup>†</sup> . . . . .	25	19,582
Class A (Netherlands) . . . . .	100	9,508	Microchip Technology, Inc. <sup>†</sup> . . . . .	83	7,485
Martin Marietta Materials, Inc. . . . .	6	2,993	Micron Technology, Inc. <sup>†</sup> . . . . .	101	8,619
Mosaic Co. (The) . . . . .	193	6,896	NVIDIA Corp. . . . .	43	21,295
Nucor Corp. <sup>†</sup> . . . . .	163	28,369	NXP Semiconductors NV		
Packaging Corp. of America . . . . .	53	8,634	(Netherlands) <sup>†</sup> . . . . .	4	919
PPG Industries, Inc. . . . .	4	598	QUALCOMM, Inc. . . . .	156	22,562
			Skyworks Solutions, Inc. . . . .	84	9,443
					320,123

# GOTHAM ENHANCED 500 PLUS FUND

## Portfolio of Investments (Continued) December 31, 2023 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Software &amp; Services — 13.7%</b>			<b>Utilities — 0.2%</b>		
Accenture PLC, Class A (Ireland) . . .	120	\$ 42,109	NRG Energy, Inc. . . . .	52	\$ 2,688
Adobe, Inc. <sup>†</sup> . . . . .	42	25,057	PG&E Corp. . . . .	195	3,516
ANSYS, Inc. <sup>*</sup> . . . . .	8	2,903			6,204
Autodesk, Inc. <sup>*</sup> . . . . .	20	4,869			
Cadence Design Systems, Inc. <sup>*</sup> . . . .	25	6,809			
Cognizant Technology Solutions					
Corp., Class A . . . . .	45	3,399			
EPAM Systems, Inc. <sup>*</sup> . . . . .	5	1,487			
Gen Digital, Inc. . . . .	379	8,649			
International Business Machines					
Corp. <sup>†</sup> . . . . .	243	39,742			
Microsoft Corp. <sup>†</sup> . . . . .	820	308,353			
Roper Technologies, Inc. . . . .	10	5,452			
Salesforce, Inc. <sup>†</sup> . . . . .	341	89,731			
Synopsys, Inc. <sup>*</sup> . . . . .	14	7,209			
		545,769			
<b>Technology Hardware &amp; Equipment — 12.5%</b>			<b>TOTAL COMMON STOCKS</b>		
Amphenol Corp., Class A <sup>†</sup> . . . . .	57	5,650	(Cost \$4,458,560) . . . . .		5,513,787
Apple, Inc. <sup>†</sup> . . . . .	1,473	283,597			
CDW Corp. . . . .	35	7,956			
Cisco Systems, Inc. <sup>†</sup> . . . . .	2,246	113,468			
Corning, Inc. . . . .	352	10,718			
F5, Inc. <sup>*</sup> . . . . .	18	3,222			
Hewlett Packard Enterprise Co. . . . .	296	5,026			
HP, Inc. <sup>†</sup> . . . . .	583	17,542			
Jabil, Inc. . . . .	74	9,428			
Juniper Networks, Inc. . . . .	189	5,572			
Keysight Technologies, Inc. <sup>*</sup> . . . . .	54	8,591			
NetApp, Inc. <sup>†</sup> . . . . .	123	10,844			
