



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

ARCH MORTGAGE GUARANTY COMPANY

NAIC Group Code 1279 1279 NAIC Company Code 18732 Employer's ID Number 39-1080973

Organized under the Laws of Wisconsin, State of Domicile or Port of Entry WI

Country of Domicile United States of America

Incorporated/Organized 12/21/1966 Commenced Business 05/01/1967

Statutory Home Office 8040 Excelsior Drive, Suite 400 Madison, WI, US 53717

Main Administrative Office 230 North Elm Street Greensboro, NC, US 27401 800-334-8966

Mail Address Post Office Box 20597 Greensboro, NC, US 27420

Primary Location of Books and Records 230 North Elm Street Greensboro, NC, US 27401 800-334-8966

Internet Website Address www.archmi.com

Statutory Statement Contact David Lee Dixon 336-412-0800

OFFICERS

President & Chief Executive Officer Robert Michael Schmeiser Executive Vice President & Chief Financial Officer Thomas Harrison Jeter

Vice President & Secretary Theresa Marie Cameron Senior Vice President & Controller Brian Joseph Smith

OTHER

Cheryl Ann Feltgen John Edward Gaines Carl Edward Tyree Executive Vice President & Chief Risk Officer Executive Vice President & Chief Actuary Executive Vice President & Chief Sales Officer

DIRECTORS OR TRUSTEES

Robert Michael Schmeiser Thomas Harrison Jeter Cheryl Ann Feltgen John Edward Gaines Carl Edward Tyree Thomas Michael Hitt

State of North Carolina County of Guilford SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Signature of Robert Michael Schmeiser

Robert Michael Schmeiser President & Chief Executive Officer

Signature of Theresa Marie Cameron

Theresa Marie Cameron Vice President & Secretary

Signature of Thomas Harrison Jeter

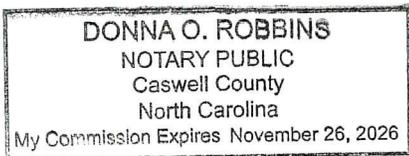
Thomas Harrison Jeter Executive Vice President & Chief Financial Officer

Subscribed and sworn to before me this 13th day of May, 2022

Signature of Donna O. Robbins

Donna O. Robbins Notary Public 11/26/2026

- a. Is this an original filing? Yes [X] No []
b. If no,
1. State the amendment number
2. Date filed
3. Number of pages attached



STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE GUARANTY COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	44,148,306	0	44,148,306	40,374,798
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	0	0	0	0
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$0 encumbrances)	0	0	0	0
5. Cash (\$1,421,362), cash equivalents (\$870,641) and short-term investments (\$0)	2,292,003	0	2,292,003	6,283,365
6. Contract loans (including \$0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	0	0	0	0
9. Receivables for securities	0	0	0	0
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	46,440,309	0	46,440,309	46,658,163
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	70,904	0	70,904	101,340
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	114,721	0	114,721	120,108
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums (\$0) and contracts subject to redetermination (\$0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	0	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	92,291	0	92,291	68,981
18.2 Net deferred tax asset	0	0	0	0
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	230,739	0	230,739	232,946
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	5,734,568	5,635,000	99,568	60,572
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	52,683,532	5,635,000	47,048,532	47,242,110
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	52,683,532	5,635,000	47,048,532	47,242,110
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Statutory deposit in Guam	60,000	0	60,000	60,000
2502. Licenses purchased	5,635,000	5,635,000	0	0
2503. Other assets	39,568	0	39,568	572
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	5,734,568	5,635,000	99,568	60,572

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE GUARANTY COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$3,700)	79,720	91,994
2. Reinsurance payable on paid losses and loss adjustment expenses	0	0
3. Loss adjustment expenses	3,000	3,000
4. Commissions payable, contingent commissions and other similar charges	0	0
5. Other expenses (excluding taxes, licenses and fees)	533,497	453,145
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	6,580	35,608
7.1 Current federal and foreign income taxes (including \$0 on realized capital gains (losses))	0	0
7.2 Net deferred tax liability	0	0
8. Borrowed money \$0 and interest thereon \$0	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$2,563,270 and including warranty reserves of \$0 and accrued accident and health experience rating refunds including \$0 for medical loss ratio rebate per the Public Health Service Act)	292,994	253,159
10. Advance premium	1,138	1,287
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	544,006	525,414
13. Funds held by company under reinsurance treaties	0	0
14. Amounts withheld or retained by company for account of others	0	0
15. Remittances and items not allocated	434	1,070
16. Provision for reinsurance (including \$0 certified)	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	312,029	184,961
20. Derivatives	0	0
21. Payable for securities	0	0
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$0 and interest thereon \$0	0	0
25. Aggregate write-ins for liabilities	1,450,663	1,520,587
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,224,061	3,070,225
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	3,224,061	3,070,225
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	3,000,000	3,000,000
31. Preferred capital stock	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	7,500,000	7,500,000
34. Gross paid in and contributed surplus	79,845,107	79,845,107
35. Unassigned funds (surplus)	(46,520,636)	(46,173,222)
36. Less treasury stock, at cost:		
36.1 .....0 shares common (value included in Line 30 \$0)	0	0
36.2 .....0 shares preferred (value included in Line 31 \$0)	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	43,824,471	44,171,885
38. Totals (Page 2, Line 28, Col. 3)	47,048,532	47,242,110
DETAILS OF WRITE-INS		
2501. Contingency reserve	1,448,958	1,519,128
2502. Premium refund reserve	1,705	1,459
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,450,663	1,520,587
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE GUARANTY COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 1,152,652)	856,331	890,268	3,382,040
1.2 Assumed (written \$ 0)	0	0	0
1.3 Ceded (written \$ 1,096,426)	839,940	783,080	3,033,623
1.4 Net (written \$ 56,226)	16,391	107,188	348,417
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 3,700):			
2.1 Direct	(104,043)	179,287	172,656
2.2 Assumed	0	0	0
2.3 Ceded	(91,770)	159,149	152,177
2.4 Net	(12,273)	20,138	20,479
3. Loss adjustment expenses incurred	750	750	4,765
4. Other underwriting expenses incurred	555,852	559,947	1,925,600
5. Aggregate write-ins for underwriting deductions	(70,170)	23,334	53,169
6. Total underwriting deductions (Lines 2 through 5)	474,159	604,169	2,004,013
7. Net income of protected cells	0	0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(457,768)	(496,981)	(1,655,596)
INVESTMENT INCOME			
9. Net investment income earned	105,990	144,399	(74,249)
10. Net realized capital gains (losses) less capital gains tax of \$ (22,669)	(85,277)	109,022	685,677
11. Net investment gain (loss) (Lines 9 + 10)	20,713	253,421	611,428
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 0 amount charged off \$ 0)	0	0	0
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	0	0	0
15. Total other income (Lines 12 through 14)	0	0	0
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(437,055)	(243,560)	(1,044,168)
17. Dividends to policyholders	0	0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	(437,055)	(243,560)	(1,044,168)
19. Federal and foreign income taxes incurred	(89,641)	(63,195)	(363,355)
20. Net income (Line 18 minus Line 19)(to Line 22)	(347,414)	(180,365)	(680,813)
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	44,171,885	44,852,698	44,852,698
22. Net income (from Line 20)	(347,414)	(180,365)	(680,813)
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ 0	0	0	0
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	0	0	0
27. Change in nonadmitted assets	0	0	0
28. Change in provision for reinsurance	0	0	0
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	(347,414)	(180,365)	(680,813)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	43,824,471	44,672,333	44,171,885
DETAILS OF WRITE-INS			
0501. Increase of contingency reserve	8,195	53,594	174,209
0502. Release of the contingency reserve per 120 month statutory holding period	(78,365)	(30,260)	(121,040)
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	(70,170)	23,334	53,169
1401.			
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	0	0
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE GUARANTY COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	80,361	192,669	515,864
2. Net investment income	124,285	162,298	(26,078)
3. Miscellaneous income	0	0	0
4. Total (Lines 1 to 3)	204,646	354,967	489,786
5. Benefit and loss related payments	1	0	0
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	435,108	499,502	1,613,434
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	(89,000)	0	(71,533)
10. Total (Lines 5 through 9)	346,109	499,502	1,541,901
11. Net cash from operations (Line 4 minus Line 10)	(141,463)	(144,535)	(1,052,115)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	5,388,755	2,641,752	52,765,442
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,388,755	2,641,752	52,765,442
13. Cost of investments acquired (long-term only):			
13.1 Bonds	9,258,068	3,498,399	48,516,625
13.2 Stocks	0	0	0
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	9,258,068	3,498,399	48,516,625
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,869,312)	(856,647)	4,248,817
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	19,412	(196,080)	(174,374)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	19,412	(196,080)	(174,374)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(3,991,363)	(1,197,261)	3,022,328
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	6,283,366	3,261,038	3,261,038
19.2 End of period (Line 18 plus Line 19.1)	2,292,003	2,063,777	6,283,366
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. Change in contingency reserve	70,170	(23,334)	(53,169)

