

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

ARCH MORTGAGE INSURANCE COMPANY

NAIC Group Code 1279 (Current) 1279 (Prior) NAIC Company Code 40266 Employer's ID Number 36-3105660

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

Country of Domicile United States of America

Incorporated/Organized 12/30/1980 Commenced Business 12/31/1981

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

Assistant General Counsel Tracy Teri Willis # Senior Vice President & Controller Brian Joseph Smith

OTHER

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

DIRECTORS OR TRUSTEES

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

State of North Carolina County of Guilford SS:

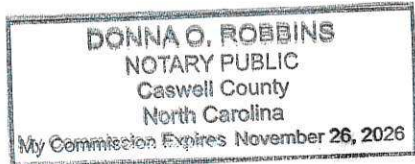
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any 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.

Signatures of Robert Michael Schmeiser, Tracy Teri Willis, and Thomas Harrison Jeter with their titles.

Subscribed and sworn to before me this 9th day of May, 2024 Donna O. Robbins

- 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.....

Donna O. Robbins Notary Public 11/26/2026



STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE 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	1,728,535,588	0	1,728,535,588	1,727,113,681
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	1,010,000	0	1,010,000	1,010,000
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 (\$ 15,541,995), cash equivalents (\$ 112,865,421) and short-term investments (\$ 8,101,662)	136,509,078	0	136,509,078	38,647,855
6. Contract loans (including \$0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	53,509,496	0	53,509,496	51,224,209
9. Receivables for securities	6,788,393	0	6,788,393	712,704
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)	1,926,352,555	0	1,926,352,555	1,818,708,449
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	15,204,062	0	15,204,062	18,485,592
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	31,315,968	0	31,315,968	37,454,412
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	1,329,871	0	1,329,871	818,961
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	0	0	0	9,700,450
18.2 Net deferred tax asset	287,187,615	254,153,218	33,034,397	19,975,383
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	103,010	0	103,010	9,133
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	153,750,428	1,709,843	152,040,585	143,621,473
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,415,243,509	255,863,061	2,159,380,448	2,048,773,853
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	2,415,243,509	255,863,061	2,159,380,448	2,048,773,853
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. Company owned life insurance	152,040,515	0	152,040,515	143,621,403
2502. Licenses purchased	1,672,343	1,672,343	0	0
2503. Other assets	70	0	70	70
2598. Summary of remaining write-ins for Line 25 from overflow page	37,500	37,500	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	153,750,428	1,709,843	152,040,585	143,621,473

STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 17,965,311)	94,370,207	98,996,729
2. Reinsurance payable on paid losses and loss adjustment expenses	414,664	0
3. Loss adjustment expenses	7,889,625	7,876,931
4. Commissions payable, contingent commissions and other similar charges	0	0
5. Other expenses (excluding taxes, licenses and fees)	67,588	210,854
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	4,861,235	3,676,830
7.1 Current federal and foreign income taxes (including \$ (702,436) on realized capital gains (losses))	2,648,271	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 \$ 110,625,752 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)	28,889,447	31,005,441
10. Advance premium	263,827	124,722
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	107,996,906	109,289,481
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	277,991	355,729
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	27,057,986	12,911,737
20. Derivatives	0	0
21. Payable for securities	34,390,753	1,091,648
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	1,596,975,737	1,630,089,136
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,906,104,237	1,895,629,238
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	1,906,104,237	1,895,629,238
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	2,750,000	2,750,000
31. Preferred capital stock	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	49,500,000	49,500,000
34. Gross paid in and contributed surplus	5,571,359	5,571,359
35. Unassigned funds (surplus)	195,454,852	95,323,256
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)	253,276,211	153,144,615
38. Totals (Page 2, Line 28, Col. 3)	2,159,380,448	2,048,773,853
DETAILS OF WRITE-INS		
2501. Contingency reserve	1,587,395,119	1,618,561,301
2502. Premium refund reserve	1,304,517	1,409,984
2503. Deferred ceding commission	8,276,101	10,117,851
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)	1,596,975,737	1,630,089,136
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, 2024 OF THE ARCH MORTGAGE INSURANCE 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 \$ 228,542,133)	232,439,657	230,475,396	929,339,966
1.2 Assumed (written \$ 43,536,484)	45,652,479	44,661,252	162,958,403
1.3 Ceded (written \$ 230,947,618)	234,845,142	242,543,400	958,008,103
1.4 Net (written \$ 41,130,999)	43,246,994	32,593,248	134,290,266
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 17,965,311):			
2.1 Direct	2,613,103	18,906,335	(12,530,399)
2.2 Assumed	(869,452)	5,046,732	(21,208,463)
2.3 Ceded	2,613,103	18,906,335	(12,530,399)
2.4 Net	(869,452)	5,046,732	(21,208,463)
3. Loss adjustment expenses incurred	514,334	413,245	1,897,654
4. Other underwriting expenses incurred	1,270,977	5,880,830	10,334,464
5. Aggregate write-ins for underwriting deductions	(31,166,182)	(4,589,507)	(26,201,332)
6. Total underwriting deductions (Lines 2 through 5)	(30,250,323)	6,751,300	(35,177,677)
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	73,497,317	25,841,948	169,467,943
INVESTMENT INCOME			
9. Net investment income earned	17,610,552	14,330,858	61,098,326
10. Net realized capital gains (losses) less capital gains tax of \$ (702,436)	(2,642,499)	(7,499,489)	(20,126,738)
11. Net investment gain (loss) (Lines 9 + 10)	14,968,053	6,831,369	40,971,588
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	8,419,112	5,126,785	14,919,277
15. Total other income (Lines 12 through 14)	8,419,112	5,126,785	14,919,277
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	96,884,482	37,800,102	225,358,808
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)	96,884,482	37,800,102	225,358,808
19. Federal and foreign income taxes incurred	12,010,292	5,668,926	41,370,615
20. Net income (Line 18 minus Line 19)(to Line 22)	84,874,190	32,131,176	183,988,193
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	153,144,615	143,084,756	143,084,756
22. Net income (from Line 20)	84,874,190	32,131,176	183,988,193
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ 469,538	1,766,355	6,604,564	19,560,013
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	(7,115,423)	(3,799,868)	(9,957,716)
27. Change in nonadmitted assets	20,606,474	11,629,220	16,469,369
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	(200,000,000)
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)	100,131,596	46,565,092	10,059,859
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	253,276,211	189,649,848	153,144,615
DETAILS OF WRITE-INS			
0501. Addition to the contingency reserve	22,826,240	22,330,626	81,479,201
0502. Release of the contingency reserve per 120 month statutory holding period	(53,992,422)	(26,920,133)	(107,680,533)
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)	(31,166,182)	(4,589,507)	(26,201,332)
1401. Company owned life insurance	8,419,112	5,126,785	14,919,277
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)	8,419,112	5,126,785	14,919,277
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, 2024 OF THE ARCH MORTGAGE INSURANCE 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	46,010,507	2,156,743	85,269,954
2. Net investment income	20,470,464	15,686,896	56,843,438
3. Miscellaneous income	0	0	0
4. Total (Lines 1 to 3)	66,480,971	17,843,639	142,113,392
5. Benefit and loss related payments	3,853,316	3,025,121	9,592,691
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	2,573,228	7,259,362	15,297,887
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses)	(1,040,864)	0	12,849,240
10. Total (Lines 5 through 9)	5,385,680	10,284,483	37,739,819
11. Net cash from operations (Line 4 minus Line 10)	61,095,291	7,559,156	104,373,573
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	453,291,843	219,344,770	866,880,388
12.2 Stocks	8,670	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	165,715	351,297
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	12,998
12.7 Miscellaneous proceeds	33,299,105	31,884,206	1,091,648
12.8 Total investment proceeds (Lines 12.1 to 12.7)	486,599,618	251,394,691	868,336,331
13. Cost of investments acquired (long-term only):			
13.1 Bonds	457,681,584	226,833,103	790,513,212
13.2 Stocks	8,744	0	0
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	713	181,213
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	6,075,689	12,885,342	712,704
13.7 Total investments acquired (Lines 13.1 to 13.6)	463,766,018	239,719,158	791,407,129
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)	22,833,600	11,675,534	76,929,203
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	200,000,000
16.6 Other cash provided (applied)	13,932,331	683,670	3,813,365
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	13,932,331	683,670	(196,186,635)
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)	97,861,222	19,918,360	(14,883,859)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	38,647,855	53,531,714	53,531,714
19.2 End of period (Line 18 plus Line 19.1)	136,509,078	73,450,074	38,647,855
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. Change in contingency reserve	31,166,182	4,589,507	26,201,332
20.0002. Change in premium refund reserve	105,467	155,787	827,100
20.0003. Change in deferred ceding commission	1,841,750	859,674	2,192,423
20.0004. Change in escheatable and stale checks	0	(16,236)	525,198
20.0005. Change in value of Insurance Company Owned Life Insurance (ICOLI)	8,419,112	(5,126,785)	14,919,277

NOTES TO FINANCIAL STATEMENTS

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

The accompanying financial statements of Arch Mortgage Insurance 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 changes in contingency reserves must be 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 #		2024		2023
NET INCOME							
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$	84,874,190	\$	183,988,193
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP: Change in contingency reserve	58	4	5	\$	31,166,182	\$	26,201,332
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$	53,708,008	\$	157,786,861
SURPLUS							
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$	253,276,211	\$	153,144,615
(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	\$	253,276,211	\$	153,144,615

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

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
	\$ 153,144,615	XXX
	\$ -	XXX
	\$ -	XXX
	\$ 19,975,383	XXX
	\$ 133,169,232	XXX
	\$ 13,316,923	XXX
	XXX	\$ -
	XXX	0.0%

NOTES TO FINANCIAL STATEMENTS

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) OTTI recognized 1st Quarter
Not Applicable**(3) Recognized OTTI securities**
Not Applicable**(4) 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	\$ 97,101
2. 12 Months or Longer	\$ 10,627,825

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

1. Less than 12 Months	\$ 32,402,297
2. 12 Months or Longer	\$ 119,990,292

(5) Information Investor Considered In 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**
Not Applicable**NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies**

Not Applicable

NOTE 7 Investment Income

No significant changes

NOTE 8 Derivative Instruments

Not Applicable

NOTE 9 Income Taxes

No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
B. Transactions

Under the terms of the Development Coverage Reinsurance Agreement with Arch Reinsurance LTD, ("ARL"), the Company ceded a year to date premium of \$2,405,485 as of March 31, 2024.

On May 6, 2021, the Department non-disapproved the Company's request to enter into an Intercompany Loan Agreement with Arch Capital Group (U.S.) Inc. ("ACGUS"). Under the terms of the agreement, the Company would loan ACGUS up to \$200 million, subject to certain limitations. In 2024, the Company has issued no loans to ACGUS. As of March 31, 2024 and December 31, 2023, there were no loans to ACGUS outstanding.

D. Amount Due From Or To Related Parties

At March 31, 2024, the Company reported a receivable of \$103,010 and a payable of (\$27,057,986) from/to affiliated companies. Details of the balances are: United Guaranty Residential Insurance Company \$101,586; Arch Insurance Group \$41; Arch Mortgage Assurance Company \$1,383; Arch U.S. MI Services, Inc. (\$26,037,631); United Guaranty Services, Inc. (\$65,036); Arch Mortgage Guaranty Company (\$321,724); Arch Investment Management Ltd. (\$633,595).

At December 31, 2023, the Company reported a receivable of \$9,133 and a payable of (\$12,911,737) from/to affiliated companies. Details of the balances are: Arch Mortgage Assurance Company \$9,133; United Guaranty Residential Insurance Company (\$82,014); Arch U.S. MI Services, Inc. (\$12,422,850); Arch Mortgage Guaranty Company (\$398,739); United Guaranty Services, Inc. (\$7,786); United Guaranty Residential Insurance Company of North Carolina (\$348).

Intercompany balances are settled monthly.

NOTE 11 Debt
B. FHLB (Federal Home Loan Bank) Agreements
(1) Description of Agreement/Borrowing

On June 1, 2020, the Company became a member of the FHLB and intends to obtain secured advances to provide low cost, supplemental liquidity.

As of March 31, 2024, the Company has determined its estimated maximum borrowing capacity to be \$539,845,112 which represents 25% of admitted assets.

(2) FHLB Capital Stock
a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Current Year			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 1,010,000	\$ 1,010,000	\$ -
(c) Activity Stock	\$ -	\$ -	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 1,010,000	\$ 1,010,000	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 539,845,112	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 1,010,000	\$ 1,010,000	\$ -
(c) Activity Stock	\$ -	\$ -	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 1,010,000	\$ 1,010,000	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 512,193,463	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1		2			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2. Class B	\$ 1,010,000	\$ 1,010,000	\$ -	\$ -	\$ -	\$ -

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)

11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Protected Cell Account Total Collateral Pledged (Lines 2+3)	\$ -	\$ -	\$ -
2. Current Year General Account Total Collateral Pledged	\$ -	\$ -	\$ -
3. Current Year Protected Cell Account Total Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Protected Cell Account Total Collateral Pledged	\$ -	\$ -	\$ -

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
 11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
 11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
 11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Protected Cell Account Maximum Collateral Pledged (Lines 2+3)	\$ -	\$ -	\$ -
2. Current Year General Account Maximum Collateral Pledged	\$ -	\$ -	\$ -
3. Current Year Protected Cell Account Maximum Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Protected Cell Account Maximum Collateral Pledged	\$ -	\$ -	\$ -

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Protected Cell Account	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ -	\$ -	\$ -	\$ -
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ -	\$ -	\$ -	\$ -
2. Prior Year end				
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ -	\$ -	\$ -	\$ -
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ -	\$ -	\$ -	\$ -

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Protected Cell Account
1. Debt	\$ -	\$ -	\$ -
2. Funding Agreements	\$ -	\$ -	\$ -
3. Other	\$ -	\$ -	\$ -
4. Aggregate Total (1+2+3)	\$ -	\$ -	\$ -

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

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 Dividends Paid
 Not Applicable

NOTE 14 Liabilities, Contingencies and Assessments
 No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 15 Leases

No significant changes

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	\$ 0	\$ -	\$ -	\$ -	\$ 0
Other MM Mutual Fund	\$ 64,293,735	\$ -	\$ -	\$ -	\$ 64,293,735
Indust. & Misc.	\$ -	\$ 74,917,245	\$ -	\$ -	\$ 74,917,245
Special Rev./Assess. Oblig.	\$ -	\$ 2,665,444	\$ -	\$ -	\$ 2,665,444
SVO Identified Funds	\$ 44,068,904	\$ -	\$ -	\$ -	\$ 44,068,904
Bank Loans Unaffiliated	\$ -	\$ 3,732,748	\$ -	\$ -	\$ 3,732,748
Common Stock (D-2.2)	\$ -	\$ 1,010,000	\$ -	\$ -	\$ 1,010,000
Cash, Cash Equivalents and Short-Term Investments - Indust. & Misc.	\$ -	\$ 587,983	\$ -	\$ -	\$ 587,983
Total assets at fair value/NAV	\$ 108,362,639	\$ 82,913,419	\$ -	\$ -	\$ 191,276,058

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

At March 31, 2024, 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, 2024.

(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.

(5) Fair Value Disclosures

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	\$ 1,653,968,744	\$ 1,728,535,588	\$ 184,016,925	\$ 1,469,120,307	\$ 831,512	\$ -	\$ -
Cash, cash equivalent and short-term investments	\$ 136,506,143	\$ 136,509,078	\$ 132,309,497	\$ 4,196,645	\$ -	\$ -	\$ -
Common stock	\$ 1,010,000	\$ 1,010,000	\$ -	\$ 1,010,000	\$ -	\$ -	\$ -
Other long term assets	\$ 53,509,496	\$ 53,509,496	\$ 53,509,496	\$ -	\$ -	\$ -	\$ -

D. Not Practicable to Estimate Fair Value

Not Applicable

E. NAV Practical Expedient Investments

Not Applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 21 Other Items

H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

Beginning in February 2021, the Company is the beneficiary of insurance policies on the lives of certain of its officers and employees.

(1) Amount of admitted balance that could be realized from an investment vehicle	\$	-
(2) Percentage Bonds		25.480%
(3) Percentage Stocks		72.120%
(4) Percentage Mortgage Loans		0.000%
(5) Percentage Real Estate		0.000%
(6) Percentage Cash and Short-Term Investments		2.400%
(7) Percentage Derivatives		0.000%
(8) Percentage Other Invested Assets		0.000%

NOTE 22 Events Subsequent

Subsequent events have been considered through May 14, 2024 for these statutory financial statements which are to be issued on May 14, 2024.

Type I – Recognized Subsequent Events:

Not Applicable

Type II – Nonrecognized Subsequent Events:

On May 14, 2024, the Department non-disapproved the Company's request to pay an extraordinary dividend up to \$130,000,000 to its parent company, Arch U.S. MI Holdings, Inc. on or before June 30, 2024.

NOTE 23 Reinsurance

No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

F. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)?

Yes [] No [X]

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 \$19.0 million and \$17.4 million for the three months ended March 31, 2024 and 2023, 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

NOTE 34 Subscriber Savings Accounts

Not Applicable

NOTE 35 Multiple Peril Crop Insurance

Not Applicable

NOTE 36 Financial Guaranty Insurance

Not Applicable

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 [X]
- 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 [X]
- 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 [X] 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 [X] No []
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
The following activity occurred during the first quarter of 2024: Companies added: Arch Capital Group (Cayman) Ltd.; Arch US Investments, LLC; Propeller, Inc. Other changes: Watford Insurance Company was redomesticated to Missouri.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] 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 [X]
- 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 [X] 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 [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 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 [X]
- 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 [X]
- 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 [X]
- 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

STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

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 [X] 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 [X]
- 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 [X]
- 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 [X] 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 [X]
- 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 [X]
- 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 [X]
- 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, 2024 OF THE ARCH MORTGAGE INSURANCE 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.....
Eagle Point Credit Management LLC	U.....
Shenkman Capital Management, Inc	U.....
Sun Life Capital Management LLC	U.....
Allspring Global Investments	U.....
CVC Credit Partners, LLC	U.....