TE Connectivity Ltd. (Switzerland) . .	101	14,190			
		495,804			
<b>Telecommunication Services — 5.1%</b>			<b>TOTAL LONG POSITIONS - 138.9%</b>		
AT&T, Inc. <sup>†</sup> . . . . .	4,235	71,063	(Cost \$4,458,560) . . . . .		5,513,787
T-Mobile US, Inc. . . . .	336	53,871			
Verizon Communications, Inc. <sup>†</sup> . . . .	2,038	76,833			
		201,767			
<b>Transportation — 2.8%</b>			<b>SHORT POSITIONS — (40.7)%</b>		
American Airlines Group, Inc. <sup>*</sup> . . . . .	387	5,317	<b>COMMON STOCKS — (40.7)%</b>		
CH Robinson Worldwide, Inc. . . . .	36	3,110	<b>Banks — (0.2)%</b>		
Delta Air Lines, Inc. . . . .	380	15,288	Citigroup, Inc. . . . .	(43)	(2,212)
Expeditors International of			Regions Financial Corp. . . . .	(2)	(39)
Washington, Inc. . . . .	2	254	Wells Fargo & Co. . . . .	(118)	(5,808)
FedEx Corp. . . . .	149	37,693			(8,059)
United Parcel Service, Inc.,					
Class B <sup>†</sup> . . . . .	316	49,685			
		111,347			
			<b>Capital Goods — (3.0)%</b>		
			Axon Enterprise, Inc. <sup>*</sup> . . . . .	(15)	(3,875)
			Boeing Co. (The) <sup>*</sup> . . . . .	(123)	(32,061)
			Deere & Co. . . . .	(58)	(23,193)
			Dover Corp. . . . .	(29)	(4,461)
			Generac Holdings, Inc. <sup>*</sup> . . . . .	(14)	(1,809)
			Hubbell, Inc. . . . .	(11)	(3,618)
			IDEX Corp. . . . .	(16)	(3,474)
			L3Harris Technologies, Inc. . . . .	(39)	(8,214)
			Nordson Corp. . . . .	(2)	(528)
			Quanta Services, Inc. . . . .	(30)	(6,474)
			RTX Corp. . . . .	(156)	(13,126)
			United Rentals, Inc. . . . .	(13)	(7,455)
			Westinghouse Air Brake		
			Technologies Corp. . . . .	(37)	(4,695)
			Xylem, Inc. . . . .	(50)	(5,718)
					(118,701)
			<b>Commercial &amp; Professional Services — (1.4)%</b>		
			Ceridian HCM Holding, Inc. <sup>*</sup> . . . . .	(33)	(2,215)
			Cintas Corp. . . . .	(14)	(8,437)
			Equifax, Inc. . . . .	(25)	(6,182)
			Paychex, Inc. . . . .	(71)	(8,457)
			Paycom Software, Inc. . . . .	(11)	(2,274)
			Rollins, Inc. . . . .	(123)	(5,371)
			Verisk Analytics, Inc. . . . .	(31)	(7,405)
			Waste Management, Inc. . . . .	(85)	(15,224)
					(55,565)
			<b>Consumer Discretionary Distribution &amp; Retail — (0.4)%</b>		
			Bath & Body Works, Inc. . . . .	(47)	(2,028)
			CarMax, Inc. <sup>*</sup> . . . . .	(31)	(2,379)
			Etsy, Inc. . . . .	(27)	(2,188)