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern
A. Accounting Practices

The accompanying financial statements of Arch Mortgage Guaranty Company (the "Company") are presented on the basis of accounting practices prescribed or permitted by the Wisconsin Office of the Commissioner of Insurance (the "Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Wisconsin (the "State") for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under Wisconsin insurance laws. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State.

The State has adopted certain prescribed accounting practices that differ from those found in NAIC SAP. Specifically, changes in contingency reserves for the year are reported in the annual statement as a reduction of or addition to underwriting income. Under Statement of Statutory Accounting Principles ("SSAP") No. 58, Mortgage Guaranty Insurance ("SSAP No. 58"), changes in contingency reserves are reported directly to unassigned funds (surplus) and not included in income. This modification adopted by the State does not affect the Company's statutory surplus. Reconciliations of net income and policyholder's surplus between the amounts reported in the accompanying financial statements (Wisconsin Basis) and NAIC SAP follow:

	SSAP #	F/S Page	F/S Line #	2022	2021
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ (347,414)	\$ (680,813)
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Change in contingency reserve	58	4	5	\$ 70,170	\$ (53,169)
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)					
	XXX	XXX	XXX	\$ (417,584)	\$ (627,644)
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 43,824,471	\$ 44,171,885
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)					
	XXX	XXX	XXX	\$ 43,824,471	\$ 44,171,885

C. Accounting Policy

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method

Bonds, loan backed and structured securities ("LBaSS") with an NAIC designation (as obtained from the NAIC Investment Analysis Office ("IAO")) of "1" or "2" (considered to be investment grade) are carried at amortized cost. Bonds and LBaSS with an NAIC designation of "3", "4", "5", "5GI", "6" or "6*" (considered to be non-investment grade) are carried at the lower of amortized cost or fair value. LBaSS fair values are determined using independent pricing services and broker quotes. Bond and LBaSS securities are assigned a 5GI designation when the following conditions are met: a) the documentation required for a full credit analysis did not exist, b) the issuer/obligor has made all contracted interest and principal payments, and c) an expectation of repayment of interest and principal exists. Bonds and LBaSS that have not been filed and have not received a designation in over a year, from the NAIC IAO, are assigned a 6* designation and carried at zero, with unrealized losses charged to surplus. Bond and LBaSS securities that have been filed and received a 6* designation can carry a value greater than zero. Amortization of premium or discount on bonds and LBaSS is calculated using the effective yield method.

Additionally, mortgage-backed securities and asset backed securities prepayment assumptions were obtained from an outside vendor or internal estimates. The retrospective adjustment method is used to account for the effect of unscheduled payments affecting high credit quality securities, while securities with less than high credit quality and securities for which the collection of all contractual cash flows is not probable are both accounted for using the prospective adjustment method.

(6) Basis for Loan-Backed Securities and Adjustment Methodology

Refer to Note 1.C. (2) above.

D. Going Concern

Based upon its evaluation of relevant conditions and events, management does not have substantial doubt about the Company's ability to continue as a going concern.

NOTE 2 Accounting Changes and Corrections of Errors

Not Applicable

NOTE 3 Business Combinations and Goodwill
A. Statutory Purchase Method

Not Applicable

B. Statutory Merger

Not Applicable

C. Impairment Loss

Not Applicable

NOTES TO FINANCIAL STATEMENTS

D. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

(1) Capital & Surplus

Less:

(2) Admitted Positive Goodwill

(3) Admitted EDP Equipment & Operating System Software

(4) Admitted Net Deferred Taxes

(5) Adjusted Capital and Surplus (Line 1-2-3-4)

(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%])

(7) Current period reported Admitted Goodwill

(8) Current Period Admitted Goodwill as a % of prior period Adjusted Capital and Surplus (Line 7/Line 5)

	Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
	\$ 44,171,885	XXX
	\$ -	XXX
	\$ -	XXX
	\$ -	XXX
	\$ 44,171,885	XXX
	\$ 4,417,189	XXX
	XXX	\$ -
	XXX	0.0%

NOTE 4 Discontinued Operations

Not Applicable

NOTE 5 Investments

D. Loan-Backed Securities

(1) Description of Sources Used To Determine Prepayment Sources

Prepayment assumptions for single class, multi-class mortgage-back and asset-backed securities are obtained from independent third party services or internal estimates. These assumptions are consistent with the current interest rate and economic environment.

(2) Recognized OTTI intent to sell/not retain

Not Applicable

(3) Recognized OTTI Securities

Not Applicable

All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a) The aggregate amount of unrealized losses:

1. Less than 12 Months

\$ -

2. 12 Months or Longer

\$ -

b) The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months

\$ -

2. 12 Months or Longer

\$ -

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

In accordance with SSAP No. 43R, Loan-backed and Structured Securities – Revised, the Company's loan-backed securities are stated at amortized cost. When evaluating whether a decline in value is other-than-temporary, the Company considers several factors, including, but not limited to, the following: The extent and the duration of the decline in value; The reasons for the decline in value (credit event, interest related or market fluctuations); The financial position and access to capital of the issuer, including the current and future impact of any specific events; Our intent to sell the securities, or whether it is more likely than not that we will be required to sell it before recovery; and the financial condition and near term prospects of the issuer. Impairment due to deterioration in credit that results in a conclusion that the present value of cash flows expected to be collected will not be sufficient to recover the amortized cost basis of the securities is considered other-than-temporary. Other declines in fair value (for example, due to interest rate changes, sector credit rating changes or company-specific rating changes) that result in a conclusion that the present value of cash flows expected to be collected will not be sufficient to recover the amortized cost basis of the security may also result in a conclusion that an OTTI has occurred. To the extent that the Company determines that a security is other-than-temporarily impaired, an impairment loss is recognized in the Statement of Income.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

Not Applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not Applicable

M. Working Capital Finance Investments

Not Applicable

N. Offsetting and Netting of Assets and Liabilities

Not Applicable

R. Reporting Entity's Share of Cash Pool by Asset Type

Asset Type	Percent Share
(1) Cash	62.0%
(2) Cash Equivalents	38.0%
(3) Short-Term Investments	0.0%
(4) Total	100.0%

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

Not Applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 7 Investment Income

No significant changes

NOTE 8 Derivative Instruments

Not Applicable

NOTE 9 Income Taxes

No significant changes

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**D. Amounts Due From or To Related Parties**

At March 31, 2022, the Company reported a receivable of \$230,739 and a payable of (\$312,029) from/to affiliated companies. Details of the balances are:
Arch Mortgage Insurance Company \$229,802; United Guaranty Residential Insurance Company \$937; Arch U.S. MI Services, Inc (\$312,029).

