

**ND ATTORNEY GENERAL
SETTLEMENT FUND
State Investment Board
Statement of Net Position
As of 6/30/2026**

Statement of Net Position	As of <u>6-30-26</u>	As of 6-30-25
ASSETS:		
INVESTMENTS (AT FAIR VALUE)		
GLOBAL FIXED INCOME	\$ -	\$ 228,240
INVESTED CASH (NOTE 1)	-	413
TOTAL INVESTMENTS	-	228,653
RECEIVABLES		
DIVIDEND/INTEREST RECEIVABLE	-	11,997
TOTAL RECEIVABLES	-	11,997
OTHER ASSETS		
INVESTED SECURITIES LENDING COLLATERAL (NOTE 2)	-	4,950
TOTAL ASSETS	-	245,600
LIABILITIES:		
SECURITIES LENDING COLLATERAL (NOTE 2)	-	4,950
INVESTMENT EXPENSE PAYABLE	-	203
TOTAL LIABILITIES	-	5,153
NET POSITION:		
HELD IN TRUST	-	240,447
TOTAL NET POSITION	<u>\$ -</u>	<u>\$ 240,447</u>

Statement of Net Position

**ND ATTORNEY GENERAL
SETTLEMENT FUND**

State Investment Board

Statement of Changes in Net Position

For the Month Ended 6/30/2026

As of As of 6-30-25

Statement of Changes in Net Position

Month Ended
6-30-26 Year-to-Date

ADDITIONS:

INVESTMENT INCOME

NET GAINS (LOSSES) INVESTMENTS \$ - \$ 524

NET APPREC (DEPREC) MARKET VALUE - 457

NET CHANGE IN FAIR VALUE OF INVESTMENTS - 981

INTEREST, DIVIDEND & OTHER INVESTMENT INCOME - 8,495

LESS INVESTMENT EXPENSES (114) 132

NET INCOME FROM INVESTING ACTIVITIES 114 9,344

SECURITIES LENDING INCOME - 5

SECURITIES LENDING EXPENSES - 1

NET SECURITIES LENDING INCOME - 4

NET INVESTMENT INCOME 114 9,348

PURCHASE OF UNITS (\$1/UNIT) (NOTE 3) - -

TOTAL ADDITIONS 114 9,348

DEDUCTIONS:

REDEMPTION OF UNITS (\$1/UNIT) (NOTE 4) 249,795 249,795

TOTAL DEDUCTIONS 249,795 249,795

CHANGE IN NET POSITION (249,681) (240,447)

NET POSITION:

BEGINNING OF PERIOD 249,681 240,447

END OF PERIOD \$ - \$ -

ND ATTORNEY GENERAL**SETTLEMENT FUND****Notes To Financial Statements****As of 6/30/2026**

The following notes to financial statements are intended to provide general descriptions of line items in the financial statements.

NOTE 1 - INVESTED CASH

Insurance Cash Pool invested in the short-term investment fund (STIF) at The Northern Trust Company and a demand account at Bank of North Dakota.

NOTE 2 - SECURITIES LENDING COLLATERAL

Securities are loaned versus collateral that may include cash, U.S. government securities and irrevocable letters of credit.

U.S. securities are loaned versus collateral valued at 102% of the market value of the securities plus any interest.

Non-U.S. securities are loaned versus collateral valued at 105% of the market value of the securities plus any accrued interest.

Non-cash collateral cannot be pledged or sold unless the borrower defaults.

Cash open collateral is invested in a short term investment pool.

NOTE 3 - PURCHASE OF UNITS

Cash transferred into investment accounts at The Northern Trust during the current fiscal year.

NOTE 4 - REDEMPTION OF UNITS

Cash transferred out of investment accounts at The Northern Trust during the current fiscal year.