# GOTHAM ENHANCED 500 PLUS FUND

## Portfolio of Investments (Continued) December 31, 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 — (Continued)</b>			<b>Equity Real Estate Investment Trusts (REITs) — (Continued)</b>		
Tractor Supply Co. ....	(18)	\$ (3,871)	Host Hotels & Resorts, Inc. ....	(161)	\$ (3,135)
Ulta Beauty, Inc.* .....	(10)	(4,900)	Invitation Homes, Inc. ....	(128)	(4,366)
		(15,366)	Iron Mountain, Inc. ....	(63)	(4,409)
<b>Consumer Durables &amp; Apparel — (0.6)%</b>			Kimco Realty Corp. ....	(128)	(2,728)
Lululemon Athletica, Inc.* .....	(7)	(3,579)	Public Storage .....	(36)	(10,980)
NIKE, Inc., Class B .....	(100)	(10,857)	Regency Centers Corp. ....	(37)	(2,479)
NVR, Inc.* .....	(1)	(7,001)	UDR, Inc. ....	(42)	(1,608)
VF Corp. ....	(79)	(1,485)	Ventas, Inc. ....	(84)	(4,187)
		(22,922)	VICI Properties, Inc. ....	(212)	(6,758)
<b>Consumer Services — (0.8)%</b>			Welltower, Inc. ....	(63)	(5,681)
Airbnb, Inc., Class A* .....	(1)	(136)	Weyerhaeuser Co. ....	(150)	(5,215)
Chipotle Mexican Grill, Inc.* .....	(5)	(11,435)			(93,074)
Darden Restaurants, Inc. ....	(25)	(4,107)	<b>Financial Services — (1.1)%</b>		
Domino's Pizza, Inc. ....	(8)	(3,298)	FactSet Research Systems, Inc. ....	(7)	(3,339)
Las Vegas Sands Corp. ....	(159)	(7,824)	Fidelity National Information		
Norwegian Cruise Line Holdings Ltd.			Services, Inc. ....	(120)	(7,208)
(Bermuda)* .....	(88)	(1,764)	Global Payments, Inc. ....	(54)	(6,858)
Wynn Resorts Ltd. ....	(24)	(2,187)	Jack Henry & Associates, Inc. ....	(15)	(2,451)
		(30,751)	Moody's Corp. ....	(8)	(3,125)
<b>Consumer Staples Distribution &amp; Retail — (1.6)%</b>			MSCI, Inc. ....	(18)	(10,182)
Costco Wholesale Corp. ....	(25)	(16,502)	S&P Global, Inc. ....	(24)	(10,573)
Dollar General Corp. ....	(49)	(6,662)	Synchrony Financial. ....	(48)	(1,833)
Dollar Tree, Inc.* .....	(48)	(6,818)			(45,569)
Target Corp. ....	(93)	(13,245)	<b>Food, Beverage &amp; Tobacco — (0.6)%</b>		
Walgreens Boots Alliance, Inc. ....	(175)	(4,569)	Brown-Forman Corp., Class B .....	(105)	(5,995)
Walmart, Inc. ....	(101)	(15,923)	Constellation Brands, Inc., Class A. .	(2)	(483)
		(63,719)	Lamb Weston Holdings, Inc. ....	(30)	(3,243)
<b>Energy — (1.9)%</b>			Monster Beverage Corp.* .....	(219)	(12,617)
Chevron Corp. ....	(69)	(10,292)	Tyson Foods, Inc., Class A. ....	(72)	(3,870)
Coterra Energy, Inc. ....	(154)	(3,930)			(26,208)
Diamondback Energy, Inc. ....	(37)	(5,738)	<b>Health Care Equipment &amp; Services — (5.0)%</b>		
EQT Corp. ....	(84)	(3,247)	Abbott Laboratories .....	(205)	(22,564)
Hess Corp. ....	(63)	(9,082)	Becton Dickinson & Co. ....	(60)	(14,630)
Marathon Oil Corp. ....	(126)	(3,044)	Boston Scientific Corp.* .....	(304)	(17,574)
Occidental Petroleum Corp. ....	(33)	(1,970)	Cooper Cos., Inc. (The) .....	(9)	(3,406)
ONEOK, Inc. ....	(121)	(8,497)	DENTSPLY SIRONA, Inc. ....	(43)	(1,530)
Schlumberger NV (Curacao) .....	(293)	(15,248)	Dexcom, Inc.* .....	(85)	(10,548)
Targa Resources Corp. ....	(49)	(4,257)	Edwards Lifesciences Corp.* .....	(123)	(9,379)
Williams Cos., Inc. (The) .....	(263)	(9,160)	Elevance Health, Inc. ....	(17)	(8,016)
		(74,465)	Humana, Inc. ....	(25)	(11,445)
<b>Equity Real Estate Investment Trusts (REITs) — (2.3)%</b>			IDEXX Laboratories, Inc.* .....	(18)	(9,991)
AvalonBay Communities, Inc. ....	(29)	(5,429)	Insulet Corp.* .....	(14)	(3,038)
Boston Properties, Inc. ....	(31)	(2,175)	Intuitive Surgical, Inc.* .....	(73)	(24,627)
Digital Realty Trust, Inc. ....	(48)	(6,460)	Medtronic PLC (Ireland) .....	(271)	(22,325)
Equinix, Inc. ....	(22)	(17,719)	Quest Diagnostics, Inc. ....	(2)	(276)
Equity Residential .....	(78)	(4,770)	STERIS PLC (Ireland) .....	(22)	(4,837)
Essex Property Trust, Inc. ....	(13)	(3,223)	Stryker Corp. ....	(78)	(23,358)
Federal Realty Investment Trust .....	(17)	(1,752)	Teleflex, Inc. ....	(10)	(2,493)