At December 31, 2021, the Company reported a receivable of \$232,946 and a payable of (\$184,961) from/to affiliated companies. Details of the balances are:
Arch Mortgage Insurance Company \$232,029; United Guaranty Residential Insurance Company \$917; Arch U.S. MI Services, Inc. (\$184,961).

Intercompany balances are settled monthly.

NOTE 11 Debt**B. FHLB (Federal Home Loan Bank) Agreements**

Not Applicable

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

Not Applicable

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations**D. Date and Amounts of Dividend Paid**

Not Applicable

NOTE 14 Liabilities, Contingencies and Assessments

No significant changes

NOTE 15 Leases

Not Applicable

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

Not Applicable

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

Not Applicable

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

Not Applicable

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not Applicable

NOTE 20 Fair Value Measurements**A. (1) Fair Value Measurements at Reporting Date**

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Exempt MM Mutual Fund	\$ 975	\$ -	\$ -	\$ -	\$ 975
Other MM Mutual Fund	\$ 869,667	\$ -	\$ -	\$ -	\$ 869,667
Total assets at fair value/NAV	\$ 870,642	\$ -	\$ -	\$ -	\$ 870,642

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

At March 31, 2022, the Company has no assets or liabilities measured at fair value in this category.

(3) Policies when Transfers Between Levels are Recognized

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. There were no transfers into or out of Level 3 for the quarter ended March 31, 2022.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Management

In accordance with SSAP 100R, the valuation techniques used in measuring fair values are based on the following:

Level 1: Fair value measurements that are quoted prices (unadjusted) in active markets that the Company has the ability to access for identical assets or liabilities.

Level 2: Fair value measurements, based on inputs other than quoted prices included in Level 1 that are observable for the asset or liability, either directly or indirectly. Level 2 inputs include quoted prices for similar assets and liabilities in active markets, and inputs other than quoted prices that are observable at commonly quoted intervals.

Level 3: Fair value measurements based on valuation techniques that use significant inputs that are unobservable. These measurements include circumstances in which there is little, if any, market activity for the asset or liability.

NOTES TO FINANCIAL STATEMENTS

(5) Fair Value Disclosure
Not Applicable

B. Fair Value Reporting under SSAP 100R and Other Accounting Pronouncements
Not Applicable

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 42,128,988	\$ 44,148,306	\$ 27,954,109	\$ 14,174,879	\$ -	\$ -	\$ -
Cash, cash equivalents and short term investments	\$ 2,292,003	\$ 2,292,003	\$ 2,292,003	\$ -	\$ -	\$ -	\$ -

D. Not Practicable to Estimate Fair Value
Not Applicable

E. NAV Practical Expedient Investments
Not Applicable

NOTE 21 Other Items

No significant changes

NOTE 22 Events Subsequent

Subsequent events have been considered through May 13, 2022 for these statutory financial statements which are to be issued on May 13, 2022.

Type I – Recognized Subsequent Events:
Not Applicable

Type II – Nonrecognized Subsequent Events:
Not Applicable

NOTE 23 Reinsurance

No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not Applicable

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Incurred loss and loss adjustment expenses attributable to insured events of prior years decreased by \$15 thousand and increased by \$14 thousand for the three months ended March 31, 2022 and 2021, respectively, as a result of re-estimation of unpaid losses and loss adjustment expenses. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

B. Information about Significant Changes in Methodologies and Assumptions
Not Applicable

NOTE 26 Intercompany Pooling Arrangements

Not Applicable

NOTE 27 Structured Settlements

Not Applicable

NOTE 28 Health Care Receivables

Not Applicable

NOTE 29 Participating Policies

Not Applicable

NOTE 30 Premium Deficiency Reserves

No significant changes

NOTE 31 High Deductibles

Not Applicable

NOTE 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

Not Applicable

NOTE 33 Asbestos/Environmental Reserves

Not Applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 34 Subscriber Savings Accounts
Not Applicable

NOTE 35 Multiple Peril Crop Insurance
Not Applicable

NOTE 36 Financial Guaranty Insurance
Not Applicable

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE GUARANTY COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No []
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No []
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [] No []
 If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No []
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
 The following companies have been deleted from the Schedule Y: Barbican Holdings (US) Inc., Barbican E&S Insurance Managers Inc., Barbican Management Services (US) Inc., Rock Services Limited, and Somerset Bridge Premium Finance Limited.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No []
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 947484
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No []
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [] N/A []
 If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2020
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2020
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/26/2022
- 6.4 By what department or departments?
 Wisconsin Office of the Commissioner of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A []
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A []
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No []
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No []
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes No
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 (c) Compliance with applicable governmental laws, rules and regulations;
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes No
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes No
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$0
13. Amount of real estate and mortgages held in short-term investments: \$0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 14.21 Bonds | \$0 | \$0 |
| 14.22 Preferred Stock | \$0 | \$0 |
| 14.23 Common Stock | \$0 | \$0 |
| 14.24 Short-Term Investments | \$0 | \$0 |
| 14.25 Mortgage Loans on Real Estate | \$0 | \$0 |
| 14.26 All Other | \$0 | \$0 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$0 | \$0 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$0 | \$0 |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No N/A
 If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$0
- 16.3 Total payable for securities lending reported on the liability page. \$0

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE GUARANTY COMPANY
GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No []
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	One Mellon Center - Room 1072, Pittsburgh, PA 15258

- 17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Not Applicable

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

- 17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

1 Name of Firm or Individual	2 Affiliation
Arch Investment Management, LLC	A.....

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [] No [X]

- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No [X]

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
129060	Arch Investment Management, LLC .....	.....	SEC	DS.....

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [] N/A [X]
If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [] No [X]
If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves") discounted at a rate of interest greater than zero? Yes [] No [X]

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Discount Rate	TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
TOTAL			0	0	0	0	0	0	0	0

5. Operating Percentages:

5.1 A&H loss percent 0.000 %

5.2 A&H cost containment percent 0.000 %

5.3 A&H expense percent excluding cost containment expenses 0.000 %

6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date \$ 0

6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]

6.4 If yes, please provide the balance of the funds administered as of the reporting date \$ 0

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []

7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
NONE						

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE GUARANTY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

