

John S. and James L. Knight Foundation
2023 990PF

Part II

2 Savings and Temporary Investments:

Knight - Cash Management	35,735,703
AJO Global Large Cap	40,457
Altor Fund III, LP	1
Ariel Small Cap Deep Value	9,479
Ariel Investments LLC	86,520
Arrowstreet Int Equity	327
Bridgepoint Europe III E	105
CF DV Dynmc US EY Fd	23,772
Channing Global Adv	328,003
LM Capital Group LLC	1,279,885
Longfellow TIPS Stgy	180,553
Mellon Fund Reconciliation	5,385,669
Metis Intl Small Cap	20,080
Parametric Margin Acct	27,703,978
Pugh Capital Mgmnt Inc	90,088
Ramirez Core Strategy	615,295
Standish LB Gov/Credit	17,718
TimesSquare Int'l Small Cap	57,733
Vanguard S and P ETF	3
Vaughan Nelson SL SY	323,729
Vulcan VP LG Cap Strategy	3,545
TOTAL line 2	71,902,644

Part II

10a U.S. and state government Obligations

BNYM Proprietary Fund program	39,206,859
LM Capital Group LLC	37,735,259
Longfellow TIPS Stgy	85,645,410
Parametric Margin Acct	12,431,159
Pugh Capital Magement Inc.	43,883,935
Ramirez Core Strategy	37,035,012
Total Line 10a	255,937,634

Part II

15 Other assets - Other Receivable amounts (Statement 15, pg 218)

Knight - Cash Management	325,457
Abrams Capital II	29,797,612
AJO Global Large Cap	33,750
Ariel Small Cap Deep Value	44
Ariel Investments LLC	284,468
Change Glb Front Mkts LP	2,000,000
Channing Global Adv	364,336
King Street Capital	49,431
LM Capital Group, LLC	662,485
Longfellow TIPS Strategy	485,904
Metis Intl Small Cap	50,515
Palestra C Off FD LP	2,695,160
Palmer SQ ULR SH Inv	1,467,730
Parametric Margin Acct	214,513
Pugh Capital Mgmnt Inc	583,308
Ramirez Core Strategy	443,963
Standish LB Gov/Credit	82
Vaughan Nelson SL SY	14,132
Vulcan VP LG Cap Strategy	7,863
TOTAL - Other Receivable (Statement 15)	39,480,753