# GOTHAM ENHANCED 500 PLUS FUND

## Portfolio of Investments (Continued) December 31, 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>Pharmaceuticals, Biotechnology &amp; Life Sciences — (Continued)</b>		
Universal Health Services, Inc.,			IQVIA Holdings, Inc.*	(51)	\$ (11,800)
Class B	(15)	\$ (2,287)	Mettler-Toledo International, Inc.*	(4)	(4,852)
Zimmer Biomet Holdings, Inc.	(44)	(5,355)	Moderna, Inc.*	(78)	(7,757)
		(197,679)	Pfizer, Inc.	(266)	(7,658)
<b>Household &amp; Personal Products — (0.5)%</b>			Regeneron Pharmaceuticals, Inc.*	(12)	(10,540)
Church & Dwight Co., Inc.	(51)	(4,823)	Revvity, Inc.	(25)	(2,733)
Clorox Co. (The)	(26)	(3,707)	Thermo Fisher Scientific, Inc.	(65)	(34,501)
Estee Lauder Cos., Inc. (The),			Waters Corp.*	(13)	(4,280)
Class A	(78)	(11,407)	West Pharmaceutical Services, Inc.	(15)	(5,282)
		(19,937)	Zoetis, Inc.	(96)	(18,948)
<b>Insurance — (1.4)%</b>					(158,215)
Allstate Corp. (The)	(59)	(8,259)	<b>Real Estate Management &amp; Development — (0.3)%</b>		
American International Group, Inc.	(33)	(2,236)	CBRE Group, Inc., Class A*	(63)	(5,865)
Chubb Ltd. (Switzerland)	(51)	(11,526)	CoStar Group, Inc.*	(88)	(7,690)
Everest Group Ltd. (Bermuda)	(9)	(3,182)			(13,555)
Hartford Financial Services Group,			<b>Semiconductors &amp; Semiconductor Equipment — (3.6)%</b>		
Inc. (The)	(71)	(5,707)	Advanced Micro Devices, Inc.*	(134)	(19,753)
Principal Financial Group, Inc.	(1)	(78)	Analog Devices, Inc.	(103)	(20,452)
Progressive Corp. (The)	(103)	(16,406)	Enphase Energy, Inc.*	(28)	(3,700)
Travelers Cos., Inc. (The)	(47)	(8,953)	First Solar, Inc.	(22)	(3,790)
W R Berkley Corp.	(18)	(1,273)	Intel Corp.	(843)	(42,361)
		(57,620)	Monolithic Power Systems, Inc.	(10)	(6,308)
<b>Materials — (1.7)%</b>			ON Semiconductor Corp.*	(87)	(7,267)
Air Products and Chemicals, Inc.	(46)	(12,595)	Qorvo, Inc.*	(20)	(2,252)
Albemarle Corp.	(24)	(3,467)	Teradyne, Inc.	(31)	(3,364)
Avery Dennison Corp.	(14)	(2,830)	Texas Instruments, Inc.	(192)	(32,728)
Ball Corp.	(65)	(3,739)			(141,975)
Celanese Corp.	(1)	(155)	<b>Software &amp; Services — (2.4)%</b>		
Corteva, Inc.	(153)	(7,332)	Akamai Technologies, Inc.*	(31)	(3,669)
DuPont de Nemours, Inc.	(85)	(6,539)	Fair Isaac Corp.*	(4)	(4,656)
FMC Corp.	(26)	(1,639)	Fortinet, Inc.*	(170)	(9,950)
Freeport-McMoRan, Inc.	(293)	(12,473)	Intuit, Inc.	(32)	(20,001)
Linde PLC (Ireland)	(7)	(2,875)	Oracle Corp.	(106)	(11,175)
Newmont Corp.	(163)	(6,747)	Palo Alto Networks, Inc.*	(70)	(20,642)
Vulcan Materials Co.	(28)	(6,356)	PTC, Inc.*	(26)	(4,549)
Westrock Co.	(51)	(2,118)	ServiceNow, Inc.*	(20)	(14,130)
		(68,865)	Tyler Technologies, Inc.*	(10)	(4,181)
<b>Media &amp; Entertainment — (0.2)%</b>			VeriSign, Inc.*	(8)	(1,648)
Live Nation Entertainment, Inc.*	(48)	(4,493)			(94,601)
Paramount Global, Class B	(133)	(1,967)	<b>Technology Hardware &amp; Equipment — (0.8)%</b>		
		(6,460)	Arista Networks, Inc.*	(51)	(12,011)
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (4.0)%</b>			Motorola Solutions, Inc.	(5)	(1,566)
Agilent Technologies, Inc.	(60)	(8,342)	Seagate Technology Holdings PLC		
Bio-Techne Corp.	(36)	(2,778)	(Ireland)	(38)	(3,244)
Catalent, Inc.*	(39)	(1,752)	Teledyne Technologies, Inc.*	(10)	(4,463)
Charles River Laboratories			Trimble, Inc.*	(52)	(2,766)
International, Inc.*	(11)	(2,600)			
Eli Lilly & Co.	(59)	(34,392)			