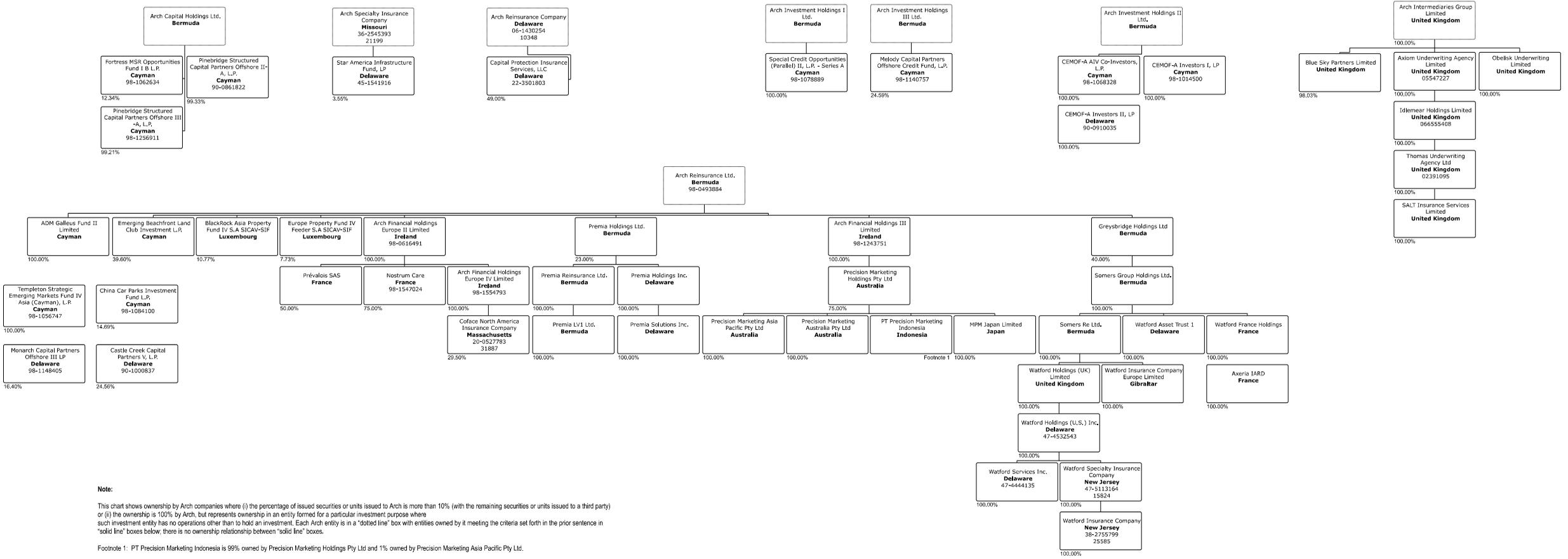
States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date	
1. Alabama	AL	L	103	609	0	0	0	0
2. Alaska	AK	L	0	0	0	0	0	0
3. Arizona	AZ	L	3,274	7,202	0	0	0	0
4. Arkansas	AR	L	0	0	0	0	0	0
5. California	CA	L	138,465	163,775	0	0	164,703	36,718
6. Colorado	CO	L	9,730	7,029	0	0	0	0
7. Connecticut	CT	L	9,141	11,363	0	0	0	0
8. Delaware	DE	L	158	481	0	0	0	0
9. District of Columbia	DC	L	6,159	10,063	0	0	0	0
10. Florida	FL	L	10,459	13,957	0	0	0	71,748
11. Georgia	GA	L	30,552	23,182	0	0	71,724	46,174
12. Hawaii	HI	L	12,367	4,868	0	0	0	0
13. Idaho	ID	L	1,919	291	0	0	10,596	0
14. Illinois	IL	L	5,686	6,384	0	0	0	32,923
15. Indiana	IN	L	7,406	6,659	0	0	0	0
16. Iowa	IA	L	1,748	2,035	0	0	0	0
17. Kansas	KS	L	9,701	16,207	0	0	0	45,923
18. Kentucky	KY	L	1,038	1,038	0	0	0	0
19. Louisiana	LA	L	1,403	0	0	0	0	0
20. Maine	ME	L	3,717	3,188	0	0	0	0
21. Maryland	MD	L	8,077	5,002	0	0	0	25,074
22. Massachusetts	MA	L	95,400	139,268	0	0	161,347	197,069
23. Michigan	MI	L	36,145	25,593	0	0	0	0
24. Minnesota	MN	L	12,153	7,188	0	0	0	0
25. Mississippi	MS	L	0	0	0	0	0	0
26. Missouri	MO	L	6,965	16,437	0	0	0	3,575
27. Montana	MT	L	0	173	0	0	0	0
28. Nebraska	NE	L	908	0	0	0	0	0
29. Nevada	NV	L	0	1,140	0	0	0	0
30. New Hampshire	NH	L	6,880	6,696	0	0	0	35,606
31. New Jersey	NJ	L	7,872	9,724	0	0	0	0
32. New Mexico	NM	L	124	0	0	0	0	0
33. New York	NY	L	9,137	8,103	0	0	0	0
34. North Carolina	NC	L	3,406	3,415	0	0	0	41,232
35. North Dakota	ND	L	0	0	0	0	0	0
36. Ohio	OH	L	867	863	0	0	84,669	204,494
37. Oklahoma	OK	L	3,133	3,202	0	0	0	0
38. Oregon	OR	L	6,531	5,411	0	0	0	0
39. Pennsylvania	PA	L	5,040	8,201	0	0	0	0
40. Rhode Island	RI	L	6,365	7,644	0	0	0	0
41. South Carolina	SC	L	4,009	4,556	0	0	0	0
42. South Dakota	SD	L	0	0	0	0	0	0
43. Tennessee	TN	L	2,322	4,138	0	0	0	0
44. Texas	TX	L	511,957	404,008	0	0	125,708	118,235
45. Utah	UT	L	1,264	8,360	0	0	0	0
46. Vermont	VT	L	3,792	3,715	0	0	0	1
47. Virginia	VA	L	8,122	14,190	0	0	0	0
48. Washington	WA	L	9,306	22,231	0	0	47,154	0
49. West Virginia	WV	L	0	0	0	0	0	0
50. Wisconsin	WI	L	149,851	127,402	0	0	87,939	5,742
51. Wyoming	WY	L	0	0	0	0	0	0
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0
54. Puerto Rico	PR	N	0	0	0	0	0	0
55. U.S. Virgin Islands	VI	N	0	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien	OT	XXX	0	0	0	0	0	0
59. Totals	XXX		1,152,652	1,114,991	0	0	753,840	864,514
DETAILS OF WRITE-INS								
58001.	XXX							
58002.	XXX							
58003.	XXX							
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG	51	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)	0	Q - Qualified - Qualified or accredited reinsurer	0
D - Domestic Surplus Lines Insurer (DSLII) - Reporting entities authorized to write surplus lines in the state of domicile	0	N - None of the above - Not allowed to write business in the state	6

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE GUARANTY COMPANY

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART I - ORGANIZATIONAL CHART



Note:

This chart shows ownership by Arch companies where (i) the percentage of issued securities or units issued to Arch is more than 10% (with the remaining securities or units issued to a third party) or (ii) the ownership is 100% by Arch, but represents ownership in an entity formed for a particular investment purpose where such investment entity has no operations other than to hold an investment. Each Arch entity is in a "dotted line" box with entities owned by it meeting the criteria set forth in the prior sentence in "solid line" boxes below; there is no ownership relationship between "solid line" boxes.

Footnote 1: PT Precision Marketing Indonesia is 99% owned by Precision Marketing Holdings Pty Ltd and 1% owned by Precision Marketing Asia Pacific Pty Ltd.

Key: For each entity, the company name (jurisdiction), FEIN # (where applicable) and NAIC # (or equivalent number if applicable) are listed.

The figures in the chart are at December 31, 2021; such figures are updated on an annual basis in line with normal practices.

