

**John S. and James L. Knight Foundation  
2022 990PF**

Part II

**2 Savings and Temporary Investments:**

Knight - Cash Management	76,549,407
AJO Global Large Cap	33,548
Ariel Investments LLC	1,524,812
Arrowstreet Int Equity	316
BNYM Proprietary Fund program	(39,553,263)
CF DV Dynmc US EY Fd	33,501
Channing Global Adv	316,167
LM Capital Group LLC	1,726,271
Longfellow TIPS Stgy	49,488
Mellon Fund Reconciliation	5,144,956
Metis Intl Small Cap	17,651
Parametric Margin Acct	17,307,682
Pugh Capital Mgmt Inc	359,089
Ramirez Core Strategy	714,932
Standish LB Gov/Credit	16,862
TimesSquare Int'l Small Cap	49,510
Vanguard S and P ETF	3
Vaughan Nelson SL SY	726,059
Vulcan VP LG Cap Strategy	3,374
<b>TOTAL line 2</b>	<b>65,020,365</b>

Part II

**10a U.S. and state government Obligations**

BNYM Proprietary Fund program	39,553,263
LM Capital Group LLC	34,765,972
Longfellow TIPS Stgy	97,246,264
Parametric Margin Acct	17,170,322
Pugh Capital Magement Inc.	43,233,791
Ramirez Core Strategy	31,956,045
<b>Total Line 10a</b>	<b>263,925,658</b>

Part II

**15 Other assets - Other Receivable amounts (Statement 15, pg 197)**

Knight - Cash Management	278,096
Adage Capital LP	12,000,000
AJO Global Large Cap	82,847
Ariel Investments LLC	826,706
Brown Cap Mgmt Intl SC Fd	993
Change Glb Front Mkts LP	2,000,000
Channing Global Adv	336,148
Generation IM Global Equity FD	30,000,000
King Street Capital	105,041
LM Capital Group, LLC	530,003
Longfellow TIPS Strategy	461,574
Metis Intl Small Cap	69,437
Palestra C Off FD LP	2,176,923
Palmer SQ ULR SH Inv	406,863
Parametric Margin Acct	148,286
Pugh Capital Mgmt Inc	474,281
Ramirez Core Strategy	430,022
SRS Partners Ltd	315,671
Standish LB Gov/Credit	123
TimesSquare Int'l Small Cap	12,491
Vaughan Nelson SL SY	18,053
Vulcan VP LG Cap Strategy	7,362
<b>TOTAL - Other Receivable (Statement 15)</b>	<b>50,680,922</b>