- 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	549300V710J0X1AVNB25	SEC	DS.....
166370	Eagle Point Credit Management LLC	549300JTV07DRG00U053	SEC	NO.....
112192	Shenkman Capital Management, Inc	549300915M5PZJRLF317	SEC	NO.....
109684	Sun Life Capital Management LLC	5493001YL0M8HINPEN55	SEC	NO.....
104973	Allspring Global Investments LLC	549300B3H21002L85190	SEC	NO.....
138528	CVC Credit Partners, LLC	54930009HJEK4028LZ52	SEC	NO.....

- 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:

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

5. Operating Percentages:

5.1 A&H loss percent0.000 %

5.2 A&H cost containment percent0.000 %

5.3 A&H expense percent excluding cost containment expenses0.000 %

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, 2024 OF THE ARCH MORTGAGE INSURANCE 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	3,078,793	2,919,489	148,411	62,734	1,970,863	2,494,791
2. Alaska	AK	L	1,142,318	1,171,976	108,902	0	1,089,846	1,240,283
3. Arizona	AZ	L	3,303,223	3,453,699	614	25,522	3,287,465	3,995,649
4. Arkansas	AR	L	1,590,682	1,446,309	(613)	26,784	829,480	1,099,437
5. California	CA	L	16,939,982	17,605,362	259,077	29,556	22,567,481	26,069,510
6. Colorado	CO	L	4,417,202	4,520,340	73,880	0	3,167,290	4,683,865
7. Connecticut	CT	L	2,549,023	2,394,114	66,389	(400)	2,690,749	2,819,090
8. Delaware	DE	L	665,100	629,358	0	0	689,456	1,356,870
9. District of Columbia	DC	L	664,402	655,180	30,293	0	706,468	1,276,267
10. Florida	FL	L	10,379,310	11,204,897	51,299	(1,120)	13,483,632	17,639,125
11. Georgia	GA	L	9,876,827	10,171,833	875	43,001	10,414,267	11,768,362
12. Hawaii	HI	L	508,576	518,026	0	237,169	1,264,770	851,455
13. Idaho	ID	L	1,079,490	1,226,540	9,457	0	736,572	884,513
14. Illinois	IL	L	9,052,252	8,868,910	384,395	145,927	9,611,548	12,729,227
15. Indiana	IN	L	7,273,558	6,762,056	176,138	105,591	5,634,692	6,128,014
16. Iowa	IA	L	3,376,417	3,323,653	85,939	61,399	1,948,037	2,924,706
17. Kansas	KS	L	2,646,389	2,516,865	3,126	0	1,521,727	2,101,664
18. Kentucky	KY	L	2,707,148	2,590,182	37,388	0	1,853,057	1,883,906
19. Louisiana	LA	L	1,901,344	1,857,409	104,994	26,743	2,499,193	3,399,552
20. Maine	ME	L	912,698	847,844	0	0	421,110	483,250
21. Maryland	MD	L	5,881,609	5,833,103	210,722	(169)	5,606,902	9,542,332
22. Massachusetts	MA	L	8,136,953	8,078,729	103,007	17,835	6,074,803	7,500,663
23. Michigan	MI	L	10,310,223	7,516,986	160,668	221,706	7,997,442	8,733,708
24. Minnesota	MN	L	8,681,114	8,216,283	65,923	119,557	6,878,227	7,692,490
25. Mississippi	MS	L	752,935	752,358	13,560	0	913,410	1,214,308
26. Missouri	MO	L	4,757,289	4,304,081	27,998	17,810	3,414,505	3,660,475
27. Montana	MT	L	397,008	372,153	0	0	147,900	164,401
28. Nebraska	NE	L	1,955,709	1,922,134	0	0	1,406,835	1,555,981
29. Nevada	NV	L	1,652,625	1,561,608	151,037	(1,325)	1,663,399	2,047,456
30. New Hampshire	NH	L	1,557,521	1,559,887	0	0	861,297	1,016,655
31. New Jersey	NJ	L	5,615,164	5,494,729	202,819	92,062	6,692,157	9,398,114
32. New Mexico	NM	L	1,141,842	1,130,824	117,271	5,066	943,152	1,092,883
33. New York	NY	L	4,995,437	4,572,986	190,561	187,463	5,719,201	8,144,720
34. North Carolina	NC	L	8,952,733	8,570,106	23,847	(333)	5,923,143	6,982,119
35. North Dakota	ND	L	307,970	285,419	0	0	283,340	268,167
36. Ohio	OH	L	7,974,183	7,321,725	118,553	62,135	6,373,798	6,721,773
37. Oklahoma	OK	L	2,856,739	2,743,622	18,570	0	2,502,242	3,326,208
38. Oregon	OR	L	3,089,221	3,255,589	34,037	0	2,567,690	2,839,618
39. Pennsylvania	PA	L	6,723,175	6,271,366	95,942	139,573	6,206,356	7,050,247
40. Rhode Island	RI	L	1,431,200	1,382,432	0	0	877,750	1,324,935
41. South Carolina	SC	L	5,038,607	5,059,460	111,472	18,426	4,414,824	5,261,563
42. South Dakota	SD	L	795,764	794,290	27,020	0	368,349	376,294
43. Tennessee	TN	L	5,816,645	5,773,359	19,063	53,124	3,111,895	4,218,170
44. Texas	TX	L	18,940,190	19,226,410	374,950	37,823	18,856,005	20,731,241
45. Utah	UT	L	3,554,945	4,021,557	93,740	0	3,775,742	3,941,181
46. Vermont	VT	L	544,920	533,153	0	0	244,744	294,045
47. Virginia	VA	L	6,884,143	6,799,801	(325)	28,478	4,368,310	5,972,790
48. Washington	WA	L	7,213,546	7,169,983	173,875	75,379	4,793,257	5,647,053
49. West Virginia	WV	L	399,845	363,951	62,868	(8,315)	177,576	420,700
50. Wisconsin	WI	L	7,764,165	7,588,404	(22,620)	100,637	3,642,472	4,591,767
51. Wyoming	WY	L	284,292	289,818	0	0	319,733	332,144
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	L	0	0	0	0	0	0
54. Puerto Rico	PR	L	69,687	57,882	0	(571)	106,527	91,108
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		228,542,133	223,508,230	3,915,122	1,929,267	203,620,686	247,984,845
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

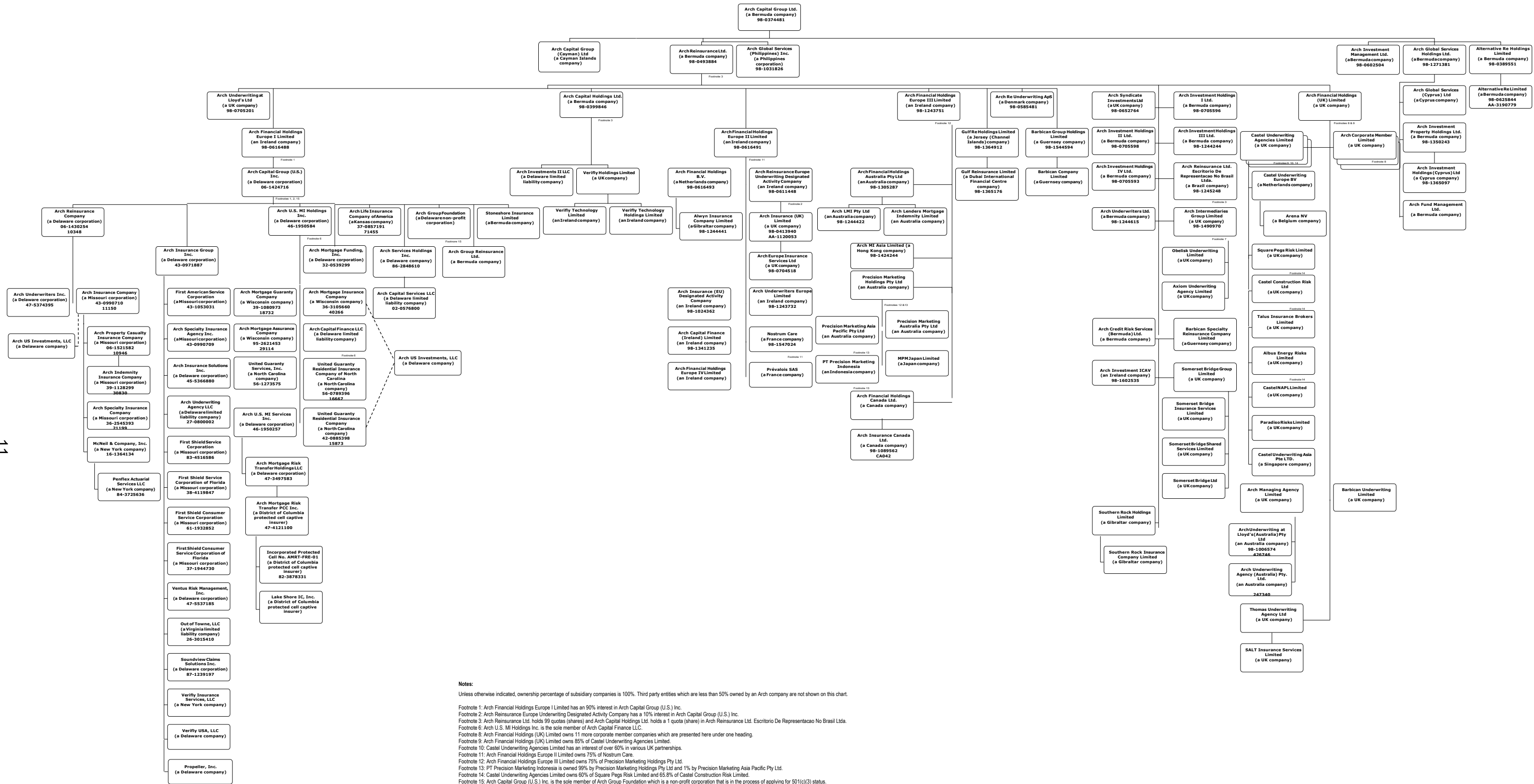
(a) Active Status Counts:

- | | | | |
|--|----|--|---|
| 1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... | 53 | 4. Q - Qualified - Qualified or accredited reinsurer..... | 0 |
| 2. R - Registered - Non-domiciled RRGs..... | 0 | 5. D - Domestic Surplus Lines Insurer (DSL) - Reporting entities authorized to write surplus lines in the state of domicile..... | 0 |
| 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)..... | 0 | 6. N - None of the above - Not allowed to write business in the state..... | 4 |

STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

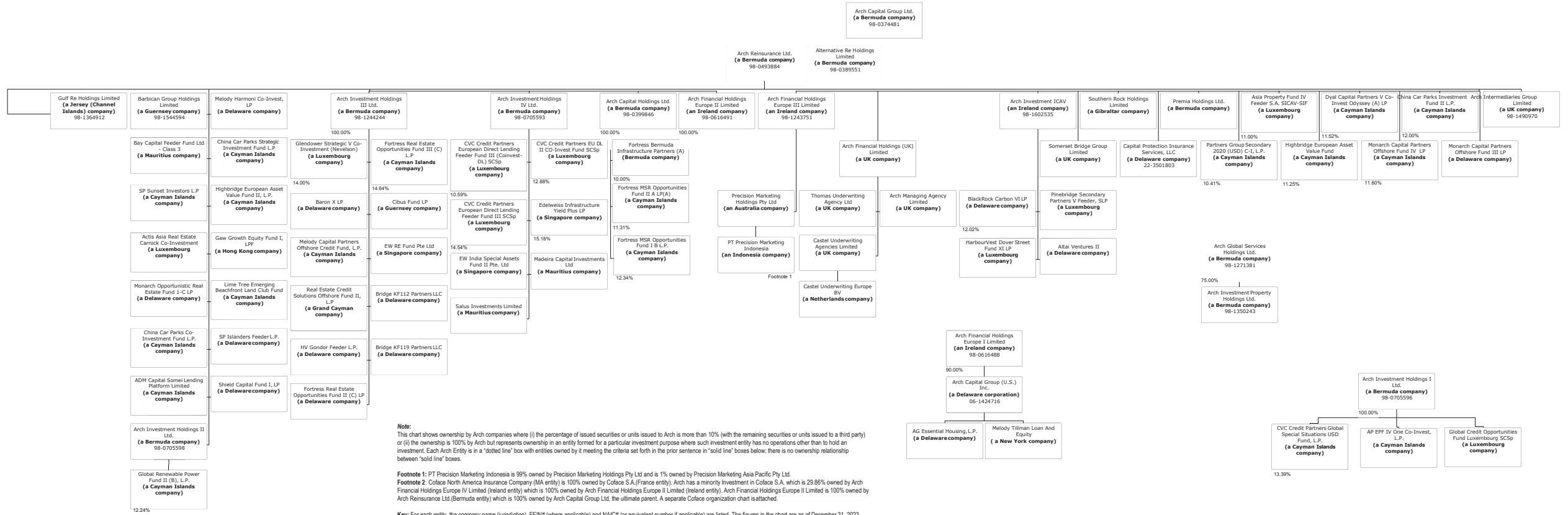
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART I - ORGANIZATIONAL CHART



STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

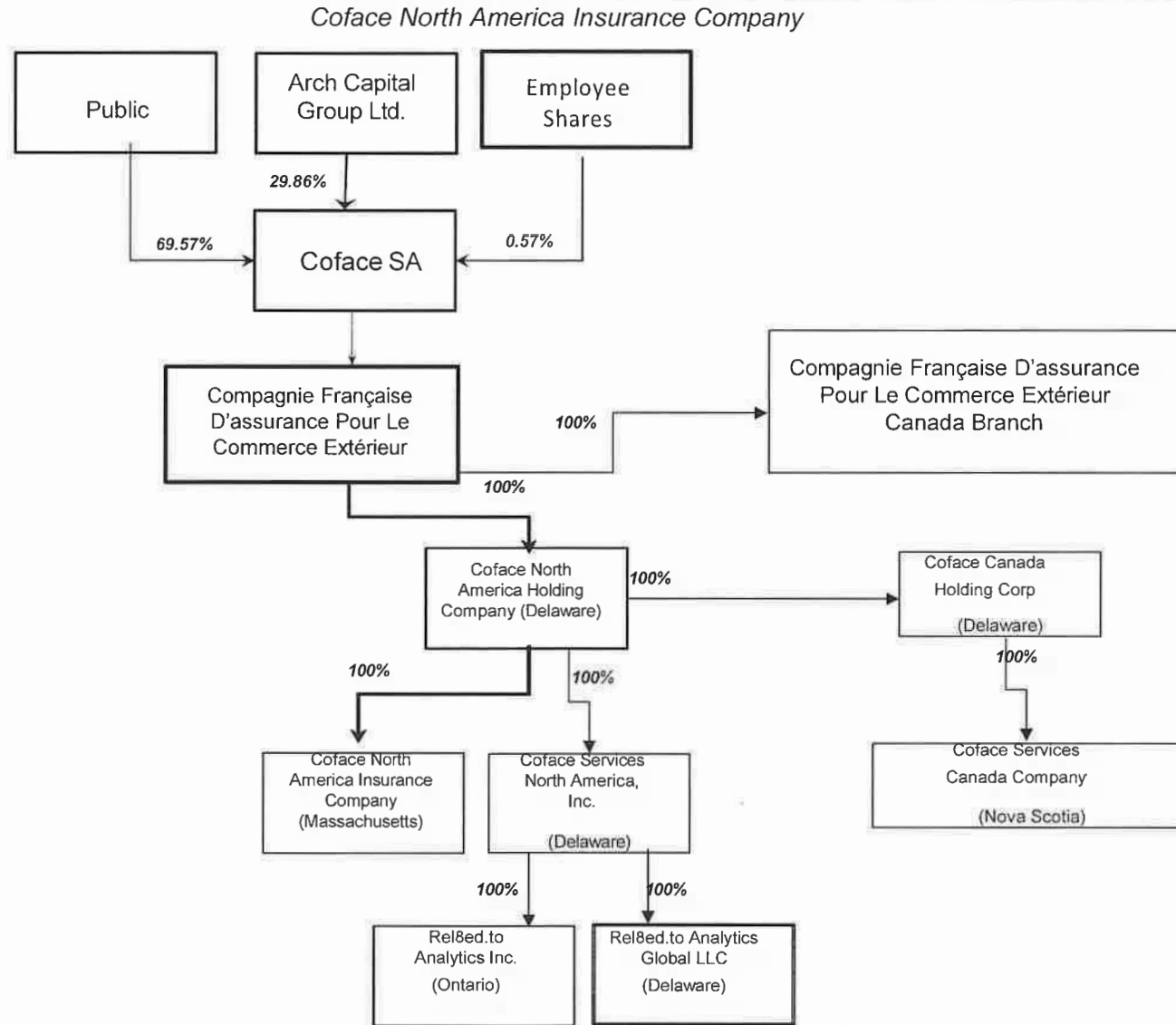
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING GROUP PART I - ORGANIZATIONAL CHART



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STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

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



Coface North American Insurance Company is 100% owned by Coface S.A. Coface is 29.86% is owned by Arch Capital Group Ltd, the ultimate parent. As part of Arch ownership of Coface SA; CNAIC has been included in the Arch Insurance Group (Group Code 1279). A separate Arch Organizational Chart following.

STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE 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	Domiciliary Location	Relationship 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 Required? (Yes/No)	*
			98-0374481		947484	NASDAQ	Arch Capital Group Ltd.	.BMU	UIP			0.000		NO	1
			02-0576800				Arch Capital Services LLC	.DE	NIA	Arch Services Holdings Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-0602504				Arch Investment Management Ltd.	.BMU	NIA	Arch Capital Group Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-0493884				Arch Reinsurance Ltd.	.BMU	IA	Arch Capital Group Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-1031826				Arch Global Services (Philippines) Inc.	.PHL	NIA	Arch Capital Group Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Arch Global Services (Cyprus) Ltd.	.CYP	NIA	Arch Global Services Holdings Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Arch Global Services Holdings Ltd.	.BMU	NIA	Arch Capital Group Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-1244615				Arch Underwriters Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-0705201				Arch Underwriting at Lloyd's Ltd	.GBR	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Axion Underwriting Agency Limited	.GBR	NIA	Arch Intermediaries Group Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Thomas Underwriting Agency Limited	.GBR	NIA	Arch Financial Holdings (UK) Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
							SALT Insurance Services Limited	.GBR	NIA	Thomas Underwriting Agency Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Arch Underwriting Agency (Australia) Pty. Ltd.	.AUS	NIA	Arch Managing Agency Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-0399846				Arch Capital Holdings Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-0616488				Arch Financial Holdings Europe I Limited	.IRL	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-0585481				Arch Re Underwriting ApS	.DNK	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-0652764				Arch Syndicate Investments Ltd	.GBR	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Gulf Re Holdings Limited	.JEY	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Gulf Reinsurance Limited	.ARE	IA	Gulf Re Holdings Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-0705596				Arch Investment Holdings I Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-0705598				Arch Investment Holdings II Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-1244244				Arch Investment Holdings III Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-0705593				Arch Investment Holdings IV Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Somers Group Holdings Ltd.	.BMU	NIA	Greysbridge Holdings Ltd	Ownership	1.000	Arch Capital Group Ltd.	NO	2
							Somers Re Ltd.	.BMU	IA	Somers Group Holdings Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Watford Holdings (UK) Limited	.GBR	NIA	Somers Re Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Watford Holdings (U.S.) Inc.	.DE	NIA	Watford Holdings (UK) Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Watford Insurance Company Europe Limited	.GIB	IA	Watford Holdings (UK) Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Watford Services Inc.	.DE	NIA	Watford Holdings (U.S.) Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			99-1245248				Arch Reinsurance Ltd. Escritorio De Representacao Ltda.	.BRA	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Arch Underwriting at Lloyd's (Australia) Pty Ltd	.AUS	NIA	Arch Managing Agency Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-1006574				Arch Financial Holdings Europe II Limited	.IRL	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-0616491				Arch Financial Holdings Europe III Limited	.IRL	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-1243751				Arch LMI Pty Ltd	.AUS	NIA	Arch Financial Holdings Australia Pty Ltd	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-1244422							Arch Financial Holdings Europe III Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-1305287				Arch Financial Holdings Australia Pty Ltd	.AUS	NIA		Ownership	1.000	Arch Capital Group Ltd.	NO	
			47-3497583				Arch Mortgage Risk Transfer Holdings LLC	.DE	NIA	Arch U.S. MI Services Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			47-4121100				Arch Mortgage Risk Transfer PCC Inc.	.DC	NIA	Arch Mortgage Risk Transfer Holdings LLC	Ownership	1.000	Arch Capital Group Ltd.	NO	
			82-3878331				Incorporated Protected Cell No. AMRT-FRE-01	.DC	NIA	Arch Mortgage Risk Transfer PCC Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-0616493				Arch Financial Holdings B.V.	.NLD	NIA	Arch Financial Holdings Europe II Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Arch Insurance (EU) Designated Activity Company	.IRL	NIA	Arch Financial Holdings Europe II Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-1024362				Arch Underwriters Europe Limited	.IRL	NIA	Arch Financial Holdings Europe II Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-1243732				Arch Reinsurance Europe Underwriting				Ownership	1.000	Arch Capital Group Ltd.	NO	
							Designated Activity Company	.IRL	NIA	Arch Financial Holdings Europe II Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-0611448				Arch Capital Group (U.S.) Inc.	.DE	NIA	Arch Financial Holdings Europe I Limited	Ownership	0.900	Arch Capital Group Ltd.	NO	
			06-1424716								Ownership	0.900	Arch Capital Group Ltd.	NO	

STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE 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	Domiciliary Location	Relationship 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 Required? (Yes/No)	*
			06-1424716				Arch Capital Group (U.S.) Inc.	DE	NIA	Arch Reinsurance Europe Underwriting Designated Activity Company	Ownership	0.100	Arch Capital Group Ltd.	NO	
			98-1244441				Alwyn Insurance Company Limited	GIB	IA	Arch Financial Holdings B.V.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-0413940				Arch Insurance (UK) Limited	GBR	IA	Arch Reinsurance Europe Underwriting Designated Activity Company	Ownership	1.000	Arch Capital Group Ltd.	NO	
1279	Arch Insurance Group	10348	06-1430254				Arch Reinsurance Company	DE	IA	Arch Capital Group (U.S.) Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			47-5374395				Arch Underwriters Inc.	DE	NIA	Arch Reinsurance Company	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-0389551				Alternative Re Holdings Limited	BMU	NIA	Arch Capital Group Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-0704518				Arch Europe Insurance Services Ltd	GBR	NIA	Arch Insurance (UK) Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
			43-0971887				Arch Insurance Group Inc.	DE	NIA	Arch Capital Group (U.S.) Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			22-3501803				Capital Protection Insurance Services, LLC	DE	NIA	Arch Reinsurance Company	Ownership	0.490	Arch Capital Group Ltd.	NO	
			98-0625844				Alternative Re Limited	BMU	NIA	Alternative Re Holdings Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
			43-0990709				Arch Specialty Insurance Agency Inc.	MO	NIA	Arch Insurance Group Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
1279	Arch Insurance Group	11150	43-0990710				Arch Insurance Company	MO	IA	Arch Reinsurance Company	Ownership	1.000	Arch Capital Group Ltd.	NO	
			43-1053031				First American Service Corporation	MO	NIA	Arch Insurance Group Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
1279	Arch Insurance Group	10946	06-1521582				Arch Property Casualty Insurance Company	MO	IA	Arch Insurance Company	Ownership	1.000	Arch Capital Group Ltd.	NO	
1279	Arch Insurance Group	21199	36-2545393				Arch Specialty Insurance Company	MO	IA	Arch Insurance Company	Ownership	1.000	Arch Capital Group Ltd.	NO	
1279	Arch Insurance Group	30830	39-1128299				Arch Indemnity Insurance Company	MO	IA	Arch Property Casualty Insurance Company	Ownership	1.000	Arch Capital Group Ltd.	NO	
			45-5366880				Arch Insurance Solutions Inc.	DE	NIA	Arch Insurance Group Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-1089562				Arch Insurance Canada Ltd.	CAN	IA	Arch Financial Holdings Canada Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			46-1950584				Arch U.S. MI Holdings Inc.	DE	NIA	Arch Capital Group (U.S.) Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			46-1950584				Arch Capital Finance LLC	DE	NIA	Arch U.S. MI Holdings Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			46-1950257				Arch U.S. MI Services Inc.	DE	NIA	Arch US MI Holdings Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
1279	Arch Insurance Group	40266	36-3105660				Arch Mortgage Insurance Company	WI	IA	Arch U.S. MI Holdings Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
1279	Arch Insurance Group	18732	39-1080973				Arch Mortgage Guaranty Company	WI	IA	Arch U.S. MI Holdings Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
1279	Arch Insurance Group	29114	95-2621453				Arch Mortgage Assurance Company	WI	IA	Arch U.S. MI Holdings Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-1341235				Arch Investment Holdings (Cyprus) Ltd	CYP	NIA	Arch Investment Property Holdings Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			56-1273575				Arch Investment Property Holdings Ltd.	BMU	NIA	Arch Global Services Holdings Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-1341235				Arch Capital Finance (Ireland) Limited	IRL	NIA	Arch Financial Holdings Europe II Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
			56-1273575				United Guaranty Services, Inc.	NC	NIA	Arch U.S. MI Holdings Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
1279	Arch Insurance Group	16667	56-0789396				United Guaranty Residential Insurance Company of North Carolina	NC	IA	Arch U.S. MI Holdings Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
1279	Arch Insurance Group	15873	42-0885398				United Guaranty Residential Insurance Company	NC	IA	Arch U.S. MI Holdings Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Prévalois SAS	FRA	NIA	Arch Financial Holdings Europe II Limited	Ownership	0.500	Arch Capital Group Ltd.	NO	
							Premia Holdings Ltd.	BMU	NIA	Arch Reinsurance Ltd.	Ownership	0.230	Arch Capital Group Ltd.	NO	4
							Premia Reinsurance Ltd.	BMU	IA	Premia Holdings Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Premia LV1 Ltd.	BMU	NIA	Premia Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Premia Holdings Inc.	DE	NIA	Premia Holdings Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Premia Solutions Inc.	DE	NIA	Premia Holdings Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			32-0539299				Arch Mortgage Funding, Inc.	DE	NIA	Arch Capital Group (U.S.) Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			98-1490970				Arch Intermediaries Group Limited	GBR	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			16-1364134				Lake Shore IC, Inc.	DC	NIA	Arch Mortgage Risk Transfer PCC Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
							McNeil & Company, Inc.	NY	NIA	Arch Insurance Company	Ownership	1.000	Arch Capital Group Ltd.	YES	
							Obelisk Underwriting Limited	GBR	NIA	Arch Intermediaries Group Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
			83-4516586				First Shield Service Corporation	MO	NIA	Arch Insurance Group Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			38-4119847				First Shield Service Corporation of Florida	MO	NIA	Arch Insurance Group Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			61-1932852				First Shield Consumer Service Corporation	MO	NIA	Arch Insurance Group Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			37-1944730				First Shield Consumer Service Corporation of Florida	MO	NIA	Arch Insurance Group Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	

STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE 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	Domiciliary Location	Relationship 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 Required? (Yes/No)	*
							Arch Fund Management Ltd.	.BMU	NIA	Arch Global Services Holdings Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Albus Energy Risks Limited	.GBR	NIA	Castel Underwriting Agencies Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Castel NAPL Limited	.GBR	NIA	Castel Underwriting Agencies Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Paradiso Risk Limited	.GBR	NIA	Castel Underwriting Agencies Limited	Ownership	0.700	Arch Capital Group Ltd.	NO	
							Arch Group Reinsurance Ltd.	.BMU	NIA	Arch Capital Group (U.S.) Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Stoneshore Insurance Limited	.BMU	NIA	Arch Capital Group (U.S.) Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	3
			81-1736835				Verify Insurance Services, LLC	.NY	NIA	Arch Insurance Group Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			47-3634064				Verify USA, LLC	.DE	NIA	Arch Insurance Group Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Verify Holdings Limited	.GBR	NIA	Arch Capital Holdings Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Verify Technology Holdings Limited	.IRL	NIA	Veifly Holdings Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Verify Technology Limited	.IRL	NIA	Verify Technology Holdings Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Castel Underwriting ASIA Pte LTD.	.SGP	OTH	Castel Underwriting Agencies Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Fortress Bermuda Infrastructure Partners (A)								
							Partners Group Secondary 2020 (USD) C-I ,L.P.	.BMU	OTH	Arch Capital Holdings Ltd	Ownership	0.100	Arch Capital Group Ltd.	NO	3
							Marilyn Alpha Co Investment L.P.	.CYM	OTH	Arch Reinsurance Ltd.	Ownership	0.100	Arch Capital Group Ltd.	NO	3
							CVC Credit Partners European Direct Lending Feeder Fund III (Coinvest-DL) SCSp	.DE	OTH	Arch Mortgage Insurance Company	Ownership	0.100	Arch Capital Group Ltd.	NO	3
							Asia Property Fund IV Feeder S.A SICAV-SIF	.LUX	OTH	Arch Investment Holdings IV Ltd	Ownership	0.110	Arch Capital Group Ltd.	NO	3
							Highbridge European Asset Value Fund	.LUX	OTH	Arch Reinsurance Ltd.	Ownership	0.110	Arch Capital Group Ltd.	NO	3
							Fortress MSR Opportunities Fund II A LP(A)	.CYM	OTH	Arch Reinsurance Ltd.	Ownership	0.110	Arch Capital Group Ltd.	NO	3
							Glendower Strategic V Co-Investment (Nevelson)	.CYM	OTH	Arch Capital Holdings Ltd	Ownership	0.110	Arch Capital Group Ltd.	NO	3
							Dyal Capital Partners V Co-Invest Odyssey (A) LP	.LUX	OTH	Arch Investment Holdings III Ltd	Ownership	0.140	Arch Capital Group Ltd.	NO	
							Monarch Capital Partners Offshore Fund IV LP	.CYM	OTH	Arch Reinsurance Ltd.	Ownership	0.120	Arch Capital Group Ltd.	NO	3
							China Car Parks Investment Fund II L.P.	.CYM	OTH	Arch Reinsurance Ltd.	Ownership	0.120	Arch Capital Group Ltd.	NO	3
							BlackRock Carbon VI LP	.CYM	OTH	Arch Reinsurance Ltd.	Ownership	0.120	Arch Capital Group Ltd.	NO	3
							Global Renewable Power Fund II (B), L.P.	.DE	OTH	Arch Investment ICAV	Ownership	0.120	Arch Capital Group Ltd.	NO	3
							CVC Credit Partners EU DL II Co-Invsct Fund SCSp	.CYM	OTH	Arch Investment Holdings II Ltd	Ownership	0.120	Arch Capital Group Ltd.	NO	3
							CVC Credit Partners Global Special Situations USD Fund, L.P.	.LUX	OTH	Arch Investment Holdings IV Ltd	Ownership	0.130	Arch Capital Group Ltd.	NO	3
							CVC Credit Partners European Direct Lending Feeder Fund III SCSp	.CYM	OTH	Arch Investment Holdings I Ltd	Ownership	0.130	Arch Capital Group Ltd.	NO	3
							Fortress Real Estate Opportunities Fund III (C) L.P.	.LUX	OTH	Arch Investment Holdings IV Ltd	Ownership	0.150	Arch Capital Group Ltd.	NO	3
							Edelweiss Infrastructure Yield Plus LP	.CYM	OTH	Arch Investment Holdings III Ltd	Ownership	0.150	Arch Capital Group Ltd.	NO	3
							AP EPF IV One Co-Invest, L.P.	.SGP	OTH	Arch Investment Holdings IV Ltd	Ownership	0.150	Arch Capital Group Ltd.	NO	3
							AG Essential Housing, L.P.	.CYM	OTH	Arch Investment Holdings I Ltd	Ownership	0.160	Arch Capital Group Ltd.	NO	3
							EW India Special Assets Fund II Pte. Ltd	.DE	OTH	Arch Capital Group (U.S.) Inc.	Ownership	0.160	Arch Capital Group Ltd.	NO	3
							Monarch Capital Partners Offshore Fund III LP	.SGP	OTH	Arch Investment Holdings IV Ltd	Ownership	0.160	Arch Capital Group Ltd.	NO	3
							Madeira Capital Investments Ltd	.DE	OTH	Arch Reinsurance Ltd.	Ownership	0.160	Arch Capital Group Ltd.	NO	3
							Pinebridge Secondary Partners V Feeder, SLP	.MUS	OTH	Arch Investment Holdings IV Ltd	Ownership	0.170	Arch Capital Group Ltd.	NO	3
							Salus Investments Limited	.LUX	OTH	Arch Investment ICAV	Ownership	0.170	Arch Capital Group Ltd.	NO	3
							Melody Harmoni Co-Invest, LP	.MUS	OTH	Arch Investment Holdings IV Ltd	Ownership	0.180	Arch Capital Group Ltd.	NO	3
							Baron X LP	.DE	OTH	Arch Reinsurance Ltd.	Ownership	0.180	Arch Capital Group Ltd.	NO	3
								.DE	OTH	Arch Investment Holdings III Ltd	Ownership	0.180	Arch Capital Group Ltd.	NO	3

STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE 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)	*
							Bay Capital Feeder Fund Ltd - Class 3	..MUS.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.180	Arch Capital Group Ltd.	...NO.....	3
							Long Arc Capital Fund I, L.P.	..DE.....	OTH.....	Arch Insurance Company	Ownership.....	0.150	Arch Capital Group Ltd.	...NO.....	3
							Cibus Fund LP	..GGY.....	OTH.....	Arch Investment Holdings III Ltd	Ownership.....	0.200	Arch Capital Group Ltd.	...NO.....	3
							Shield Capital Fund I, LP	..DE.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.130	Arch Capital Group Ltd.	...NO.....	3
							Melody Capital Partners Offshore Credit Fund, L.P.	..CYM.....	OTH.....	Arch Investment Holdings III Ltd.	Ownership.....	0.250	Arch Capital Group Ltd.	...NO.....	3
							EW RE Fund Pte Ltd	..SGP.....	OTH.....	Arch Investment Holdings II Ltd	Ownership.....	0.260	Arch Capital Group Ltd.	...NO.....	3
							Real Estate Credit Solutions Offshore Fund II, L.P.		OTH.....	Arch Investment Holdings III Ltd.	Ownership.....	0.260	Arch Capital Group Ltd.		
							China Car Parks Strategic Investment Fund L.P.	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.260	Arch Capital Group Ltd.	...NO.....	3
							Bridge KF112 Partners LLC	..DE.....	OTH.....	Arch Investment Holdings III Ltd	Ownership.....	0.260	Arch Capital Group Ltd.	...NO.....	3
							SP Sunset Investors L.P.	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.260	Arch Capital Group Ltd.	...NO.....	3
							HV Gondor Feeder L.P.	..DE.....	OTH.....	Arch Investment Holdings III Ltd.	Ownership.....	0.190	Arch Capital Group Ltd.		
							HarbourVest Dover Street Fund XI LP	..LUX.....	OTH.....	Arch Investment ICAV	Ownership.....	0.140	Arch Capital Group Ltd.		
							Highbridge European Asset Value Fund II, L.P.	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.270	Arch Capital Group Ltd.	...NO.....	3
							Actis Asia Real Estate Carrock Co-Investment	..LUX.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.280	Arch Capital Group Ltd.	...NO.....	3
							Bridge KF119 Partners LLC	..DE.....	OTH.....	Arch Investment Holdings III Ltd	Ownership.....	0.300	Arch Capital Group Ltd.	...NO.....	3
							Gaw Growth Equity Fund I, LPF	..HKG.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.320	Arch Capital Group Ltd.	...NO.....	3
							Global Credit Opportunities Fund Luxembourg SCSp	..LUX.....	OTH.....	Arch Investment Holdings I Ltd	Ownership.....	0.340	Arch Capital Group Ltd.	...NO.....	3
							Monarch Opportunistic Real Estate Fund 1-C LP	..DE.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.360	Arch Capital Group Ltd.	...NO.....	3
							Altai Ventures II	..DE.....	OTH.....	Arch Investment ICAV	Ownership.....	0.240	Arch Capital Group Ltd.	...NO.....	3
							Lime Tree Emerging Beachfront Land Club Fund	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.400	Arch Capital Group Ltd.	...NO.....	3
							China Car Parks Co-Investment Fund L.P.	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.400	Arch Capital Group Ltd.	...NO.....	3
							SP Islanders Feeder L.P.	..DE.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.410	Arch Capital Group Ltd.	...NO.....	3
							Fortress Real Estate Opportunities Fund II (C) LP	..DE.....	OTH.....	Arch Investment Holdings III Ltd	Ownership.....	0.450	Arch Capital Group Ltd.	...NO.....	3
							Cibus Co-Invest II LP	..GGY.....	OTH.....	Arch Investment Holdings III Ltd	Ownership.....	0.500	Arch Capital Group Ltd.	...NO.....	3
							BlackRock Asia-Pacific Private Credit Opp. Fund II (LX Feeder) SCSp	..LUX.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.510	Arch Capital Group Ltd.	...NO.....	3
							Monarch Co-Invest Fund - D LP	..DE.....	OTH.....	Arch Insurance Company	Ownership.....	0.830	Arch Capital Group Ltd.	...NO.....	3
							RichBrook Offshore Segrated Portfolio D - Agency MBS	..DE.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	3
							RichBrook Offshore Segrated Portfolio D - Agency MBS	..DE.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	3
							Fortress MSR Opportunities Fund I B L.P.	..CYM.....	OTH.....	Arch Capital Holdings Ltd.	Ownership.....	0.120	Arch Capital Group Ltd.	...NO.....	3
							Melody Tillman Loan And Equity	..NY.....	OTH.....	Arch Capital Group (U.S.) Inc.	Ownership.....	0.270	Arch Capital Group Ltd.		
							ADM Capital Somei Lending Platform Limited	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.280	Arch Capital Group Ltd.		
							ADM Galileus Fund II Ltd - Class A6	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	3
							ADM Galileus Fund II Ltd - Class A7	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	3
							Arch Asia-Pacific Private Credit Opportunities Fund I, L.P.	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	3
							Co-Investment Income Fund, L.P. - Non- US Series D	..DE.....	OTH.....	Arch Capital Holdings Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	3
							CEMOF-A Investors II, LP	..DE.....	OTH.....	Arch Investment Holdings II Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	3

STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE 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)	*
							Pinebridge Structured Capital Partners Offshore II-A, L.P.	..CYM.....	OTH.....	Arch Capital Holdings Ltd.	Ownership.....	0.990	Arch Capital Group Ltd.	NO	3
							Pinebridge Structured Capital Partners Offshore III-A, L.P.	..CYM.....	OTH.....	Arch Capital Holdings Ltd.	Ownership.....	0.990	Arch Capital Group Ltd.	NO	3
							QS Hybrid Arch SLP	..LUX.....	OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	0.990	Arch Capital Group Ltd.	NO	3
							QS Hybrid Arch II SLP	..LUX.....	OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	0.980	Arch Capital Group Ltd.	NO	3
							Muzinich Alternative Investment Funds ICAV	.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	NO	
			98-1424244				Arch MI ASIA Limited	..HKG.....	NIA.....	Arch Financial Holdings Europe III Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.		
							Transact Risk Partners LLP	..GBR.....	OTH.....	Castel Underwriting Agencies Limited	Ownership.....	0.750	Arch Capital Group Ltd.		3
							Yachtpod Risk Partners LLP	..GBR.....	OTH.....	Castel Underwriting Agencies Limited	Ownership.....	1.000	Arch Capital Group Ltd.		3
			84-4688684				Propeller, Inc.	..DE.....	OTH.....	Arch Insurance Group Inc.	Ownership.....	1.000	Arch Capital Group Ltd.		
							Arch Capital Group (Cayman) Ltd	..CYM.....	NIA.....	Arch Capital Group Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	NO	
			99-0736729				Arch US Investments, LLC	..DE.....	NIA.....	Arch Reinsurance Company	Ownership.....	0.510	Arch Capital Group Ltd.	NO	
			99-0736729				Arch US Investments, LLC	..DE.....	NIA.....	Arch Insurance Company	Ownership.....	0.320	Arch Capital Group Ltd.	NO	
			99-0736729				Arch US Investments, LLC	..DE.....	NIA.....	Arch Mortgage Insurance Company	Ownership.....	0.150	Arch Capital Group Ltd.	NO	
			99-0736729				Arch US Investments, LLC	..DE.....	NIA.....	United Guaranty Residential Insurance Company	Ownership.....	0.020	Arch Capital Group Ltd.	NO	

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). Arch has a minority investment in Coface, S.A., which is 29.86% 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. A separate Coface organizational chart is attached as a separate page to the statutory organizational chart.

STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE 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
5.1 Commercial multiple peril (non-liability portion)	0	0	0.0	0.0
5.2 Commercial multiple peril (liability portion)	0	0	0.0	0.0
6. Mortgage guaranty	232,439,657	2,613,103	1.1	8.2
8. Ocean marine	0	0	0.0	0.0
9.1 Inland marine	0	0	0.0	0.0
9.2 Pet insurance	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	232,439,657	2,613,103	1.1	8.2
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, 2024 OF THE ARCH MORTGAGE INSURANCE 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
5.1	Commercial multiple peril (non-liability portion)	0	0	0
5.2	Commercial multiple peril (liability portion)	0	0	0
6.	Mortgage guaranty	228,542,133	228,542,133	223,508,230
8.	Ocean marine	0	0	0
9.1	Inland marine	0	0	0
9.2	Pet insurance	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	228,542,133	228,542,133	223,508,230
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, 2024 OF THE ARCH MORTGAGE INSURANCE 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)	2024 Loss and LAE Payments on Claims Reported as of Prior Year-End	2024 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2024 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. 2021 + Prior	39,952	(7,735)	32,217	3,354	58	3,412	32,278	1,343	(7,403)	26,218	(4,320)	1,733	(2,587)
2. 2022	19,378	(6,778)	12,600	535	15	550	16,546	74	(7,521)	9,099	(2,297)	(654)	(2,951)
3. Subtotals 2022 + Prior	59,330	(14,513)	44,817	3,889	73	3,962	48,824	1,417	(14,924)	35,317	(6,617)	1,079	(5,538)
4. 2023	40,629	21,428	62,057	281	17	298	36,194	5,796	6,277	48,267	(4,154)	(9,338)	(13,492)
5. Subtotals 2023 + Prior	99,959	6,915	106,874	4,170	90	4,260	85,018	7,213	(8,647)	83,584	(10,771)	(8,259)	(19,030)
6. 2024	XXX	XXX	XXX	XXX	0	0	XXX	8,329	10,346	18,675	XXX	XXX	XXX
7. Totals	99,959	6,915	106,874	4,170	90	4,260	85,018	15,542	1,699	102,259	(10,771)	(8,259)	(19,030)
8. Prior Year-End Surplus As Regards Policyholders	153,145										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. (10.8)	2. (119.4)	3. (17.8)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (12.4)

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.

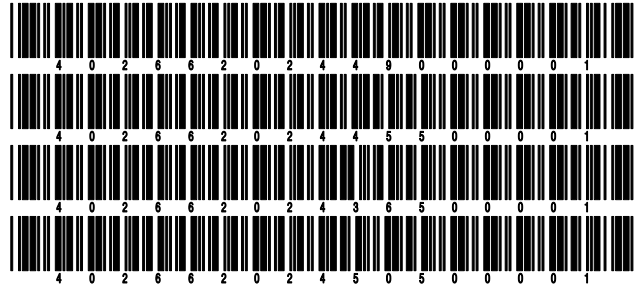
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state 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]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Prepaid expenses	37,500	37,500	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	37,500	37,500	0	0

STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE 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	0	266,000
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	180,500
2.2 Additional investment made after acquisition	0	713
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	(95,916)
5. Deduct amounts received on disposals	0	351,297
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	0	0
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

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 premium 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	51,224,209	34,917,661
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase/(decrease)	2,285,287	16,306,548
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	53,509,496	51,224,209
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	53,509,496	51,224,209

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	1,728,123,677	1,820,269,736
2. Cost of bonds and stocks acquired	457,690,329	790,513,212
3. Accrual of discount	995,982	3,643,722
4. Unrealized valuation increase/(decrease)	(45,922)	8,450,088
5. Total gain (loss) on disposals	(3,340,795)	(25,417,038)
6. Deduct consideration for bonds and stocks disposed of	453,423,227	867,158,516
7. Deduct amortization of premium	574,363	2,385,683
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	2,808	69,971
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	122,714	278,128
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,729,545,585	1,728,123,677
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,729,545,585	1,728,123,677

STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE 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)	1,159,717,722	383,933,805	433,627,539	(1,415,062)	1,108,608,926	0	0	1,159,717,722
2. NAIC 2 (a)	431,810,633	135,568,948	48,298,992	(13,646,704)	505,433,885	0	0	431,810,633
3. NAIC 3 (a)	81,261,068	9,750,231	10,348,634	24,469,023	105,131,688	0	0	81,261,068
4. NAIC 4 (a)	67,110,925	19,898,794	13,973,508	(8,884,978)	64,151,233	0	0	67,110,925
5. NAIC 5 (a)	1,492,019	0	271,694	268,813	1,489,137	0	0	1,492,019
6. NAIC 6 (a)	424,688	0	36,000	5,378	394,065	0	0	424,688
7. Total Bonds	1,741,817,055	549,151,778	506,556,367	796,470	1,785,208,936	0	0	1,741,817,055
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	744	744	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	744	744	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,741,817,055	549,152,522	506,557,111	796,470	1,785,208,936	0	0	1,741,817,055

(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 \$ 55,206,403 ; NAIC 2 \$ 878,962 ; NAIC 3 \$ 587,983 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

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STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	8,101,662	xxx	7,934,481	37,186	4,022

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	7,450,267	7,363,906
2. Cost of short-term investments acquired	575,120	78,092,772
3. Accrual of discount	79,744	493,731
4. Unrealized valuation increase/(decrease)	(3,471)	2,874
5. Total gain (loss) on disposals	0	17,861
6. Deduct consideration received on disposals	0	78,520,008
7. Deduct amortization of premium	0	869
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)	8,101,661	7,450,267
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	8,101,661	7,450,267

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, 2024 OF THE ARCH MORTGAGE INSURANCE 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	16,451,902	35,329,408
2. Cost of cash equivalents acquired	416,176,903	965,218,557
3. Accrual of discount	347,308	833,847
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	(1,331)	(7,720)
6. Deduct consideration received on disposals	320,109,361	984,921,339
7. Deduct amortization of premium	0	851
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)	112,865,421	16,451,902
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	112,865,421	16,451,902

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

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

NONE

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

NONE

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

NONE

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

NONE

STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-JJ-1	UNITED STATES TREASURY		01/11/2024	UBS SECURITIES LLC		2,395,594	2,300,000	17,629	1.A
91282C-JP-7	UNITED STATES TREASURY		01/03/2024	Various		38,470,770	38,200,000	91,325	1.B FE
91282C-JR-3	UNITED STATES TREASURY		01/11/2024	MIZUHO SECURITIES USA INC.		4,969,212	5,020,000	8,275	1.A
91282C-JR-3	UNITED STATES TREASURY		01/19/2024	MIZUHO SECURITIES USA INC.		1,433,516	1,455,000	3,448	1.A
91282C-JS-1	UNITED STATES TREASURY		01/19/2024	Various		79,989,621	80,130,000	60,045	1.A
91282C-JS-1	UNITED STATES TREASURY		01/23/2024	MIZUHO SECURITIES USA INC.		1,994,063	2,000,000	5,838	1.A
91282C-JV-4	UNITED STATES TREASURY		02/23/2024	Various		6,249,578	6,300,000	17,409	1.A
91282C-JW-2	UNITED STATES TREASURY		01/29/2024	MORGAN STANLEY & CO. LLC		4,500,352	4,500,000	0	1.A
91282C-KB-6	UNITED STATES TREASURY		03/26/2024	Various		3,698,332	3,700,000	12,493	1.A
91282C-KD-2	UNITED STATES TREASURY		03/06/2024	HSBC SECURITIES (USA), INC.		4,375,828	4,350,000	4,019	1.B FE
91282C-KD-2	UNITED STATES TREASURY		03/19/2024	GOLDMAN SACHS & CO. NY		9,188,414	9,210,000	22,337	1.B FE
0109999999	Subtotal - Bonds - U.S. Governments					157,265,278	157,165,000	242,817	XXX
73358W-RQ-9	PORT AUTH N Y & N J		01/17/2024	TRUIST SECURITIES, INC.		981,670	1,000,000	24,780	1.D FE
0909999999	Subtotal - Bonds - U.S. Special Revenues					981,670	1,000,000	24,780	XXX
00253P-AA-6	AAR ESCROW ISSUER LLC		02/16/2024	Wells Fargo Securities, LLC		164,300	164,000	0	3.B FE
00287Y-DR-7	ABBVIE INC		02/22/2024	BANK OF AMERICA SECURITIES		9,985,900	10,000,000	0	1.G FE
00404A-AN-9	ACADIA HEALTHCARE COMPANY INC		02/02/2024	J P MORGAN SECURITIES		84,934	87,000	465	4.A FE
00687Y-AC-9	ADIENT GLOBAL HOLDINGS LTD		03/26/2024	MORGAN STANLEY & COMPANY		67,642	64,000	2,391	4.B FE
00810G-AC-8	AETHON UNITED BR LP		02/09/2024	RBC CAPITAL MARKETS		54,270	54,000	2,203	4.A FE
00914A-AV-4	AIR LEASE CORP		01/17/2024	WELLS FARGO ADVISORS LLC		9,876,100	10,000,000	0	2.B FE
00928Q-AT-8	AIRCASLE LTD		01/03/2024	GOLDMAN		31,573	32,000	672	2.C FE
013092-AA-9	ALBERTSONS COMPANIES INC		01/05/2024	BANC OF AMERICA/FIXED INCOME		12,240	12,000	285	3.C FE
019736-AE-7	ALLISON TRANSMISSION INC		02/12/2024	Various		386,385	399,000	5,417	3.A FE
02005N-BS-8	ALLY FINANCIAL INC		03/26/2024	MARKETAXESS CORPORATION		82,115	81,000	663	3.A FE
02156B-AG-8	ALTERYX INC		02/28/2024	Various		133,044	130,000	4,981	4.C FE
02406P-AU-4	AMERICAN AXLE & MANUFACTURING INC		02/08/2024	Citigroup (SSB)		135,324	136,000	2,837	4.B FE
02406P-BB-5	AMERICAN AXLE & MANUFACTURING INC		03/26/2024	STATE STREET GLOBAL MARKETS, L		89,127	99,000	2,434	4.B FE
02665W-FD-8	AMERICAN HONDA FINANCE CORP		03/11/2024	TD SECURITIES (USA) LLC		4,997,250	5,000,000	0	1.G FE
02665W-FE-6	AMERICAN HONDA FINANCE CORP		03/11/2024	TD SECURITIES (USA) LLC		4,997,800	5,000,000	0	1.G FE
030981-AK-0	AMERIGAS PARTNERS LP		01/03/2024	Jefferies		245,447	250,000	1,688	4.A FE
030981-AL-8	AMERIGAS PARTNERS LP		01/31/2024	Various		44,975	47,000	478	4.A FE
030981-AM-6	AMERIGAS PARTNERS LP		03/26/2024	MARKETAXESS CORPORATION		81,680	79,000	2,407	4.A FE
031921-AC-3	AMMINS GROUP INC		02/12/2024	GOLDMAN		370,000	370,000	0	4.A FE
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP		01/03/2024	J P MORGAN SECURITIES		10,808	11,000	218	3.C FE
03690A-AK-2	ANTERO MIDSTREAM PARTNERS LP		01/11/2024	Wells Fargo Securities, LLC		146,000	146,000	0	3.C FE
03761U-60-1	MIDCAP FINANCIAL INVESTMENT CORP		02/29/2024	Ladenburg Thalmann & Co. Inc.		1,637	1,625	0	2.C FE
03959K-AC-4	ARCHROCK PARTNERS LP		03/26/2024	MARKETAXESS CORPORATION		167,462	169,000	5,193	4.B FE
04010L-BF-9	ARES CAPITAL CORP		01/16/2024	Bank of America Merrill Lynch		29,750	30,000	0	2.C FE
04302X-AA-2	ARTERA SERVICES LLC		02/07/2024	BANC OF AMERICA/FIXED INCOME		18,000	18,000	0	4.C FE
05329W-AS-1	AUTONATION INC		02/09/2024	Citigroup (SSB)		28,616	36,000	29	2.C FE
05369A-AA-9	AVIATION CAPITAL GROUP LLC		01/11/2024	GOLDMAN SACHS & CO, NY		1,392,270	1,500,000	10,938	2.C FE
05565E-CH-6	BMI US CAPITAL LLC		03/25/2024	JP Morgan Securities Inc.		14,982,150	15,000,000	0	1.F FE
06051G-JP-5	BANK OF AMERICA CORP		01/19/2024	BANK OF AMERICA SECURITIES		2,928,905	3,500,000	34,021	1.G FE
06406R-BV-8	BANK OF NEW YORK MELLON CORP		03/07/2024	BANK OF AMERICA SECURITIES		7,500,000	7,500,000	0	1.E FE
06759L-AD-5	BARINGS BDC INC		02/07/2024	WELLS FARGO ADVISORS LLC		9,894,800	10,000,000	0	2.C FE
085770-AA-3	BERRY GLOBAL INC		02/13/2024	DEUTSCHE BANK SECURITIES, INC.		170,993	175,000	711	2.C FE
103186-AB-8	BOXER PARENT COMPANY INC		02/22/2024	Various		304,760	304,000	8,605	4.C FE
110122-EF-1	BRISTOL-MYERS SQUIBB CO		02/14/2024	CITIGROUP GLOBAL MARKETS INC.		4,989,500	5,000,000	0	1.F FE