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE GUARANTY COMPANY

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
		.0000	98-0374481		947484	NASDAQ	Arch Capital Group Ltd.	.BMU	UIP	N/A	N/A	0.000	N/A	.NO	1
		.0000	02-0576800				Arch Capital Services LLC	.DE	NIA	Arch Services Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-0602504				Arch Investment Management Ltd.	.BMU	NIA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-0493884				Arch Reinsurance Ltd.	.BMU	.IA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-1031826				Arch Global Services (Philippines) Inc.	.PHL	NIA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Arch Global Services (Cyprus) Ltd	.CYP	NIA	Arch Global Services Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Arch Global Services Holdings Ltd.	.BMU	NIA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-1244615				Arch Underwriters Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-0705201				Arch Underwriting at Lloyd's Ltd	.GBR	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Axiom Underwriting Agency Limited	.GBR	NIA	Arch Intermediaries Group Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Idlemear Holdings Limited	.GBR	NIA	Axiom Underwriting Agency Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Thomas Underwriting Agency Limited	.GBR	NIA	Idlemear Holdings Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					SALT Insurance Services Limited	.GBR	NIA	Thomas Underwriting Agency Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Arch Underwriting Agency (Australia) Pty. Ltd.	.AUS	NIA	Arch Managing Agency Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-0399846				Arch Capital Holdings Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-0616488				Arch Financial Holdings Europe I Limited	.IRL	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-0585481				Arch Re Underwriting ApS	.DNK	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-0652764				Arch Syndicate Investments Ltd	.GBR	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Gulf Re Holdings Limited	.JEY	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Gulf Reinsurance Limited	.ARE	.IA	Gulf Re Holdings Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-0705596				Arch Investment Holdings I Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-0705598				Arch Investment Holdings II Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-1244244				Arch Investment Holdings III Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-0705593				Arch Investment Holdings IV Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Somers Group Holdings Ltd.	.BMU	NIA	Greysbridge Holdings Ltd	Ownership	100.000	Arch Capital Group Ltd.	.NO	2
		.0000					Somers Re Ltd.	.BMU	.IA	Somers Group Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Watford Holdings (UK) Limited	.GBR	NIA	Somers Re Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Watford Holdings (U.S.) Inc.	.DE	NIA	Watford Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Watford Insurance Company Europe Limited	.GIB	.IA	Watford Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Watford Services Inc.	.DE	NIA	Watford Holdings (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	99-1245248				Arch Reinsurance Ltd. Escritorio De Representacao Ltda.	.BRA	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-1006574				Arch Underwriting at Lloyd's (Australia) Pty Ltd	.AUS	NIA	Arch Managing Agency Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-0616491				Arch Financial Holdings Europe II Limited	.IRL	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-1243751				Arch Financial Holdings Europe III Limited	.IRL	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-1244422				Arch LMI Pty Ltd	.AUS	NIA	Arch Financial Holdings Australia Pty Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-1305287				Arch Financial Holdings Australia Pty Ltd	.AUS	NIA	Arch Financial Holdings Europe III Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	47-3497583				Arch Mortgage Risk Transfer Holdings Inc.	.DE	NIA	Arch Financial Holdings Europe III Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	47-4121100				Arch Mortgage Risk Transfer PCC Inc.	.DC	.IA	Arch Mortgage Risk Transfer Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	82-3878331				Incorporated Protected Cell No. AMRT-FRE-01	.DC	.IA	Arch Mortgage Risk Transfer PCC Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-0616493				Arch Financial Holdings B.V.	.NLD	NIA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-1024362				Arch Insurance (EU) Designated Activity Company	.IRL	.IA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-1243732				Arch Underwriters Europe Limited	.IRL	NIA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-0611448				Arch Reinsurance Europe Underwriting Designated Activity Company	.IRL	.IA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	06-1424716				Arch Capital Group (U.S.) Inc.	.DE	NIA	Arch Financial Holdings Europe I Limited	Ownership	90.000	Arch Capital Group Ltd.	.NO	
		.0000	06-1424716				Arch Capital Group (U.S.) Inc.	.DE	NIA	Arch Reinsurance Europe Underwriting Designated Activity Company	Ownership	10.000	Arch Capital Group Ltd.	.NO	
		.0000	98-1244441				Alwyn Insurance Company Limited	.GIB	.IA	Arch Financial Holdings B.V.	Ownership	100.000	Arch Capital Group Ltd.	.NO	

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SCHEDULE Y
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		.0000	98-0413940				Arch Insurance (UK) Limited	GBR	IA	Arch Reinsurance Europe Underwriting Designated Activity Company	Ownership	100.000	Arch Capital Group Ltd.	NO	
1279	Arch Capital Group (U.S.) Inc.	.10348	06-1430254				Arch Reinsurance Company	DE	IA	Arch Capital Group (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.00000	47-5374395				Arch Underwriters Inc.	DE	IA	Arch Reinsurance Company	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.00000	98-0389551				Alternative Re Holdings Limited	BMU	NIA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.00000	98-0704518				Arch Europe Insurance Services Ltd	GBR	NIA	Arch Insurance (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.00000	43-0971887				Arch Insurance Group Inc.	DE	NIA	Arch Capital Group (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.00000	22-3501803				Capital Protection Insurance Services, LLC	DE	NIA	Arch Reinsurance Company	Ownership	49.000	Arch Capital Group Ltd.	NO	
		.00000	98-0625844				Alternative Re Limited	BMU	IA	Alternative Re Holdings Limited	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.00000	43-0990709				Arch Specialty Insurance Agency Inc.	MO	IA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
1279	Arch Capital Group (U.S.) Inc.	.11150	43-0990710				Arch Insurance Company	MO	IA	Arch Reinsurance Company	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.00000	43-1053031				First American Service Corporation	MO	IA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
1279	Arch Capital Group (U.S.) Inc.	.10946	06-1521582				Arch Property Casualty Insurance Company	MO	IA	Arch Insurance Company	Ownership	100.000	Arch Capital Group Ltd.	NO	
1279	Arch Capital Group (U.S.) Inc.	.21199	36-2545393				Arch Specialty Insurance Company	MO	IA	Arch Insurance Company	Ownership	100.000	Arch Capital Group Ltd.	NO	
1279	Arch Capital Group (U.S.) Inc.	.30830	39-1128299				Arch Indemnity Insurance Company	MO	IA	Arch Property Casualty Insurance Company	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.00000	45-5366880				Arch Insurance Solutions Inc.	DE	IA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.00000	98-1089562				Arch Insurance Canada Ltd.	CAN	IA	Arch Insurance Company	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.00000	46-1950584				Arch U.S. MI Holdings Inc.	DE	NIA	Arch Capital Group (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.00000	46-1950584				Arch Capital Finance LLC	DE	NIA	Arch U.S. MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.00000	46-1950257				Arch U.S. MI Services Inc.	DE	NIA	Arch US MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
1279	Arch Capital Group (U.S.) Inc.	.40266	36-3105660				Arch Mortgage Insurance Company	WI	IA	Arch U.S. MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
1279	Arch Capital Group (U.S.) Inc.	.18732	39-1080973				Arch Mortgage Guaranty Company	WI	IA	Arch U.S. MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
1279	Arch Capital Group (U.S.) Inc.	.29114	95-2621453				Arch Mortgage Assurance Company	WI	IA	Arch U.S. MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.00000					Arch Investment Holdings (Cyprus) Ltd	CYP	NIA	Arch Investment Property Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.00000					Arch Investment Property Holdings Ltd.	BMU	NIA	Arch Global Services Holdings Ltd.	Ownership	94.060	Arch Capital Group Ltd.	NO	
		.00000					Arch Investment Property Holdings Ltd.	BMU	NIA	AFP Capital Management Limited	Ownership	5.940	Individuals	NO	
		.00000	98-1341235				Arch Capital Finance (Ireland) Limited	IRL	NIA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.00000					Benely Properties Limited	CYP	NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.00000					Arcozil Properties Limited	CYP	NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.00000					Varony Properties Limited	CYP	NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.00000					Galozy Properties Limited	CYP	NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.00000					Primantela Properties Limited	CYP	NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.00000					Coramono Properties Limited	CYP	NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.00000	56-1273575				United Guaranty Services, Inc.	NC	NIA	Arch U.S. MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
1279	Arch Capital Group (U.S.) Inc.	.16667	56-0789396				United Guaranty Residential Insurance Company of North Carolina	NC	IA	Arch U.S. MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
1279	Arch Capital Group (U.S.) Inc.	.15873	42-0885398				United Guaranty Residential Insurance Company	NC	IA	Arch U.S. MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.00000					Prévalois SAS	FRA	NIA	Arch Financial Holdings Europe II Limited	Ownership	50.000	Arch Capital Group Ltd.	NO	
		.00000					Emerging Beachfront Land Club Investment L.P.	CYM	OTH	Arch Reinsurance Ltd.	Ownership	39.600	Arch Capital Group Ltd.	NO	3
		.00000					Special Credit Opportunities (Parallel) II, L.P. - Series A	CYM	OTH	Arch Investment Holdings I Ltd.	Ownership	100.000	Arch Capital Group Ltd.	NO	3
		.00000					Fortress MSR Opportunities Fund I B L.P.	CYM	OTH	Arch Capital Holdings Ltd.	Ownership	12.340	Arch Capital Group Ltd.	NO	3
		.00000					ADM Galileus Fund II Limited	CYM	OTH	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	NO	3
		.00000					Melody Capital Partners Offshore Credit Fund, L.P.	CYM	OTH	Arch Investment Holdings III Ltd.	Ownership	24.590	Arch Capital Group Ltd.	NO	3
		.00000					Castle Creek Capital Partners V, L.P.	DE	OTH	Arch Reinsurance Ltd.	Ownership	24.560	Arch Capital Group Ltd.	NO	3
		.00000					Pinebridge Structured Capital Partners Offshore II-A, L.P.	CYM	OTH	Arch Capital Holdings Ltd.	Ownership	99.330	Arch Capital Group Ltd.	NO	3
		.00000					Monarch Capital Partners Offshore III LP	DE	OTH	Arch Reinsurance Ltd.	Ownership	16.400	Arch Capital Group Ltd.	NO	3
		.00000	45-1541916				Star America Infrastructure Fund, LP	DE	OTH	Arch Specialty Insurance Company	Ownership	3.550	Arch Capital Group Ltd.	NO	3