# GOTHAM ENHANCED 500 PLUS FUND

## Portfolio of Investments (Concluded) December 31, 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>Utilities — (Continued)</b>		
Western Digital Corp.*	(66)	\$ (3,457)	Eversource Energy	(82)	\$ (5,061)
Zebra Technologies Corp., Class A*	(10)	(2,733)	Exelon Corp.	(204)	(7,324)
		(30,240)	FirstEnergy Corp.	(136)	(4,986)
			NextEra Energy, Inc.	(425)	(25,814)
<b>Transportation — (2.0)%</b>			NiSource, Inc.	(94)	(2,496)
CSX Corp.	(160)	(5,547)	Pinnacle West Capital Corp.	(26)	(1,868)
JB Hunt Transport Services, Inc.	(23)	(4,594)	PPL Corp.	(158)	(4,282)
Norfolk Southern Corp.	(46)	(10,873)	Public Service Enterprise Group, Inc.	(107)	(6,543)
Old Dominion Freight Line, Inc.	(22)	(8,917)	Sempra	(135)	(10,089)
Southwest Airlines Co.	(129)	(3,726)	Southern Co. (The)	(227)	(15,917)
Uber Technologies, Inc.	(409)	(25,182)	WEC Energy Group, Inc.	(79)	(6,649)
Union Pacific Corp.	(66)	(16,211)	Xcel Energy, Inc.	(133)	(8,234)
United Airlines Holdings, Inc.*	(68)	(2,806)			(194,012)
		(77,856)			
<b>Utilities — (4.9)%</b>			<b>TOTAL COMMON STOCKS</b>		
AES Corp. (The)	(137)	(2,637)	(Proceeds \$1,478,829)		(1,615,414)
Alliant Energy Corp.	(61)	(3,129)			
Ameren Corp.	(62)	(4,485)	<b>TOTAL SHORT POSITIONS - (40.7)%</b>		
American Electric Power Co., Inc.	(124)	(10,071)	(Proceeds \$1,478,829)		(1,615,414)
American Water Works Co., Inc.	(41)	(5,412)			
Atmos Energy Corp.	(30)	(3,477)	<b>OTHER ASSETS IN EXCESS OF</b>		
CenterPoint Energy, Inc.	(137)	(3,914)	LIABILITIES - 1.8%		70,463
CMS Energy Corp.	(70)	(4,065)	<b>NET ASSETS - 100.0%</b>		<b>\$ 3,968,836</b>
Consolidated Edison, Inc.	(71)	(6,459)			
Constellation Energy Corp.	(65)	(7,598)			
Dominion Energy, Inc.	(179)	(8,413)			
DTE Energy Co.	(42)	(4,631)			
Duke Energy Corp.	(168)	(16,303)			
Edison International	(90)	(6,434)			
Entergy Corp.	(50)	(5,059)			
Eversource Energy, Inc.	(51)	(2,662)			

† 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 December 31, 2023.

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