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STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
110122-EG-9	BRISTOL-MYERS SQUIBB CO		02/14/2024	CITIGROUP GLOBAL MARKETS INC.		4,992,150	5,000,000	0	1.F FE
1248EP-BR-3	COO HOLDINGS LLC		02/05/2024	Various		41,580	42,000	612	3.C FE
1248EP-CL-5	COO HOLDINGS LLC		02/02/2024	MORGAN STANLEY & COMPANY		28,744	35,000	284	3.C FE
1248EP-CP-6	COO HOLDINGS LLC		02/06/2024	Various		58,923	74,000	121	3.C FE
126307-AS-6	CSC HOLDINGS LLC		02/29/2024	J P MORGAN SECURITIES		43,688	50,000	246	4.C FE
126458-AE-8	CTR PARTNERSHIP LP		01/26/2024	GOLDMAN		5,453	6,000	19	3.A FE
12653C-AL-2	CNX RESOURCES CORP		02/12/2024	J P MORGAN SECURITIES		49,000	49,000	0	3.B FE
12769G-AC-4	CAESARS ENTERTAINMENT INC		01/24/2024	DEUTSCHE BANK SECURITIES, INC.		243,000	243,000	0	3.C FE
13123X-BD-3	CALLON PETROLEUM CO		02/28/2024	Various		157,795	151,000	648	3.C FE
131347-CK-0	CALPINE CORP		02/13/2024	BARCLAYS CAPITAL INC		129,526	131,000	1,414	3.A FE
14040H-CN-3	CAPITAL ONE FINANCIAL CORP		02/16/2024	GOLDMAN SACHS & CO, NY		4,779,546	5,361,000	82,859	2.A FE
14366R-AA-7	CARNIVAL HOLDINGS (BERMUDA) LTD	C.	02/12/2024	Various		99,627	91,000	2,510	4.B FE
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC		03/05/2024	Various		97,493	99,000	547	4.C FE
14913U-AF-7	CATERPILLAR FINANCIAL SERVICES CORP		02/22/2024	BANK OF AMERICA SECURITIES		9,997,700	10,000,000	0	1.F FE
14913U-AJ-9	CATERPILLAR FINANCIAL SERVICES CORP		02/22/2024	MITSUBISHI UFJ SECURITIES (USA), INC.		9,986,400	10,000,000	0	1.F FE
150190-AF-3	CEDAR FAIR LP		02/01/2024	Various		187,505	188,000	2,620	3.B FE
161150-AG-5	CHART INDUSTRIES INC		03/26/2024	Various		111,182	102,000	2,342	4.C FE
161175-BU-7	CHARTER COMMUNICATIONS OPERATING LLC		01/12/2024	MORGAN STANLEY & CO. LLC		2,098,975	2,500,000	20,611	2.C FE
171484-AE-8	CHURCHILL DOWNS INC		03/26/2024	Various		120,526	127,000	1,034	4.A FE
171484-AG-3	CHURCHILL DOWNS INC		02/12/2024	Various		58,063	59,000	1,156	4.A FE
185899-AP-6	CLEVELAND-CLIFFS INC		03/04/2024	Wells Fargo Securities, LLC		32,000	32,000	0	3.C FE
20848V-AB-1	CONSENSUS CLOUD SOLUTIONS INC		03/08/2024	Various		84,428	95,000	2,343	4.B FE
212015-AT-8	CONTINENTAL RESOURCES INC		03/26/2024	MARKETAXESS CORPORATION		223,531	225,000	2,623	2.C FE
225655-20-8	CRESCENT CAPITAL BDC INC		01/12/2024	NATL FINANCIAL SERVICES CORP (NFS)		1,326	1,400	3	2.C FE
226373-AT-5	ENERGY TRANSFER LP		02/09/2024	Various		22,971	22,000	54	2.B FE
228255-AH-8	CROWN CORK & SEAL COMPANY INC		01/04/2024	Jefferies		151,163	145,000	683	3.C FE
231021-AV-8	CUMMINS INC		02/14/2024	JP Morgan Securities Inc.		2,495,300	2,500,000	0	1.F FE
235825-AF-3	DANA INC		02/13/2024	Various		56,693	58,000	711	3.C FE
237266-AH-4	DARLING INGREDIENTS INC		01/25/2024	BANC OF AMERICA/FIXED INCOME		71,010	72,000	1,092	3.A FE
23833N-AH-7	DAVE & BUSTER'S INC		03/22/2024	BANC OF AMERICA/FIXED INCOME		424,553	420,000	11,282	4.B FE
23918K-AT-5	DAVITA INC		02/29/2024	Various		15,641	19,000	34	4.A FE
25470M-AG-4	DISH NETWORK CORP		01/30/2024	Various		147,859	142,000	3,213	5.A FE
26885B-AK-6	EQM MIDSTREAM PARTNERS LP		02/15/2024	Various		41,250	44,000	171	3.C FE
26885B-AM-2	EQM MIDSTREAM PARTNERS LP		03/11/2024	GOLDMAN		46,350	45,000	956	3.C FE
26885B-AP-5	EQM MIDSTREAM PARTNERS LP		02/21/2024	Wells Fargo Securities, LLC		130,000	130,000	0	3.C FE
27900Q-AA-4	ECO MATERIAL TECHNOLOGIES INC		02/13/2024	Jefferies		147,796	148,000	295	4.B FE
28470R-AK-8	CAESARS ENTERTAINMENT INC		02/26/2024	Various		862,843	842,000	4,592	4.C FE
29254B-AA-5	ENCINO ACQUISITION PARTNERS HOLDINGS LLC		03/26/2024	MARKETAXESS CORPORATION		167,431	166,000	5,762	4.B FE
29273V-AY-6	ENERGY TRANSFER LP		01/10/2024	CITIGROUP GLOBAL MARKETS INC.		4,983,000	5,000,000	0	2.B FE
315289-AC-2	FERRELLGAS LP		01/04/2024	BANC OF AMERICA/FIXED INCOME		51,081	55,000	871	4.B FE
345277-AE-7	FORD HOLDINGS LLC		02/13/2024	DEUTSCHE BANK SECURITIES, INC.		35,534	31,000	1,313	3.A FE
345277-AE-7	FORD HOLDINGS LLC		03/13/2024	BARCLAYS CAPITAL INC		26,491	23,000	83	3.A FE
345397-C3-5	FORD MOTOR CREDIT COMPANY LLC		03/28/2024	BANK OF AMERICA SECURITIES		2,730,442	2,600,000	78,563	3.A FE
345397-D8-3	FORD MOTOR CREDIT COMPANY LLC		01/02/2024	RBC CAPITAL MARKETS		4,993,900	5,000,000	0	2.C FE
345397-E5-8	FORD MOTOR CREDIT COMPANY LLC		03/05/2024	MORGAN STANLEY & CO. LLC		9,992,300	10,000,000	0	3.A FE
35641A-AA-6	FREEDOM MORTGAGE HOLDINGS LLC		01/24/2024	J P MORGAN SECURITIES		24,000	24,000	0	4.B FE
35906A-BE-7	FRONTIER COMMUNICATIONS HOLDINGS LLC		03/15/2024	BARCLAYS CAPITAL INC		259,960	268,000	6,735	4.B FE
35908M-AE-0	FRONTIER COMMUNICATIONS HOLDINGS LLC		03/14/2024	GOLDMAN		37,971	37,000	27	4.B FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
37045X-EQ-5	GENERAL MOTORS FINANCIAL COMPANY INC		02/05/2024	BARCLAYS CAPITAL INC.		9,991,200	10,000,000	0	2.B FE
37185L-AM-4	GENESIS ENERGY LP		03/27/2024	GOLDMAN		68,765	68,000	1,103	4.C FE
37954F-AK-0	GLOBAL PARTNERS LP		01/03/2024	J P MORGAN SECURITIES		82,000	82,000	0	4.B FE
38147U-AE-7	GOLDMAN SACHS BDC INC		03/06/2024	BANK OF AMERICA SECURITIES		4,979,200	5,000,000	0	2.C FE
38151L-AF-7	GOLDMAN SACHS BANK USA		03/12/2024	GOLDMAN SACHS & CO, NY		5,000,000	5,000,000	0	1.E FE
382550-BH-3	GOODYEAR TIRE & RUBBER CO		02/14/2024	Citigroup (SSB)		146,813	145,000	2,908	4.A FE
390320-80-2	GREAT ELM CAPITAL CORP		03/26/2024	Ladenburg Thalmann & Co. Inc.		246	250	5	2.C PL
398905-AN-9	GROUP 1 AUTOMOTIVE INC		01/18/2024	J P MORGAN SECURITIES		74,115	81,000	1,413	3.B FE
42239P-AB-5	HEARTLAND DENTAL LLC		03/11/2024	J P MORGAN SECURITIES		124,801	119,000	4,096	4.C FE
42704L-AA-2	HERC HOLDINGS INC		03/26/2024	BANC OF AMERICA/FIXED INCOME		290,603	296,000	1,916	4.A FE
431571-AE-8	HILLENBRAND INC		03/04/2024	GOLDMAN		25,800	30,000	16	3.A FE
431571-AF-5	HILLENBRAND INC		02/07/2024	HSBC SECURITIES		104,000	104,000	0	3.A FE
43734L-AA-4	NATIONSTAR MORTGAGE HOLDINGS INC		01/30/2024	GOLDMAN		184,748	189,000	0	4.A FE
44045A-50-8	HORIZON TECHNOLOGY FINANCE CORP		03/20/2024	Ladenburg Thalmann & Co. Inc.		496	550	8	2.B PL
44106M-BA-9	SERVICE PROPERTIES TRUST		01/02/2024	BNP Paribas		55,950	60,000	736	4.B FE
44332P-AH-4	HUB INTERNATIONAL LTD		01/19/2024	MORGAN STANLEY & COMPANY		173,400	170,000	1,404	4.B FE
44891A-CT-2	HYUNDAI CAPITAL AMERICA		01/03/2024	BANC OF AMERICA/FIXED INCOME		9,964,700	10,000,000	0	2.A FE
44891A-CU-9	HYUNDAI CAPITAL AMERICA		01/03/2024	BANK OF AMERICA SECURITIES		7,985,440	8,000,000	0	2.A FE
44891A-CX-3	HYUNDAI CAPITAL AMERICA		03/14/2024	MIZUHO SECURITIES USA INC.		7,482,750	7,500,000	0	2.A FE
44989M-AC-9	IRB HOLDING CORP		02/28/2024	Various		104,260	104,000	794	4.B FE
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC	C.	02/09/2024	MORGAN STANLEY & COMPANY		151,313	150,000	729	3.A FE
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC	C.	03/15/2024	Various		296,121	306,000	5,096	3.A FE
46284V-AC-5	IRON MOUNTAIN INC		02/20/2024	BANC OF AMERICA/FIXED INCOME		83,846	87,000	1,850	3.C FE
47216F-AA-5	JAZZ SECURITIES DAC	C.	03/04/2024	J P MORGAN SECURITIES		8,303	9,000	56	3.B FE
50012L-AC-8	KODIAK GAS SERVICES LLC		01/30/2024	BARCLAYS CAPITAL INC		41,000	41,000	0	4.A FE
50169Q-AC-9	LABL INC		03/07/2024	BARCLAYS CAPITAL INC		47,079	52,000	1,103	4.C FE
501797-AL-8	BATH & BODY WORKS INC		02/29/2024	Various		80,293	80,000	1,522	3.B FE
50187T-AF-3	LGI HOMES INC		01/29/2024	J P MORGAN SECURITIES		21,594	25,000	32	3.C FE
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LLC		03/26/2024	STATE STREET GLOBAL MARKETS, L		50,489	55,000	1,095	4.B FE
50190E-AC-8	LCM INVESTMENTS HOLDINGS II LLC		01/08/2024	BANC OF AMERICA/FIXED INCOME		56,375	55,000	2,067	4.B FE
502431-AT-6	L3HARRIS TECHNOLOGIES INC		03/11/2024	JP Morgan Securities Inc.		4,996,300	5,000,000	0	2.B FE
513272-AD-6	LAMB WESTON HOLDINGS INC		02/09/2024	J P MORGAN SECURITIES		21,900	24,000	36	3.C FE
516806-AG-1	VITAL ENERGY INC		03/14/2024	GOLDMAN		51,573	49,000	868	4.B FE
516806-AK-2	VITAL ENERGY INC		03/14/2024	BANC OF AMERICA/FIXED INCOME		80,000	80,000	0	4.B FE
53219L-AW-9	LIFEPOINT HEALTH INC		03/11/2024	Various		144,923	136,000	5,814	4.B FE
536797-AE-3	LITHIA MOTORS INC		02/21/2024	J P MORGAN SECURITIES		113,531	119,000	1,016	3.B FE
536797-AF-0	LITHIA MOTORS INC		01/16/2024	J P MORGAN SECURITIES		144,624	161,000	51	3.B FE
538034-AR-0	LIVE NATION ENTERTAINMENT INC		02/12/2024	Various		122,613	128,000	1,897	4.B FE
538034-AV-1	LIVE NATION ENTERTAINMENT INC		01/05/2024	Citigroup (SSB)		43,430	43,000	419	3.C FE
552953-CG-4	MGM RESORTS INTERNATIONAL		02/12/2024	DEUTSCHE BANK SECURITIES, INC.		55,206	55,000	1,062	3.C FE
55305B-AS-0	M/I HOMES INC		03/18/2024	Various		80,646	84,000	391	3.B FE
55342U-AG-9	MPT OPERATING PARTNERSHIP LP		03/18/2024	Various		66,885	78,000	1,369	3.C FE
55354G-AM-2	MSCI INC		03/19/2024	Various		53,387	62,000	874	2.C FE
55617L-AR-3	MACY'S RETAIL HOLDINGS LLC		03/04/2024	J P MORGAN SECURITIES		17,100	18,000	524	3.A FE
55760L-AA-5	MADISON IAQ LLC		01/05/2024	Various		27,790	31,000	30	4.C FE
559222-BA-1	MAGNA INTERNATIONAL INC		03/05/2024	CITIGROUP GLOBAL MARKETS INC.		7,988,160	8,000,000	0	1.G FE
57164P-AF-3	MARRIOTT OWNERSHIP RESORTS INC		01/04/2024	J P MORGAN SECURITIES		39,930	44,000	656	4.A FE
57665R-AG-1	MATCH GROUP HOLDINGS II LLC		01/09/2024	PERSHING DIV OF DLJ SEC LNDING		100,360	104,000	376	3.C FE

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STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 3

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
57665R-AJ-5	MATCH GROUP HOLDINGS II LLC		02/12/2024	Various		30,768	32,000	893	3.C FE
57665R-AL-0	MATCH GROUP HOLDINGS II LLC		02/09/2024	BARCLAYS CAPITAL INC		28,560	32,000	44	3.C FE
58506D-AA-6	MEDLINE BORROWER LP		03/20/2024	GOLDMAN		273,000	273,000	0	3.C FE
585017-BE-3	MICROCHIP TECHNOLOGY INC		03/05/2024	JP Morgan Securities Inc.		9,982,300	10,000,000	0	2.B FE
60672J-AA-7	MITER BRANDS ACQUISITION HOLDCO INC		03/20/2024	RBC CAPITAL MARKETS		57,000	57,000	0	3.C FE
60855R-AK-6	MOLINA HEALTHCARE INC		03/18/2024	Various		28,430	32,000	404	3.B FE
617446-8G-7	MORGAN STANLEY		02/28/2024	MORGAN STANLEY & CO. LLC		8,669,610	9,000,000	42,095	1.G FE
61747Y-FK-6	MORGAN STANLEY		01/16/2024	MORGAN STANLEY & CO. LLC		10,000,000	10,000,000	0	1.E FE
620076-BY-4	MOTOROLA SOLUTIONS INC		03/11/2024	BANK OF AMERICA SECURITIES		4,988,550	5,000,000	0	2.B FE
62886H-BL-4	NCL CORPORATION LTD		03/19/2024	BNP Paribas		541,418	513,000	5,854	4.A FE
62886H-BN-0	NCL CORPORATION LTD		03/26/2024	MARKETAXESS CORPORATION		88,987	84,000	3,033	4.A FE
63861C-AF-6	NATIONSTAR MORTGAGE HOLDINGS INC		01/29/2024	GOLDMAN		91,311	92,000	0	4.A FE
63938C-AK-4	NAVIENT CORP		01/23/2024	Various		143,063	150,000	2,691	3.C FE
63938C-AN-8	NAVIENT CORP		01/31/2024	Various		63,885	61,000	566	3.C FE
647551-AF-7	NEW MOUNTAIN FINANCE CORP		01/25/2024	Bank of America Merrill Lynch		9,896	10,000	0	2.C FE
655664-AR-1	NORDSTROM INC		03/26/2024	Various		111,702	144,000	1,382	3.A FE
666807-CK-6	NORTHROP GRUMMAN CORP		01/29/2024	JP Morgan Securities Inc.		7,992,240	8,000,000	0	2.A FE
668771-AK-4	GEN DIGITAL INC		02/05/2024	BARCLAYS CAPITAL INC		34,128	34,000	810	3.C FE
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC		03/25/2024	Various		343,521	357,000	5,757	4.B FE
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC		01/23/2024	RBC CAPITAL MARKETS		22,083	22,000	283	4.B FE
693475-BV-6	PNC FINANCIAL SERVICES GROUP INC		01/17/2024	GOLDMAN SACHS & CO. NY		5,000,000	5,000,000	0	1.G FE
69867D-AC-2	CLARIOS GLOBAL LP		03/13/2024	J P MORGAN SECURITIES		896,349	893,000	25,302	4.C FE
70052L-AA-1	PARK INTERMEDIATE HOLDINGS LLC		01/02/2024	BNP Paribas		18,113	18,000	124	4.A FE
70052L-AB-9	PARK INTERMEDIATE HOLDINGS LLC		02/15/2024	J P MORGAN SECURITIES		85,369	87,000	1,974	4.A FE
709599-BZ-6	PENSKE TRUCK LEASING CO LP		03/25/2024	BANK OF AMERICA SECURITIES		14,996,850	15,000,000	0	2.B FE
709599-AJ-2	PENSKE AUTOMOTIVE GROUP INC		02/09/2024	Various		121,840	125,000	2,077	3.C FE
72815L-AA-5	PLAYTIKA HOLDING CORP	C.	01/17/2024	PERSHING DIV OF DLJ SEC LNDING		58,104	67,000	947	4.B FE
737446-AN-4	POST HOLDINGS INC		02/15/2024	BANC OF AMERICA/FIXED INCOME		58,336	59,000	323	4.B FE
737446-AU-8	POST HOLDINGS INC		02/05/2024	J P MORGAN SECURITIES		33,000	33,000	0	3.B FE
749571-AF-2	RHP HOTEL PROPERTIES LP		02/06/2024	BARCLAYS CAPITAL INC		133,788	139,000	2,072	3.C FE
749571-AK-1	RHP HOTEL PROPERTIES LP		03/21/2024	J P MORGAN SECURITIES		147,000	147,000	0	3.C FE
771049-AA-1	ROBLOX CORP		02/13/2024	Various		82,433	93,000	1,031	3.B FE
77313L-AA-1	ROCKET MORTGAGE LLC		03/19/2024	Various		386,960	364,000	3,917	3.A FE
77340R-AR-8	ROCKIES EXPRESS PIPELINE LLC		03/19/2024	Various		126,470	135,000	925	3.A FE
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD		02/22/2024	BANC OF AMERICA/FIXED INCOME		117,425	122,000	792	3.B FE
780153-BK-7	ROYAL CARIBBEAN CRUISES LTD		02/22/2024	Various		98,125	100,000	612	3.B FE
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD		02/14/2024	Various		539,586	497,000	17,958	3.B FE
780153-BU-5	ROYAL CARIBBEAN CRUISES LTD		02/22/2024	BANC OF AMERICA/FIXED INCOME		119,000	119,000	0	3.B FE
78410G-AD-6	SBA COMMUNICATIONS CORP		02/06/2024	BARCLAYS CAPITAL INC		47,625	50,000	931	3.B FE
78466C-AC-0	SS&C TECHNOLOGIES INC		03/15/2024	BANC OF AMERICA/FIXED INCOME		56,333	58,000	1,498	4.A FE
78573N-AJ-1	SABRE GLBL INC		03/11/2024	Various		129,588	148,000	2,231	4.C FE
78574M-AA-1	SABRA HEALTH CARE LP		01/31/2024	STIFEL NICOLAUS & COMPANY		29,700	29,000	157	2.C FE
79546V-AQ-9	SALLY HOLDINGS LLC		02/12/2024	BANC OF AMERICA/FIXED INCOME		57,000	57,000	0	3.C FE
80874Y-BC-3	LIGHT AND WONDER INTERNATIONAL INC		02/27/2024	Various		77,578	77,000	1,363	4.C FE
816196-AT-6	SELECT MEDICAL CORP		03/11/2024	Various		488,327	488,000	4,632	4.C FE
81761L-AA-0	SERVICE PROPERTIES TRUST		03/12/2024	Various		203,056	200,000	7,421	4.A FE
82453A-AA-5	SHIFT4 PAYMENTS LLC		03/18/2024	Various		69,660	72,000	1,286	3.C FE
829259-BA-7	SINCLAIR TELEVISION GROUP INC		01/22/2024	Various		45,560	61,000	370	4.B FE