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		.0000					China Car Parks Investment Fund L.P.	.CYM	.DTH	Arch Reinsurance Ltd.	Ownership	14.690	Arch Capital Group Ltd.	.NO	3
		.0000					Templeton Strategic Emerging Markets Fund IV Asia (Cayman), L.P.	.CYM	.DTH	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	3
		.0000					CENOF-A Investors I, LP	.CYM	.DTH	Arch Investment Holdings II Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	3
		.0000					CENOF-A Investors II, LP	.DE	.DTH	Arch Investment Holdings II Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	3
		.0000					CENOF-A AIV Co-Investors, LP	.CYM	.DTH	Arch Investment Holdings II Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	3
		.0000					Pinebridge Structured Capital Partners Offshore III-A, L.P.	.CYM	.DTH	Arch Capital Holdings Ltd.	Ownership	99.210	Arch Capital Group Ltd.	.NO	3
		.0000					BlackRock Asia Property Fund IV S.A SICAV-SIF	.LUX	.DTH	Arch Reinsurance Ltd.	Ownership	10.770	Arch Capital Group Ltd.	.NO	3
		.0000					Europe Property Fund IV Feeder S.A SICAV-SIF	.LUX	.DTH	Arch Reinsurance Ltd.	Ownership	7.730	Arch Capital Group Ltd.	.NO	3
		.0000					Premia Holdings Ltd.	.BMU	.NIA	Arch Reinsurance Ltd.	Ownership	23.210	Arch Capital Group Ltd.	.NO	4
		.0000					Premia Reinsurance Ltd.	.BMU	.IA	Premia Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Premia LV1 Ltd.	.BMU	.NIA	Premia Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Premia Holdings Inc.	.DE	.NIA	Premia Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Premia Solutions Inc.	.DE	.NIA	Premia Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	32-0539299				Arch Mortgage Funding, Inc.	.DE	.NIA	Arch Capital Group (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-1490970				Arch Intermediaries Group Limited	.GBR	.NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Blue Sky Partners Limited	.GBR	.NIA	Arch Intermediaries Group Limited	Ownership	98.030	Arch Capital Group Ltd.	.NO	
		.0000					Archipelago Risk Services Limited	.GBR	.NIA	Blue Sky Partners Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Lake Shore IC, Inc.	.DC	.IA	Arch Mortgage Risk Transfer PCC Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	16-1364134				McNeil & Company, Inc.	.NY	.IA	Arch Insurance Company	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Obelisk Underwriting Limited	.GBR	.NIA	Arch Intermediaries Group Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	83-4516586				First Shield Service Corporation	.MO	.IA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	38-4119847				First Shield Service Corporation of Florida	.MO	.IA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	61-1932852				First Shield Consumer Service Corporation	.MO	.IA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					First Shield Consumer Service Corporation of Florida	.MO	.IA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	37-1944730				Arch Credit Risk Services (Bermuda) Ltd.	.BMU	.NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Ventus Risk Management, Inc.	.DE	.IA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
1279	Arch Capital Group (U.S.) Inc.	.71455	37-0857191				Arch Life Insurance Company of America	.KS	.IA	Arch Capital Group (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	84-3725636				Penflex Actuarial Services LLC	.NY	.NIA	McNeil & Company, Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Barbican Group Holdings Limited	.GGY	.NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Barbican Reinsurance Company Limited	.GGY	.IA	Barbican Group Holdings Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Barbican Specialty Reinsurance Company Limited	.GGY	.IA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Barbican Holdings (UK) Limited	.GBR	.NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Arch Corporate Member Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Arch Managing Agency Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Barbican Underwriting Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Castel Underwriting Agencies Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership	85.000	Arch Capital Group Ltd.	.NO	
		.0000					Castel Underwriting Europe BV	.NLD	.NIA	Castel Underwriting Agencies Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Seacurus Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-1547024				Nostrum Care	.FRA	.NIA	Arch Financial Holdings Europe II Limited	Ownership	75.000	Arch Capital Group Ltd.	.NO	
		.0000					Barbican Intermediaries Group Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000	98-1544594				Barbican Capital Holdings Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Arch Financial Holdings Europe IV Limited	.JRL	.NIA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Arch Investments II LLC	.DE	.NIA	Arch Capital Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Precision Marketing Holdings Pty Ltd	.AUS	.NIA	Arch Financial Holdings Europe III Limited	Ownership	75.000	Arch Capital Group Ltd.	.NO	
		.0000					Precision Marketing Asia Pacific Pty Ltd	.AUS	.NIA	Precision Marketing Holdings Pty Ltd	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					Precision Marketing Australia Pty Ltd	.AUS	.NIA	Precision Marketing Holdings Pty Ltd	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.0000					PT Precision Marketing Indonesia	.IDN	.NIA	Precision Marketing Holdings Pty Ltd	Ownership	99.000	Arch Capital Group Ltd.	.NO	

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		.0000					PT Precision Marketing Indonesia	IDN	NIA	Precision Marketing Asia Pacific Pty Ltd	Ownership	1.000	Arch Capital Group Ltd.	NO	
1279	Arch Capital Group (U.S.) Inc.	.0000	26-3015410				MPM Japan Limited	JPN	NIA	Precision Marketing Holdings Pty Ltd	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.0000					Out of Towne, LLC	VA	IA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.0000	86-2848610				Greysbridge Holdings Ltd.	BMU	NIA	Arch Reinsurance Ltd.	Ownership	40.000	Arch Capital Group Ltd.	NO	
		.0000					Arch Services Holdings Inc.	DE	NIA	Arch Capital Group (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.0000					Arena NV	BEL	NIA	Castel Underwriting Europe BV	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.0000					Castel LTDCO 1 Limited	GBR	NIA	Castel Underwriting Agencies Ltd.	Ownership	60.000	Arch Capital Group Ltd.	NO	
		.0000					Castel Construction Risk Ltd	GBR	NIA	Castel Underwriting Agencies Ltd.	Ownership	65.800	Arch Capital Group Ltd.	NO	
		.0000					Arch Investment ICAV	IRL	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.0000	87-1239197				Soundview Claims Solutions Inc.	DE	IA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.0000	20-0527783				Coface North America Insurance Company	MA	IA	Coface, S.A.	Ownership	100.000	Arch Capital Group Ltd.	NO	6
		.0000	47-5113164				Watford Specialty Insurance Company	NJ	IA	Watford Holdings (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.0000	38-2755799				Watford Insurance Company	NJ	IA	Watford Specialty Insurance Company	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.0000					Watford Asset Trust 1	DE	NIA	Somers Group Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.0000					Watford France Holdings	FRA	NIA	Somers Group Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.0000					Axeria IARD	FRA	NIA	Watford France Holdings	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.0000					Somerset Bridge Group Limited	GBR	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.0000					Somerset Bridge Insurance Services Limited	GBR	NIA	Somerset Bridge Group Limited	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.0000					Somerset Bridge Shared Services Limited	GBR	NIA	Somerset Bridge Group Limited	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.0000					Somerset Bridge Ltd	GBR	NIA	Somerset Bridge Group Limited	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.0000					Southern Rock Holdings Limited	GIB	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.0000					Southern Rock Insurance Company Limited	GIB	NIA	Southern Rock Holdings Limited	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.0000					Panacea Ltd	GIB	NIA	Southern Rock Insurance Company Limited	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.0000					Arch Lenders Mortgage Indemnity Limited	AUS	NIA	Arch Financial Holdings Australia Pty Ltd	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.0000					Arch Financial Holdings Canada Ltd.	CAN	NIA	Arch Financial Holdings Europe III Limited	Ownership	100.000	Arch Capital Group Ltd.	NO	
		.0000					Arch Group Foundation	DE	NIA	Arch Capital Group (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	5

Asterisk	Explanation
1	Artisan Partners Limited Partnership owns 9.414% of the common shares of Arch Capital Group Ltd.
2	Greysbridge Holdings Ltd is owned by various shareholders, each holding less than 10% of the voting shares, except for Arch Reinsurance Ltd., which holds approximately 40% of the voting shares of Greysbridge Holdings Ltd.
3	Entity is an investment vehicle which is not operated or controlled by Arch.
4	Premia Holdings Ltd. is owned by unaffiliated shareholders, and Arch Reinsurance Ltd. holds approximately 23.21% of the voting shares of Premia Holdings Ltd.
5	Arch Capital Group (U.S.) Inc. is the sole member of Arch Group Foundation, which is a non-profit corporation that is in the process of applying for 501(c) status.
6	Coface North American Insurance Company (Massachusetts entity) is 100% owned by Coface, S.A. (France entity). Coface, S.A. is 29.87% owned by Arch Financial Holdings Europe IV Limited (Ireland entity) which is 100% owned by Arch Financial Holdings Europe II Limited (Ireland entity). Arch Financial Holdings Europe II Limited is 100% owned by Arch Reinsurance Ltd. (Bermuda entity) which is 100% owned by the Arch Capital Group Ltd, the ultimate parent.

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE GUARANTY COMPANY

PART 1 - LOSS EXPERIENCE

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	0	0	0.0	0.0
2.1 Allied Lines	0	0	0.0	0.0
2.2 Multiple peril crop	0	0	0.0	0.0
2.3 Federal flood	0	0	0.0	0.0
2.4 Private crop	0	0	0.0	0.0
2.5 Private flood	0	0	0.0	0.0
3. Farmowners multiple peril	0	0	0.0	0.0
4. Homeowners multiple peril	0	0	0.0	0.0
5. Commercial multiple peril	0	0	0.0	0.0
6. Mortgage guaranty	856,331	(104,043)	(12.1)	20.1
8. Ocean marine	0	0	0.0	0.0
9. Inland marine	0	0	0.0	0.0
10. Financial guaranty	0	0	0.0	0.0
11.1 Medical professional liability - occurrence	0	0	0.0	0.0
11.2 Medical professional liability - claims-made	0	0	0.0	0.0
12. Earthquake	0	0	0.0	0.0
13.1 Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2 Comprehensive (hospital and medical) group	0	0	0.0	0.0
14. Credit accident and health	0	0	0.0	0.0
15.1 Vision only	0	0	0.0	0.0
15.2 Dental only	0	0	0.0	0.0
15.3 Disability income	0	0	0.0	0.0
15.4 Medicare supplement	0	0	0.0	0.0
15.5 Medicaid Title XIX	0	0	0.0	0.0
15.6 Medicare Title XVIII	0	0	0.0	0.0
15.7 Long-term care	0	0	0.0	0.0
15.8 Federal employees health benefits plan	0	0	0.0	0.0
15.9 Other health	0	0	0.0	0.0
16. Workers' compensation	0	0	0.0	0.0
17.1 Other liability - occurrence	0	0	0.0	0.0
17.2 Other liability - claims-made	0	0	0.0	0.0
17.3 Excess workers' compensation	0	0	0.0	0.0
18.1 Products liability - occurrence	0	0	0.0	0.0
18.2 Products liability - claims-made	0	0	0.0	0.0
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2 Other private passenger auto liability	0	0	0.0	0.0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0.0	0.0
19.4 Other commercial auto liability	0	0	0.0	0.0
21.1 Private passenger auto physical damage	0	0	0.0	0.0
21.2 Commercial auto physical damage	0	0	0.0	0.0
22. Aircraft (all perils)	0	0	0.0	0.0
23. Fidelity	0	0	0.0	0.0
24. Surety	0	0	0.0	0.0
26. Burglary and theft	0	0	0.0	0.0
27. Boiler and machinery	0	0	0.0	0.0
28. Credit	0	0	0.0	0.0
29. International	0	0	0.0	0.0
30. Warranty	0	0	0.0	0.0
31. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.0	0.0
35. Totals	856,331	(104,043)	(12.1)	20.1
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE GUARANTY COMPANY

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	0	0	0
2.1	Allied Lines	0	0	0
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.	Commercial multiple peril	0	0	0
6.	Mortgage guaranty	1,152,652	1,152,652	1,114,991
8.	Ocean marine	0	0	0
9.	Inland marine	0	0	0
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	0	0	0
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disability income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	0	0	0
17.1	Other liability - occurrence	0	0	0
17.2	Other liability - claims-made	0	0	0
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0
19.4	Other commercial auto liability	0	0	0
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	0	0	0
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	0	0	0
27.	Boiler and machinery	0	0	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	1,152,652	1,152,652	1,114,991
DETAILS OF WRITE-INS				
3401.	.....		
3402.	.....		
3403.	.....		
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE GUARANTY COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2022 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2019 + Prior .....	.9	.2	.11	.0	.0	.0	.3	.0	.1	.4	(6)	(1)	(7)
2. 2020 .....	.32	.5	.37	.1	.0	.1	.51	.0	.4	.55	.20	(1)	.19
3. Subtotals 2020 + Prior .....	.41	.7	.48	.1	.0	.1	.54	.0	.5	.59	.14	(2)	.12
4. 2021 .....	.39	.8	.47	.0	.0	.0	.4	.10	.6	.20	(35)	.8	(27)
5. Subtotals 2021 + Prior .....	.80	.15	.95	.1	.0	.1	.58	.10	.11	.79	(21)	.6	(15)
6. 2022	XXX	XXX	XXX	XXX	.0	.0	XXX	.4	.0	.4	XXX	XXX	XXX
7. Totals	80	15	95	1	0	1	58	14	11	83	(21)	6	(15)
8. Prior Year-End Surplus As Regards Policyholders	44,172										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (26.3)	2. 40.0	3. (15.8)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

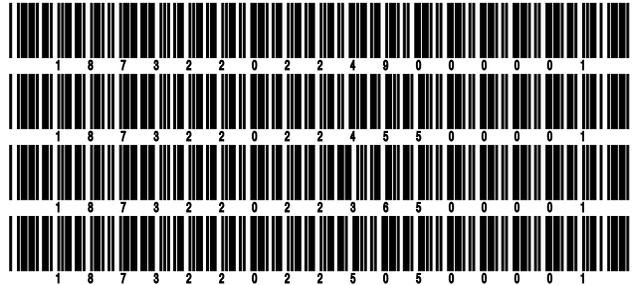
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
AUGUST FILING	
5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Supplement A to Schedule T [Document Identifier 455]
3. Medicare Part D Coverage Supplement [Document Identifier 365]
4. Director and Officer Supplement [Document Identifier 505]



NONE

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE GUARANTY COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	40,374,798	43,725,018
2. Cost of bonds and stocks acquired	9,258,068	48,516,625
3. Accrual of discount	14,107	46,598
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	(107,945)	867,946
6. Deduct consideration for bonds and stocks disposed of	5,388,755	52,765,442
7. Deduct amortization of premium	1,966	15,948
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	44,148,306	40,374,798
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	44,148,306	40,374,798

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE GUARANTY COMPANY

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	40,374,798	9,258,068	5,496,701	12,141	44,148,306	0	0	40,374,798
2. NAIC 2 (a)	0	0	0	0	0	0	0	0
3. NAIC 3 (a)	0	0	0	0	0	0	0	0
4. NAIC 4 (a)	0	0	0	0	0	0	0	0
5. NAIC 5 (a)	0	0	0	0	0	0	0	0
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	40,374,798	9,258,068	5,496,701	12,141	44,148,306	0	0	40,374,798
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	40,374,798	9,258,068	5,496,701	12,141	44,148,306	0	0	40,374,798

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$0 ; NAIC 2 \$0 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

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Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of
Derivatives

N O N E

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE GUARANTY COMPANY

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	5,602,063	1,785,257
2. Cost of cash equivalents acquired	1,623,234	17,600,258
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	6,354,656	13,783,452
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	870,641	5,602,063
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	870,641	5,602,063

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE GUARANTY COMPANY

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	
912828-27-8	UNITED STATES TREASURY		.01/31/2022	JP Morgan Securities Inc.		993,438	1,000,000	.83	1.A	
0109999999. Subtotal - Bonds - U.S. Governments								.83	XXX	
04685A-2L-4	ATHENE GLOBAL FUNDING		.03/24/2022	SUNTRUST ROBINSON HUMPHREY INC		487,800	500,000	2,569	1.F FE	
04685A-3F-6	ATHENE GLOBAL FUNDING		.01/04/2022	DEUTSCHE BANK SECURITIES, INC.		500,000	500,000	.0	1.F FE	
04685A-3G-4	ATHENE GLOBAL FUNDING		.01/04/2022	DEUTSCHE BANK SECURITIES, INC.		500,000	500,000	.0	1.F FE	
36143L-2G-9	GA GLOBAL FUNDING TRUST		.01/03/2022	WELLS FARGO SECURITIES LLC		999,720	1,000,000	.0	1.G FE	
38141G-ZK-3	GOLDMAN SACHS GROUP INC		.01/19/2022	GOLDMAN SACHS & CO, NY		1,000,000	1,000,000	.0	1.F FE	
46647P-CV-6	JPMORGAN CHASE & CO		.02/16/2022	J P MORGAN SECURITIES		1,000,000	1,000,000	.0	1.F FE	
61747Y-EK-7	MORGAN STANLEY		.01/19/2022	MORGAN STANLEY & COMPANY		1,000,000	1,000,000	.0	1.F FE	
61747Y-EM-3	MORGAN STANLEY		.02/16/2022	MORGAN STANLEY & COMPANY		500,000	500,000	.0	1.F FE	
61772B-AB-9	MORGAN STANLEY		.03/23/2022	WELLS FARGO SECURITIES LLC		928,730	1,000,000	6,239	1.F FE	
74256L-ET-2	PRINCIPAL LIFE GLOBAL FUNDING II		.01/04/2022	DEUTSCHE BANK SECURITIES, INC.		498,380	500,000	.0	1.E FE	
78016E-YM-3	ROYAL BANK OF CANADA	C	.01/12/2022	RBC CAPITAL MARKETS		850,000	850,000	.0	1.F FE	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							8,264,630	8,350,000	8,809	XXX
2509999997. Total - Bonds - Part 3							9,258,068	9,350,000	8,892	XXX
2509999998. Total - Bonds - Part 5							XXX	XXX	XXX	XXX
2509999999. Total - Bonds							9,258,068	9,350,000	8,892	XXX
4509999997. Total - Preferred Stocks - Part 3							0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3							0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5							XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks							0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks							0	XXX	0	XXX
6009999999 - Totals							9,258,068	XXX	8,892	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE GUARANTY COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15									
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol		
912828-W5-5	UNITED STATES TREASURY		02/28/2022	Maturity @ 100.00		220,000	220,000	220,129	220,004	0	(4)	0	(4)	0	220,000	0	0	0	2,063	02/28/2022	1.A		
91282C-BL-4	UNITED STATES TREASURY		02/22/2022	J P MORGAN SECURITIES		279,844	300,000	283,863	284,983	0	219	0	219	0	285,203	0	(5,359)	(5,359)	1,762	02/15/2031	1.A		
91282C-BR-1	UNITED STATES TREASURY		03/02/2022	BANC OF AMERICA/FIXED INCOME		1,073,188	1,100,000	1,096,305	1,097,229	0	211	0	211	0	1,097,441	0	(24,253)	(24,253)	1,284	03/15/2024	1.A		
91282C-DH-1	UNITED STATES TREASURY		01/04/2022	J P MORGAN SECURITIES		993,164	1,000,000	993,906	994,031	0	28	0	28	0	994,060	0	(896)	(896)	1,077	11/15/2024	1.A		
0109999999. Subtotal - Bonds - U.S. Governments						2,566,195	2,620,000	2,594,203	2,596,248	0	455	0	455	0	2,596,703	0	(30,507)	(30,507)	6,186	XXX	XXX		
04685A-3F-6	ATHENE GLOBAL FUNDING		03/24/2022	SUNTRUST ROBINSON HUMPHREY INC		478,870	500,000	500,000	0	0	0	0	0	500,000	0	(21,130)	(21,130)	1,931	01/07/2025	1.F FE			
46647P-BZ-8	JPMORGAN CHASE & CO		02/16/2022	MORGAN STANLEY & COMPANY		988,790	1,000,000	1,000,000	1,000,000	0	0	0	0	1,000,000	0	(11,210)	(11,210)	2,943	03/16/2024	1.F FE			
61747Y-EK-7	MORGAN STANLEY		03/23/2022	WELLS FARGO SECURITIES LLC		954,900	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(45,100)	(45,100)	4,194	01/21/2028	1.F FE			
637432-NM-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN		03/25/2022	Call @ 100.00		400,000	400,000	399,888	399,993	0	5	0	5	0	399,998	0	2	2	4,000	04/25/2022	1.E FE		
1109999997. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,822,560	2,900,000	2,899,888	1,399,993	0	5	0	5	0	2,899,998	0	(77,438)	(77,438)	13,067	XXX	XXX		
2509999997. Total - Bonds - Part 4						5,388,755	5,520,000	5,494,091	3,996,241	0	460	0	460	0	5,496,701	0	(107,945)	(107,945)	19,253	XXX	XXX		
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
2509999999. Total - Bonds						5,388,755	5,520,000	5,494,091	3,996,241	0	460	0	460	0	5,496,701	0	(107,945)	(107,945)	19,253	XXX	XXX		
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
6009999999 - Totals						5,388,755	XXX	5,494,091	3,996,241	0	460	0	460	0	5,496,701	0	(107,945)	(107,945)	19,253	XXX	XXX		

EO5

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