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STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 3

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
829259-BA-7	SINCLAIR TELEVISION GROUP INC		03/15/2024	J P MORGAN SECURITIES		22,775	31,000	366	4.B FE
82967N-BL-1	SIRIUS XM RADIO INC		02/21/2024	Various		374,720	399,000	5,555	3.C FE
82967N-BM-9	SIRIUS XM RADIO INC		03/14/2024	Various		25,118	30,000	47	3.C FE
83001A-AC-6	SIX FLAGS ENTERTAINMENT CORP		02/23/2024	BARCLAYS CAPITAL INC		114,405	116,000	2,339	4.C FE
857691-AG-4	STATION CASINOS LLC		02/08/2024	Various		178,403	189,000	4,027	4.C FE
86765K-AA-7	SUNOCO LP		03/26/2024	Various		132,862	130,000	1,761	3.B FE
86765L-AN-7	SUNOCO LP		01/24/2024	J P MORGAN SECURITIES		49,400	50,000	1,064	3.B FE
871987-AA-1	SYMPHONY CLO 42 LTD. - CDO		02/13/2024	JP Morgan Securities Inc.		12,000,000	12,000,000	0	1.A FE
871987-AC-7	SYMPHONY CLO 42 LTD. - CDO		02/13/2024	JP Morgan Securities Inc.		5,000,000	5,000,000	0	1.C FE
871987-AE-3	SYMPHONY CLO 42 LTD. - CDO		02/13/2024	JP Morgan Securities Inc.		3,000,000	3,000,000	0	1.F FE
87265H-AF-6	TRI POINTE HOMES INC (DELAWARE)		01/08/2024	BANC OF AMERICA/FIXED INCOME		34,081	35,000	199	3.B FE
87724R-AA-0	TAYLOR MORRISON COMMUNITIES INC		01/22/2024	BANC OF AMERICA/FIXED INCOME		73,815	74,000	471	3.B FE
88033G-CZ-1	TENET HEALTHCARE CORP		02/16/2024	Various		204,662	205,000	1,232	3.C FE
88033G-DB-3	TENET HEALTHCARE CORP		03/01/2024	Various		94,200	96,000	1,689	3.C FE
88033G-DS-6	TENET HEALTHCARE CORP		01/19/2024	BARCLAYS CAPITAL INC		521,473	522,000	15,074	4.A FE
893647-BH-9	TRANSDIGM INC		03/14/2024	Various		1,450,941	1,446,000	40,439	4.C FE
893647-BU-0	TRANSDIGM INC		03/14/2024	Various		593,635	594,000	646	4.A FE
893647-BV-8	TRANSDIGM INC		02/12/2024	GOLDMAN		120,000	120,000	0	4.A FE
90279X-AA-0	UKG INC		03/26/2024	Various		273,890	272,000	842	4.B FE
90353T-AC-4	UBER TECHNOLOGIES INC		02/21/2024	Various		209,605	206,000	3,794	3.B FE
90353T-AC-4	UBER TECHNOLOGIES INC		03/14/2024	Citigroup (SSB)		116,581	115,000	3,501	3.B FE
91153L-AA-5	UNITED WHOLESALE MORTGAGE LLC		01/31/2024	Various		116,641	118,000	1,350	3.C FE
914906-AU-6	UNIVISION COMMUNICATIONS INC		01/22/2024	Various		53,545	54,000	512	4.A FE
91740P-AG-3	USA COMPRESSION PARTNERS LP		03/04/2024	J P MORGAN SECURITIES		116,000	116,000	0	4.B FE
92332Y-AC-5	VENTURE GLOBAL LNG INC		03/14/2024	Various		82,485	77,000	2,811	3.B FE
92332Y-AD-3	VENTURE GLOBAL LNG INC		03/11/2024	Various		171,188	162,000	5,403	3.B FE
92553P-AU-6	PARAMOUNT GLOBAL		02/14/2024	STIFEL NICOLAUS & COMPANY		17,190	20,000	536	2.C FE
92553P-AW-2	PARAMOUNT GLOBAL		02/13/2024	Various		54,079	67,000	1,297	2.C FE
92564R-AE-5	VICI PROPERTIES LP		03/14/2024	GOLDMAN		59,679	66,000	798	2.C FE
925650-AD-5	VICI PROPERTIES LP		02/14/2024	STIFEL NICOLAUS & COMPANY		38,699	41,000	531	2.C FE
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC		03/26/2024	MARKETAXESS CORPORATION		41,599	43,000	346	3.B FE
92840V-AP-7	VISTRA OPERATIONS COMPANY LLC		01/03/2024	Citigroup (SSB)		35,020	34,000	725	3.B FE
92840V-AQ-5	VISTRA OPERATIONS COMPANY LLC		02/01/2024	BANC OF AMERICA/FIXED INCOME		146,473	139,000	3,368	2.C FE
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC		02/13/2024	BARCLAYS CAPITAL INC		18,074	19,000	135	2.C FE
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC		02/15/2024	J P MORGAN SECURITIES		47,813	50,000	379	2.C FE
933940-AA-6	WAND NEWCO 3 INC		01/18/2024	GOLDMAN		182,000	182,000	0	4.C FE
95081Q-AQ-7	WESCO DISTRIBUTION INC		02/26/2024	GOLDMAN		231,000	231,000	0	3.B FE
96524V-4Q-3	WHITEHORSE FINANCE INC		02/08/2024	Ladenburg Thalmann & Co. Inc.		1,718	1,725	22	2.C FE
96524V-AB-2	WHITEHORSE FINANCE INC		02/26/2024	Raymond James		220,806	245,000	1,987	2.A PL
98262P-AA-9	WW INTERNATIONAL INC		02/28/2024	Various		115,640	200,000	2,384	5.A FE
98311A-AB-1	WYNDHAM HOTELS & RESORTS INC		03/20/2024	DEUTSCHE BANK SECURITIES, INC.		262,033	281,000	1,210	3.B FE
983793-AK-6	XPO INC		02/13/2024	Jefferies		53,755	52,000	638	3.C FE
98379K-AA-0	XPO INC		02/29/2024	Citigroup (SSB)		200,920	200,000	3,196	2.C FE
98980B-AA-1	ZIPRECRUITER INC		03/26/2024	MORGAN STANLEY & COMPANY		109,428	124,000	1,257	4.A FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					292,407,477	295,155,550	622,080	XXX
000000-00-0	DELIVERY HERO	C.	03/08/2024	J.P. MORGAN SECURITIES LLC		144,949	145,677	0	4.C FE
000000-00-0	HILTON GRAND VACA		03/21/2024	Citi Bank		164,205	164,000	0	3.B Z
00488P-AL-9	ACRISURE LLC		02/05/2024	J.P. MORGAN SECURITIES LLC		672,480	674,165	0	4.B FE

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STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00687M-AH-4	ADIENT		01/31/2024	Refinance		188,417	188,000	0	3.B FE
00775K-AJ-7	ADVISOR GROUP INC		02/22/2024	UBS SECURITIES LLC		155,000	0	0	4.A FE
01642P-BB-1	ALIXPARTNERS LLP		02/02/2024	Bank of America		128,434	128,434	0	4.A FE
05989H-AG-2	BOXER PARENT CO INC		02/09/2024	Citi Bank		231,634	231,056	0	4.C FE
11132V-AR-0	BROADSTREET PARTNERS		01/22/2024	RBC		81,203	0	0	4.B FE
14880B-AH-4	CATALENT PHARMA SOLUTIONS INC		02/28/2024	J.P. MORGAN SECURITIES LLC		74,406	74,406	0	3.C FE
14880B-AJ-0	CATALENT PHARMA SOLUTIONS INC		03/05/2024	J.P. MORGAN SECURITIES LLC		145,353	144,630	0	3.C FE
15477B-AD-9	CDK GLOBAL INC.		01/30/2024	Various		266,598	266,437	0	4.B FE
22006V-AJ-8	CORPORATION SERVICE COMPANY		03/07/2024	Bank of America		65,959	66,000	0	4.A FE
22164M-AB-3	VERSCEND HOLDING CORP		02/22/2024	J.P. MORGAN SECURITIES LLC		120,395	121,000	0	4.B Z
24736C-BS-2	DELTA SKYMILES		01/22/2024	Various		47,053	45,905	0	2.B FE
26826Y-AB-8	E2OPEN		02/29/2024	GOLDMAN SACHS - BANK DEBT		50,125	49,872	0	4.B FE
31935H-AG-2	FIRST BRANDS GROUP		03/08/2024	Jefferies & Co Bank Debt		97,265	98,000	0	4.A FE
44988L-AK-3	ROARK CAPITAL GROUP INC		02/08/2024	BARCLAYS CAPITAL BANK DEBT		86,998	87,216	0	4.B FE
58063D-AC-7	MCGRAW HILL LLC		02/05/2024	Various		211,631	212,552	0	4.B FE
58503U-AC-7	MEDLINE INDUSTRIES		02/12/2024	Bank of America		392,430	392,371	0	4.A FE
58503U-AE-3	MEDLINE INDUSTRIES		03/21/2024	Bank of America		327,456	327,661	0	4.A FE
59220*-AA-8	METROPOLITAN LEVERED PARTNERS FUND VIII		01/01/2024	National Investment Banking Association		62,738	68,194	0	1.G PL
59220*-AA-8	METROPOLITAN LEVERED PARTNERS FUND VIII		03/22/2024	METROPOLITAN BANK AND TRUST CO.		218,220	218,220	0	1.G PL
62910P-AF-0	NFP		02/15/2024	Various		637,908	635,138	0	4.A FE
63939W-AK-9	NAVICURE		02/06/2024	J.P. MORGAN SECURITIES LLC		519,351	519,000	0	4.C FE
68621X-AE-3	ORGANON		02/28/2024	J.P. MORGAN SECURITIES LLC		117,293	117,000	0	3.B FE
71677H-AL-9	PETSMART INC		02/28/2024	J.P. MORGAN SECURITIES LLC		50,000	50,000	0	4.A FE
74006L-AS-1	LEGALSHIELD		03/12/2024	RBC		32,835	32,919	0	4.C FE
75915T-AG-7	LIFEPOINT		03/01/2024	Various		67,606	67,574	0	4.B FE
75915T-AH-5	LIFEPOINT		03/14/2024	Citi Bank		12,600	12,574	0	4.B FE
78397G-AF-8	KISSNER		01/19/2024	MITSUBISHI		48,920	48,798	0	4.C FE
816194-AX-2	SELECT MEDICAL CORP		01/04/2024	J.P. MORGAN SECURITIES LLC		201,503	201,000	0	3.C FE
87159J-AH-7	SYNAPTICS INC		03/01/2024	WELLS FARGO		163,594	163,390	0	3.A FE
87169D-AB-1	INVENTIV (STAR PARENT)		02/28/2024	WELLS FARGO		16,537	16,746	0	4.A FE
88632N-AX-8	CITRIX SYSTEMS INC		03/05/2024	Bank of America		97,425	97,884	0	4.B FE
89841E-AB-1	ULTIMATE SOFTWARE GROUP INC THE		01/31/2024	Nomura		171,785	172,000	0	4.C FE
90266U-AJ-2	UFCHOLDINGS		01/01/2024	Bank of America		0	(779)	0	3.C FE
91490B-BC-1	UNIVISION COMMUNICATIONS INC		01/01/2024	Bank of America		0	(38)	0	4.A FE
92531H-AD-9	VERSCEND HOLDING CORP		02/05/2024	J.P. MORGAN SECURITIES LLC		260,302	259,947	0	4.B FE
93369P-AK-0	CALIBER COLLISION		01/18/2024	Bank of America		99,750	100,000	0	4.C FE
97360B-AB-1	UNIVAR SOLUTIONS INC		01/25/2024	J.P. MORGAN SECURITIES LLC		48,769	48,769	0	4.A FE
98919X-AE-1	ZAYO GROUP HOLDINGS INC		03/07/2024	Various		154,297	168,547	0	4.C FE
65080A-AH-5	JAZZ PHARMACEUTICALS PLC	C.	02/28/2024	Bank of America		394,924	393,997	0	3.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						7,027,160	7,044,264	0	XXX
2509999997. Total - Bonds - Part 3						457,681,584	460,364,814	889,677	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						457,681,584	460,364,814	889,677	XXX
38741L-30-5	GRANITE POINT MORTGAGE TRUST INC		02/16/2024	NATL FINANCIAL SERVICES CORP (NFS)	44.000	744	0.00	0	2.B PL
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						744	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						744	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX

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STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE 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
4509999999. Total - Preferred Stocks									
541098-10-9	LOGAN RIDGE FINANCE ORD		01/31/2024	NO BROKER	353,000	8,000	XXX	0	XXX
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
						8,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3									
						8,000	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5									
						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks									
						8,000	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks									
						8,744	XXX	0	XXX
6009999999 - Totals									
						457,690,329	XXX	889,677	XXX

STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE 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		
..36179R-BW-8	G2 MA2753 - RMBS		03/01/2024	Paydown		11,484	11,484	11,919	12,286	0	(801)	0	(801)	0	11,484	0	0	0	58	04/20/2045	1.A		
..91282C-DW-8	UNITED STATES TREASURY		03/11/2024	Various		27,672,695	31,000,000	30,957,977	30,968,972	0	758	0	758	0	30,969,731	0	(3,297,035)	(3,297,035)	298,606	01/31/2029	1.A		
..91282C-EV-9	UNITED STATES TREASURY		03/05/2024	SECURITIES		14,351,582	15,000,000	15,090,820	15,073,329	0	(2,234)	0	(2,234)	0	15,071,095	0	(719,513)	(719,513)	333,482	06/30/2029	1.A		
..91282C-HC-8	UNITED STATES TREASURY		01/10/2024	JP Morgan Securities Inc.		4,842,410	5,100,000	4,921,641	4,928,671	0	463	0	463	0	4,929,133	0	(86,723)	(86,723)	27,427	05/15/2033	1.A		
..91282C-HE-4	UNITED STATES TREASURY		01/03/2024	BARCLAYS CAPITAL INC. JP Morgan Securities		6,994,609	7,100,000	6,984,148	6,995,422	0	179	0	179	0	6,995,601	0	(991)	(991)	24,612	05/31/2028	1.A		
..91282C-HK-0	UNITED STATES TREASURY		03/15/2024	JP Morgan Securities Inc.		5,169,588	5,240,000	5,234,637	5,235,171	0	209	0	209	0	5,235,381	0	(65,793)	(65,793)	149,714	06/30/2028	1.A		
..91282C-HR-5	UNITED STATES TREASURY		01/03/2024	JP Morgan Securities Inc.		17,509,570	17,500,000	17,145,898	17,161,753	0	369	0	369	0	17,162,122	0	347,449	347,449	298,641	07/31/2030	1.B FE		
..91282C-HW-4	UNITED STATES TREASURY		03/13/2024	BARCLAYS CAPITAL INC. JP Morgan Securities		1,991,328	2,000,000	1,990,547	1,990,944	0	236	0	236	0	1,991,180	0	148	148	44,389	08/31/2030	1.A		
..91282C-HX-2	UNITED STATES TREASURY		01/02/2024	JP Morgan Securities Inc.		814,781	800,000	798,969	799,033	0	2	0	2	0	799,035	0	15,746	15,746	12,115	08/31/2028	1.B FE		
..91282C-HZ-7	UNITED STATES TREASURY		01/03/2024	BANK OF AMERICA SECURITIES		20,744,531	20,000,000	19,565,938	19,576,576	0	445	0	445	0	19,577,021	0	1,167,510	1,167,510	242,623	09/30/2030	1.A FE		
..91282C-JA-0	UNITED STATES TREASURY		01/03/2024	JP Morgan Securities Inc.		21,382,563	20,800,000	20,520,367	20,530,296	0	426	0	426	0	20,530,722	0	851,840	851,840	252,328	09/30/2028	1.A FE		
..91282C-JF-9	UNITED STATES TREASURY		01/03/2024	JP Morgan Securities Inc.		43,667,203	42,000,000	42,619,570	42,607,549	0	(919)	0	(919)	0	42,606,630	0	1,060,573	1,060,573	365,625	10/31/2028	1.A FE		
..91282C-JP-7	UNITED STATES TREASURY		01/18/2024	BANK OF AMERICA SECURITIES		23,178,281	23,000,000	23,168,535	2,019,324	0	(625)	0	(625)	0	23,167,859	0	10,422	10,422	66,103	12/15/2026	1.B FE		
..91282C-JP-7	UNITED STATES TREASURY		03/06/2024	BARCLAYS CAPITAL INC. JP Morgan Securities		17,231,234	17,200,000	17,321,609	0	0	(4,853)	0	(4,853)	0	17,316,756	0	(85,522)	(85,522)	135,984	12/15/2026	1.A		
..91282C-JR-3	UNITED STATES TREASURY		01/31/2024	JP Morgan Securities Inc.		2,970,703	3,000,000	2,969,648	0	0	234	0	234	0	2,969,883	0	820	820	9,581	12/31/2028	1.A FE		
..91282C-JS-1	UNITED STATES TREASURY		03/25/2024	Various		81,542,179	82,130,000	81,983,683	0	0	11,656	0	11,656	0	81,995,339	0	(453,160)	(453,160)	626,794	12/31/2025	1.A		
..91282C-JV-4	UNITED STATES TREASURY		03/12/2024	JP Morgan Securities Inc.		6,263,332	6,300,000	6,249,578	0	0	1,277	0	1,277	0	6,250,855	0	12,477	12,477	30,894	01/31/2026	1.A		
..91282C-JW-2	UNITED STATES TREASURY		03/05/2024	BARCLAYS CAPITAL INC. BANK OF AMERICA		4,470,820	4,500,000	4,500,352	0	0	(6)	0	(6)	0	4,500,345	0	(29,525)	(29,525)	17,802	01/31/2029	1.A		
..91282C-KD-2	UNITED STATES TREASURY		03/06/2024	SECURITIES		4,375,998	4,350,000	4,375,828	0	0	0	0	0	0	4,375,828	0	170	170	4,019	02/28/2029	1.A		
..91282C-KD-2	UNITED STATES TREASURY		03/25/2024	JP Morgan Securities Inc.		9,216,476	9,210,000	9,188,414	0	0	72	0	72	0	9,188,486	0	27,990	27,990	28,719	02/28/2029	1.B FE		
0109999999. Subtotal - Bonds - U.S. Governments								314,401,369	316,241,484	315,600,079	167,899,327	0	6,887	0	6,887	0	315,644,487	0	(1,243,118)	(1,243,118)	2,969,517	XXX	XXX
..459058-KT-9	INTERNATIONAL BANK FOR RECONSTRUCTION AN	C.....	03/06/2024	HSBC SECURITIES (USA), INC.		4,848,250	5,000,000	4,991,650	4,992,541	0	281	0	281	0	4,992,822	0	(144,572)	(144,572)	114,722	07/12/2028	1.A FE		
0309999999. Subtotal - Bonds - All Other Governments								4,848,250	5,000,000	4,991,650	4,992,541	0	281	0	4,992,822	0	(144,572)	(144,572)	114,722	XXX	XXX		
..517840-BB-5	LAS VEGAS VALLEY NEW WTR DIST		03/22/2024	GOLDMAN		2,013,180	2,000,000	2,349,820	2,047,894	0	(12,075)	0	(12,075)	0	2,035,819	0	(22,639)	(22,639)	31,944	06/01/2039	1.C FE		
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions								2,013,180	2,000,000	2,349,820	2,047,894	0	(12,075)	0	2,035,819	0	(22,639)	(22,639)	31,944	XXX	XXX		
..167562-QX-8	CHICAGO ILL MIDWAY APRT REV		03/22/2024	GOLDMAN TRUIST SECURITIES, INC.		1,563,077	1,545,000	1,687,264	1,587,583	0	(4,841)	0	(4,841)	0	1,582,742	0	(19,665)	(19,665)	56,865	01/01/2046	1.F FE		
..26947E-BQ-2	EAGLE CNTY COLO AIR TERM CORP REV		03/22/2024	Webbush Securities		2,071,380	2,000,000	2,235,540	2,096,130	0	(6,378)	0	(6,378)	0	2,089,751	0	(18,371)	(18,371)	40,278	05/01/2033	2.B FE		
..36005G-AX-1	FULTON CNTY GA DEV AUTH HOSP REV		03/22/2024	J P MORGAN SECURITIES		1,017,880	1,000,000	1,124,830	1,047,245	0	(3,194)	0	(3,194)	0	1,044,051	0	(26,171)	(26,171)	24,306	04/01/2047	1.F FE		
..474176-KM-5	JEFFERSON LA SALES TAX DIST SPL SALES TA		03/22/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,040,100	1,000,000	1,165,740	1,069,945	0	(3,925)	0	(3,925)	0	1,066,020	0	(25,920)	(25,920)	15,972	12/01/2042	1.E FE		
..491501-EL-2	KENTUCKY ST MUN PIIR AGY PIIR SYS REV		03/22/2024	Paydown		1,026,080	1,000,000	1,146,410	1,047,977	0	(4,030)	0	(4,030)	0	1,043,947	0	(17,867)	(17,867)	28,472	09/01/2032	2.A FE		
..54627R-AL-4	LASGOV 22A A1 - ABS		02/01/2024	Paydown		1,190,384	1,190,387	1,190,387	1,190,387	0	0	0	0	0	1,190,387	0	(3)	(3)	21,516	02/01/2029	1.A FE		
..60636A-QH-9	MISSOURI ST HEALTH & EDL FACS AUTH EDL F		03/22/2024	TRADENEB DIRECT LLC		1,561,530	1,500,000	1,695,635	1,598,783	0	(4,556)	0	(4,556)	0	1,594,227	0	(32,697)	(32,697)	42,708	09/01/2038	1.G FE		
..882667-AN-8	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN		03/21/2024	GOLDMAN		506,250	500,000	498,325	498,364	0	4	0	4	0	498,368	0	7,882	7,882	18,403	06/30/2058	2.A FE		

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STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE 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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..541098-A*-0	LOGAN RIDGE FINANCE CORPORATION		02/06/2024	Redemption @ 100.00		16,000	16,000	14,880	15,030	0	7	0	7	0	15,038	0	962	962	278	04/01/2032	2.C PL
..55342U-AJ-3	MPT OPERATING PARTNERSHIP LP		01/19/2024	J P MORGAN SECURITIES		31,920	48,000	36,446	34,800	2,550	85	0	2,634	0	37,434	0	(5,514)	(5,514)	1,061	08/01/2029	3.C FE
..55354G-AM-2	MSCI INC		02/26/2024	GOLDMAN		68,695	79,000	67,743	68,495	0	171	0	171	0	68,666	0	30	30	931	11/01/2031	2.C FE
..57164P-AF-3	MARRIOTT OWNERSHIP RESORTS INC		03/19/2024	Various		32,150	35,000	31,071	31,601	0	62	0	62	0	31,663	0	487	487	637	01/15/2028	4.A FE
..57164P-AH-9	MARRIOTT OWNERSHIP RESORTS INC		03/15/2024	MITSUBISHI UFJ SECURITIES		666,783	738,000	628,376	637,596	574	3,192	0	3,766	0	641,361	0	25,421	25,421	8,635	06/15/2029	4.A FE
..599191-AA-1	MILEAGE PLUS HOLDINGS LLC		03/20/2024	Paydown		39,200	39,200	39,225	39,223	0	(23)	0	(23)	0	39,200	0	0	0	637	06/20/2027	2.C FE
..60672J-AA-7	MITER BRANDS ACQUISITION HOLDCO INC		03/25/2024	J P MORGAN SECURITIES		57,285	57,000	57,000	0	0	0	0	0	0	57,000	0	285	285	0	04/01/2032	3.C FE
..60855R-AL-4	MOLINA HEALTHCARE INC		03/14/2024	Citigroup (SSB)		12,075	14,000	11,438	11,607	0	46	0	46	0	11,653	0	422	422	185	05/15/2032	3.C FE
..617446-BJ-1	MORGAN STANLEY		02/28/2024	MORGAN STANLEY & CO. LLC		8,888,400	9,000,000	8,684,820	8,856,571	0	41,993	0	41,993	0	8,898,564	0	(10,164)	(10,164)	148,920	07/22/2025	1.E FE
..62886H-BN-0	NCL CORPORATION LTD		01/17/2024	DEUTSCHE BANK SECURITIES, INC. MARKETAXESS CORPORATION		32,318	31,000	31,000	31,000	0	0	0	0	0	31,000	0	1,318	1,318	637	01/15/2029	4.A FE
..629377-CI-7	NRG ENERGY INC		01/05/2024	Various		53,185	51,000	53,244	53,132	0	(4)	0	(4)	0	53,128	0	57	57	1,130	03/15/2033	2.C FE
..62957H-AJ-4	NABORS INDUSTRIES INC		03/01/2024	Citigroup (SSB)		169,366	169,000	163,085	163,908	0	233	0	233	0	164,141	0	4,225	4,225	3,808	05/15/2027	4.A FE
..62957H-AJ-0	NABORS INDUSTRIES INC		02/05/2024	Citigroup (SSB)		29,290	29,000	29,000	29,000	0	0	0	0	0	29,000	0	290	290	573	01/31/2030	4.A FE
..63861C-AE-9	NATIONSTAR MORTGAGE HOLDINGS INC		01/12/2024	BANC OF AMERICA/FIXED INCOME		27,750	30,000	25,340	25,520	0	18	0	18	0	25,538	0	2,212	2,212	297	11/15/2031	4.A FE
..63861C-AF-6	NATIONSTAR MORTGAGE HOLDINGS INC		03/04/2024	Various		40,514	41,000	40,693	0	0	3	0	3	0	40,696	0	(182)	(182)	274	02/01/2032	4.B FE
..647551-AF-7	NEW MOUNTAIN FINANCE CORP		01/25/2024	SMBC NIKKO SECURITIES AMERICA, INC. Ladenburg Thalmann & Co.		9,956	10,000	9,896	0	0	0	0	0	9,896	0	60	60	0	02/01/2029	2.C FE	
..652526-60-9	NEWTEKONE INC		01/05/2024	Inc.		669	725	716	721	0	0	0	0	0	721	0	(52)	(52)	56	08/01/2024	2.A PL
..652526-70-8	NEWTEKONE INC		03/26/2024	Various		9,542	10,175	10,175	10,175	0	0	0	0	0	10,175	0	(633)	(633)	400	02/01/2026	2.A PL
..65505P-AA-5	NOBLE FINANCE II LLC		02/15/2024	Various		182,073	176,000	176,000	176,000	0	0	0	0	0	176,000	0	6,073	6,073	4,712	04/15/2030	3.C FE
..67575X-AA-1	OCT31 31RR AR - CDO		03/12/2024	Paydown		2,419,951	2,419,951	2,419,951	2,419,951	0	0	0	0	0	2,419,951	0	0	0	62,765	07/22/2030	1.A FE
..681936-BF-6	OMEGA HEALTHCARE INVESTORS INC		03/05/2024	BARCLAYS CAPITAL INC		28,898	30,000	27,873	27,942	0	104	0	104	0	28,046	0	852	852	585	04/01/2027	2.C FE
..681936-BL-3	OMEGA HEALTHCARE INVESTORS INC		02/12/2024	Various		20,332	23,000	19,172	19,239	0	57	0	57	0	19,296	0	1,037	1,037	296	10/01/2029	2.C FE
..682691-AE-0	ONEMAIN FINANCE CORP		03/14/2024	Various		18,450	18,000	17,894	17,894	0	0	0	0	0	17,895	0	555	555	12	03/15/2030	3.B FE
..68622T-AB-7	ORGANON & CO		03/13/2024	Various		434,673	496,000	416,500	419,002	1,088	1,526	0	2,614	0	421,617	0	13,056	13,056	9,400	04/30/2031	4.A FE
..69120V-AL-5	BLUE OIL CREDIT INCOME CORP		02/05/2024	COLLIERS SECURITIES		49,606	50,000	47,520	48,764	0	96	0	96	0	48,860	0	745	745	1,031	03/21/2025	2.C FE
..69688M-AG-0	PLMRS 2018-2 B - CDO		03/28/2024	Paydown		1,000,000	1,000,000	987,500	1,026,138	0	(26,138)	0	(26,138)	0	1,000,000	0	0	0	34,260	07/16/2031	1.F FE
..70932M-AD-9	PENNYMAC FINANCIAL SERVICES INC		02/07/2024	Various		21,656	21,000	20,875	20,876	0	2	0	2	0	20,878	0	778	778	264	12/15/2029	3.C FE
..71677K-AA-6	PETSMART LLC		02/28/2024	Jefferies		69,275	74,000	69,560	69,375	701	97	0	798	0	70,173	0	(898)	(898)	1,745	02/15/2028	4.A FE
..737446-AM-6	POST HOLDINGS INC		03/01/2024	Call @ 100.00		550,221	545,000	532,738	533,920	0	518	0	518	0	534,438	0	10,562	10,562	20,890	03/01/2027	4.B FE
..74368C-BH-6	PROTECTIVE LIFE GLOBAL FUNDING		01/23/2024	MIZUHO SECURITIES USA INC.		1,361,325	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(138,675)	(138,675)	6,786	09/20/2026	1.D FE
..743815-AE-2	MODIVCARE INC		03/14/2024	Various		308,455	315,000	307,988	308,360	0	660	0	660	0	309,020	0	(565)	(565)	6,041	11/15/2025	4.C FE
..749571-AK-1	RHP HOTEL PROPERTIES LP		03/26/2024	Various		93,465	93,000	93,000	0	0	0	0	0	93,000	0	465	465	0	04/01/2032	3.C FE	
..758750-AD-5	REGAL REYNORD CORP		01/09/2024	BARCLAYS CAPITAL INC		33,221	33,000	32,876	32,878	0	1	0	1	0	32,879	0	342	342	477	04/15/2028	2.C FE
..758750-AF-0	REGAL REYNORD CORP		01/12/2024	CANTOR FITZGERALD + CO.		41,710	40,000	39,668	39,683	0	1	0	1	0	39,685	0	2,026	2,026	654	04/15/2033	2.C FE
..780153-BL-5	ROYAL CARIBBEAN CRUISES LTD		03/08/2024	Call @ 100.00		973,770	899,000	977,388	436,679	0	(4,967)	0	(4,967)	0	971,299	0	(72,299)	(72,299)	123,006	08/15/2027	3.B FE
..780153-BU-5	ROYAL CARIBBEAN CRUISES LTD		03/26/2024	MORGAN STANLEY & COMPANY		92,805	92,000	92,000	0	0	0	0	0	92,000	0	805	805	335	03/15/2032	3.B FE	

STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE 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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..78163D-30-8	RUNWAY GROWTH FINANCE CORP		02/01/2024	Ladenburg Thalmann & Co. Inc.		10,594	10,550	10,382	10,412	0	3	0	3	0	10,414	0	180	180	143	12/31/2027	2.A PL
..78433B-AA-6	SCIH SALT HOLDINGS INC		02/13/2024	BANC OF AMERICA/FIXED INCOME		11,070	12,000	10,290	10,511	0	36	0	36	0	10,547	0	523	523	169	05/01/2028	4.C FE
..78573N-AH-5	SABRE GLBL INC		01/16/2024	Various		114,695	116,000	94,100	95,958	0	171	0	171	0	96,129	0	18,566	18,566	1,196	12/15/2027	4.C FE
..78573N-AJ-1	SABRE GLBL INC		02/09/2024	BARCLAYS CAPITAL INC		316,200	340,000	301,597	304,567	1,989	929	0	2,918	0	307,485	0	8,715	8,715	12,708	06/01/2027	4.C FE
..81180W-BM-2	SEAGATE HOD CAYMAN	C	01/17/2024	BARCLAYS CAPITAL INC		13,285	11,552	12,622	12,561	0	(5)	0	(5)	0	12,557	0	728	728	148	12/01/2032	3.B FE
..81728U-AB-0	SENSATA TECHNOLOGIES INC		02/05/2024	BANC OF AMERICA/FIXED INCOME		24,360	28,000	22,680	22,804	0	57	0	57	0	22,861	0	1,499	1,499	502	02/15/2031	3.B FE
..81761L-AC-6	SERVICE PROPERTIES TRUST		02/06/2024	Various		87,286	83,000	82,312	82,319	0	4	0	4	0	82,323	0	4,963	4,963	1,452	11/15/2031	4.A FE
..82088K-AK-4	SHEA HOMES LIMITED PARTNERSHIP A CALIFOR		02/02/2024	MARKETAXESS CORPORATION		49,029	51,000	45,071	45,636	0	107	0	107	0	45,743	0	3,286	3,286	1,151	02/15/2028	3.C FE
..82967N-BM-9	SIRIUS XM RADIO INC		01/12/2024	J P MORGAN SECURITIES		29,750	35,000	26,600	27,182	0	33	0	33	0	27,215	0	2,535	2,535	512	09/01/2031	3.C FE
..83001A-AD-4	SIX FLAGS ENTERTAINMENT CORP		02/29/2024	Various		277,318	274,000	266,123	266,573	0	105	0	105	0	266,678	0	10,640	10,640	5,302	05/15/2031	4.C FE
..842587-CV-7	SOUTHERN CO		01/17/2024	WELLS FARGO ADVISORS LLC		4,800,350	5,000,000	4,890,100	4,932,182	0	1,291	0	1,291	0	4,933,473	0	(133,123)	(133,123)	89,375	07/01/2026	2.B FE
..85207U-AH-8	SPRINT LLC		01/11/2024	RBC CAPITAL MARKETS		262,161	261,000	298,881	265,230	0	(382)	0	(382)	0	264,848	0	(2,687)	(2,687)	1,601	06/15/2024	2.B FE
..858912-AF-5	STERICYCLE INC		03/14/2024	Various		1,436,250	1,437,000	1,468,015	1,429,815	6,371	302	0	6,673	0	1,436,488	0	(237)	(237)	46,801	07/15/2024	3.C FE
..871503-AU-2	GEN DIGITAL INC		02/29/2024	J P MORGAN SECURITIES		107,910	109,000	111,861	107,910	0	0	0	1,090	0	109,000	0	(1,090)	(1,090)	2,104	04/15/2025	3.C FE
..87264A-AV-7	T-MOBILE USA INC		01/11/2024	MIZUHO SECURITIES USA INC		6,120,859	6,165,000	6,124,188	6,129,582	0	317	0	317	0	6,129,899	0	(9,041)	(9,041)	134,217	02/01/2028	2.B FE
..87470L-AH-4	TALLGRASS ENERGY PARTNERS LP		01/17/2024	Not Available		308,813	305,000	324,681	306,469	1,845	(261)	0	1,584	0	308,053	0	760	760	7,117	10/01/2025	3.C FE
..88033G-CZ-1	TENET HEALTHCARE CORP		03/05/2024	Various		1,106,910	1,107,000	1,127,937	888,027	11,611	(1,101)	0	10,509	0	1,103,197	0	3,712	3,712	31,092	01/01/2026	3.C FE
..880349-AU-9	TENNECO INC		02/08/2024	J P MORGAN SECURITIES		22,375	25,000	21,250	21,323	148	65	0	214	0	21,526	0	849	849	967	11/17/2028	4.A FE
..893647-BE-6	TRANSIGM INC		03/28/2024	Various		1,927,735	1,928,000	1,997,495	1,918,185	13,802	(4,039)	0	9,763	0	1,927,948	0	(213)	(213)	61,933	03/15/2026	4.A FE
..893647-BU-0	TRANSIGM INC		03/25/2024	Various		99,184	99,000	99,000	0	0	0	0	0	99,000	0	184	184	464	03/01/2029	4.A FE	
..893647-BV-8	TRANSIGM INC		02/26/2024	BANC OF AMERICA/FIXED INCOME		29,181	29,000	29,000	0	0	0	0	0	29,000	0	181	181	5	03/01/2032	4.A FE	
..893647-BV-8	TRANSIGM INC		02/29/2024	BANC OF AMERICA/FIXED INCOME		30,188	30,000	30,000	0	0	0	0	0	30,000	0	188	188	39	03/01/2032	3.C FE	
..894164-AA-0	TRAVEL + LEISURE CO		03/08/2024	Various		66,769	73,000	63,393	64,285	0	221	0	221	0	64,506	0	2,264	2,264	884	12/01/2029	3.C FE
..90279X-AA-0	UKG INC		02/05/2024	Various		36,332	36,000	36,000	0	0	0	0	0	36,000	0	332	332	0	02/01/2031	4.B FE	
..90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS		03/03/2024	Paydown		190,131	190,131	187,603	188,972	0	1,160	0	1,160	0	190,131	0	0	0	3,565	03/03/2028	1.F FE
..913903-BA-7	UNIVERSAL HEALTH SERVICES INC		01/12/2024	Various		70,496	86,000	66,995	67,629	0	78	0	78	0	67,707	0	2,789	2,789	1,152	01/15/2032	2.C FE
..914906-AS-1	UNIVISION COMMUNICATIONS INC		01/29/2024	Call @ 100.00		285,000	285,000	279,413	280,413	0	303	0	303	0	280,716	0	4,284	4,284	8,989	02/15/2025	4.A FE
..91740P-AG-3	USA COMPRESSION PARTNERS LP		03/26/2024	J P MORGAN SECURITIES		47,705	47,000	47,000	0	0	0	0	0	47,000	0	705	705	93	03/15/2029	4.B FE	
..91911K-AP-7	BAUSCH HEALTH COMPANIES INC		01/17/2024	Citigroup (SSB)		34,110	36,000	37,872	33,750	2,250	0	0	2,250	0	36,000	0	(1,890)	(1,890)	306	12/15/2025	6. FE
..92328M-AC-7	VENTURE GLOBAL CALCASIEU PASS LLC		01/24/2024	MORGAN STANLEY & COMPANY		102,223	121,000	102,245	102,245	856	93	0	949	0	103,194	0	(971)	(971)	1,106	11/01/2033	3.B FE
..92332Y-AA-9	VENTURE GLOBAL LNG INC		01/17/2024	Citigroup (SSB)		27,068	27,000	27,000	27,000	0	0	0	0	0	27,000	0	68	68	293	06/01/2028	3.B FE
..92332Y-AA-9	VENTURE GLOBAL LNG INC		01/23/2024	MORGAN STANLEY & COMPANY		45,580	43,000	43,000	43,000	0	0	0	0	0	43,000	0	2,580	2,580	1,033	02/01/2029	3.B FE
..925524-AX-8	PARAMOUNT GLOBAL		02/21/2024	Various		82,401	86,000	79,446	79,487	0	41	0	41	0	79,529	0	2,873	2,873	1,732	04/30/2036	2.C FE
..92553P-AP-7	PARAMOUNT GLOBAL		02/12/2024	Various		34,134	48,000	31,925	32,034	0	39	0	39	0	32,073	0	2,062	2,062	837	03/15/2043	2.C FE
..92553P-AU-6	PARAMOUNT GLOBAL		03/27/2024	J P MORGAN SECURITIES		16,120	20,000	17,190	0	0	9	0	9	0	17,199	0	(1,079)	(1,079)	673	09/01/2043	2.C FE
..92564R-AJ-4	VICI PROPERTIES LP		03/05/2024	J P MORGAN SECURITIES		275,961	277,000	273,895	274,259	0	147	0	147	0	274,406	0	1,556	1,556	9,557	02/01/2027	2.C FE
..92980*-AB-7	W2W FINANCE LLC		01/02/2024	Call @ 100.00		16,070	16,070	16,070	16,070	0	0	0	0	0	16,070	0	0	0	185	01/31/2032	2.B PL
..933940-AA-6	WAND NEWCO 3 INC		02/05/2024	Various		141,125	138,000	138,000	0	0	0	0	0	138,000	0	3,125	3,125	33	01/30/2032	4.C FE	

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STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE 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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..95000U-2X-0	WELLS FARGO & CO		02/23/2024	WELLS FARGO ADVISORS LLC		4,907,450	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(92,550)	(92,550)	66,219	04/25/2026	2.A FE
..958254-AK-0	WESTERN MIDSTREAM OPERATING LP		03/07/2024	BARCLAYS CAPITAL INC		123,245	127,000	119,380	120,323	0	235	0	235	0	120,558	0	2,687	2,687	3,429	08/15/2028	2.C FE
..98625D-AA-8	GURT 7 A1 - CDO		03/21/2024	Paydown		1,000,000	1,000,000	1,002,500	1,027,851	0	(27,851)	0	(27,851)	0	1,000,000	0	0	0	28,036	01/24/2033	1.A FE
..98919V-AA-3	ZAYO GROUP HOLDINGS INC		03/07/2024	Various		224,545	268,000	203,136	206,187	0	3,014	0	3,014	0	209,201	0	15,344	15,344	5,623	03/01/2027	4.C FE
..60625F-AA-2	ATOMIC FUELS DESIGNATED ACTIVITY CO	D	03/19/2024	Call @ 100.27		2,758,196	2,750,822	2,750,822	2,750,822	0	0	0	0	0	2,750,822	0	7,373	7,373	227,207	06/18/2024	2.A Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						115,142,888	117,809,492	116,608,421	104,356,099	121,269	23,412	0	144,681	0	116,826,270	0	(1,806,096)	(1,806,096)	2,307,855	XXX	XXX
..00488P-AL-9	ACRISURE LLC		03/28/2024	Redemption @ 100.00		1,751	1,751	1,747	0	0	0	0	0	1,747	0	4	4	16	02/15/2027	4.B FE	
..00687M-AC-5	ADIENT		01/31/2024	Refinance		188,417	188,000	188,418	188,380	21	(8)	0	14	0	188,394	0	24	24	3,197	04/30/2028	3.B FE
..00687M-AH-4	ADIENT		03/13/2024	BARCLAYS CAPITAL BANK DEBT		188,470	188,000	188,417	0	0	(8)	0	(8)	0	188,409	0	61	61	928	01/31/2031	3.B FE
..00775K-AG-3	ADVISOR GROUP INC		02/22/2024	UBS SECURITIES LLC		154,806	155,000	154,806	154,806	0	0	0	0	0	154,806	0	0	0	0	08/17/2028	4.A FE
..01642P-BB-1	ALIXPARTNERS LLP		03/28/2024	Redemption @ 100.00		843	843	844	844	0	0	0	0	844	0	(1)	(1)	16	02/04/2028	4.A FE	
..02376C-BJ-3	AMERICA ADVANTAGE LOYALTY		01/22/2024	Redemption @ 100.00		39,046	39,046	39,388	39,343	0	(4)	0	(4)	0	39,339	0	(293)	(293)	962	04/20/2028	3.A FE
..04621H-AS-2	ASSUREDPARTNERS INC		01/02/2024	Redemption @ 100.00		56	56	56	56	0	0	0	0	56	0	0	0	0	0	02/12/2027	4.B FE
..05603Q-AB-8	BR Financial Holdings, LLC Revolver 8/20		09/27/2023	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	410	08/18/2027	2.C Z
..05603Q-AC-6	BR Financial Holdings, LLC Term Loan 8/2		02/23/2024	Redemption @ 100.00		33,367	33,367	32,533	32,607	0	30	0	30	0	32,637	0	729	729	972	08/18/2027	2.C PL
..05988H-AG-2	BOXER PARENT CO INC		03/28/2024	Redemption @ 100.00		994	1,004	994	994	0	0	0	0	0	994	0	10	10	22	12/29/2028	4.C FE
..10637H-AA-4	BREAKWATER CREDIT OPPORTUNITIES FUND II		03/07/2024	Redemption @ 100.00		15,958	15,958	15,798	15,897	0	7	0	7	0	15,905	0	53	53	290	06/30/2025	2.B PL
..14880B-AJ-0	CATALENT PHARMA SOLUTIONS INC		03/01/2024	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	51	02/22/2028	3.C FE
..15477B-AB-3	CDK GLOBAL INC		01/01/2024	Bank of America		(840)	0	0	0	0	0	0	0	0	0	0	(840)	(840)	0	07/06/2029	4.B FE
..15477B-AD-9	CDK GLOBAL INC		01/25/2024	REFINANCING PLACEHOLDER		224,275	223,437	223,437	0	0	0	0	0	223,437	0	838	838	13	07/06/2029	4.B FE	
..16117L-BW-8	CHARTER COMMUNICATIONS OPERATING LLC		01/02/2024	Deutsche Bank		0	0	0	0	0	0	0	0	0	0	0	0	0	477	04/30/2025	2.C FE
..23833E-AW-4	DAVE & BUSTER'S		03/19/2024	Redemption @ 100.00		0	0	0	0	0	228	0	228	0	228	0	(228)	(228)	(38)	06/29/2029	4.B FE
..24736C-BS-2	DELTA SKYMILES		02/09/2024	Various		382,398	374,188	386,936	385,281	0	(386)	0	(386)	0	384,895	0	(2,496)	(2,496)	6,708	10/20/2027	2.B FE
..27943U-AK-2	EDELMAN FINANCIAL HOLDINGS II INC		02/13/2024	Various		126,411	127,206	122,263	122,869	0	148	0	148	0	123,017	0	3,394	3,394	1,795	04/07/2028	4.B FE
..43283L-AH-4	HILTON GRAND VACA		02/09/2024	Citi Bank		157,795	158,191	158,389	158,191	182	(6)	0	176	0	158,367	0	(572)	(572)	2,154	08/02/2028	3.A FE
..50220K-AB-0	LES SCHWAB TIRE		03/28/2024	Redemption @ 100.00		541	541	540	540	0	0	0	0	540	0	1	1	12	11/02/2027	4.B FE	
..57763T-AB-9	BIWAY		01/22/2024	BARCLAYS CAPITAL BANK DEBT		0	0	0	0	0	(1,886)	0	(1,886)	0	(1,886)	0	1,886	1,886	320	08/14/2026	4.B FE
..58503U-AC-7	MEDLINE INDUSTRIES		03/21/2024	Various		532,659	533,052	531,967	204,483	0	24	0	24	0	532,065	0	594	594	2,941	10/23/2028	4.A FE
..59190*-AA-4	METROPOLITAN FINANCING VI LLC		01/05/2024	Redemption @ 100.00		38,199	38,199	38,199	38,199	0	0	0	0	0	38,199	0	0	0	2,997	08/02/2024	1.G PL
..59921P-AB-2	UNITED AIRLINES		03/20/2024	Redemption @ 100.00		42,614	42,614	44,052	43,821	0	(75)	0	(75)	0	43,746	0	(1,132)	(1,132)	1,160	06/21/2027	2.C FE
..62910P-AF-0	NFP		02/01/2024	NFP		0	0	0	0	0	0	0	0	0	0	0	0	0	211	02/16/2027	4.A FE
..63939W-AG-8	NAVICURE		02/09/2024	Redemption @ 100.00		392,283	392,283	393,358	393,039	229	(37)	0	191	0	393,230	0	(947)	(947)	4,332	10/22/2026	4.B FE
..63939W-AK-9	NAVICURE		02/07/2024	J.P. MORGAN SECURITIES LLC		16,280	16,280	16,259	0	0	0	0	0	16,259	0	20	20	0	0	10/22/2029	4.C FE
..69346E-AG-2	PMHC II INC		01/16/2024	J.P. MORGAN SECURITIES LLC		26,788	28,198	25,942	25,982	0	35	0	35	0	26,017	0	771	771	321	04/23/2029	4.C FE
..71677H-AL-9	PETSMART INC		01/26/2024	Redemption @ 100.00		283	283	277	278	0	0	0	0	278	0	5	5	0	0	02/11/2028	4.A FE
..72814C-AF-5	PLAYTIKA		02/09/2024	Various		14,924	14,962	14,980	14,931	49	(1)	0	48	0	14,979	0	(54)	(54)	184	03/13/2028	3.B FE
..74101Y-AD-0	PRESIDIO HOLDINGS INC		03/28/2024	Redemption @ 100.00		157	157	158	158	0	0	0	0	158	0	0	0	0	0	01/22/2027	4.B FE
..75915T-AG-7	LIFEPOINT		03/14/2024	Refinance		12,606	12,574	12,606	0	0	0	0	0	12,606	0	0	0	0	0	11/16/2028	4.B FE
..78571Y-BJ-8	SABRE HOLDINGS		03/11/2024	Bank of America		74,323	86,171	69,554	71,411	0	728	0	728	0	72,139	0	2,184	2,184	1,550	06/30/2028	4.C FE
..816194-AX-2	SELECT MEDICAL CORP		02/29/2024	Redemption @ 100.00		19,116	19,116	19,188	19,181	0	(3)	0	(3)	0	19,178	0	(62)	(62)	242	03/06/2027	3.C FE
..86880N-AZ-6	SURGERY PARTNERS		02/01/2024	Jefferies & Co Bank Debt		0	0	0	0	0	(1,538)	0	(1,538)	0	(1,538)	0	1,538	1,538	(53)	12/19/2030	4.B FE

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STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE 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-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..88632N-AV-2	CITRIX SYSTEMS INC		03/12/2024	Various		49,755	50,001	47,776	47,832	0	2,141	0	2,141	0	49,973	0	(218)	(218)	26	03/29/2029	4.B FE	
..89364M-BZ-6	TRANSIGM GROUP INC		02/08/2024	Various		48,008	48,000	48,060	48,055	0	(2)	0	(2)	0	48,054	0	(46)	(46)	(4)	08/24/2028	4.A FE	
..89841E-AB-1	ULTIMATE SOFTWARE GROUP INC THE		02/08/2024	Various		94,910	95,000	94,881	94,881	0	1	0	1	0	94,882	0	28	28	(58)	02/10/2031	4.C FE	
..90385K-AB-7	ULTIMATE SOFTWARE GROUP INC THE		02/09/2024	Not Available		342,319	342,319	338,058	338,645	0	168	0	168	0	338,813	0	3,506	3,506	2,774	05/04/2026	4.C FE	
..90385K-AK-7	ULTIMATE SOFTWARE GROUP INC THE		02/09/2024	Not Available		617,095	617,095	599,799	603,024	0	643	0	643	0	603,667	0	13,428	13,428	25,002	05/04/2026	4.C FE	
..90385K-AL-5	ULTIMATE SOFTWARE GROUP INC THE		02/09/2024	Not Available		153,888	153,888	150,931	151,437	0	112	0	112	0	151,549	0	2,339	2,339	1,247	05/04/2026	4.C FE	
..914908-BC-1	UNIVISION COMMUNICATIONS INC		03/28/2024	Redemption @ 100.00		1,788	1,788	1,788	1,788	0	0	0	0	0	1,788	0	0	0	39	03/15/2026	4.A FE	
..92531H-AD-9	VERSCEND HOLDING CORP		02/22/2024	Redemption @ 100.00		1,463,499	1,463,499	1,464,496	1,202,960	1,687	(265)	0	1,422	0	1,464,684	0	(1,185)	(1,185)	35,264	08/27/2025	4.B FE	
..92537E-AD-0	VERTIV		02/09/2024	Various		34,910	34,910	35,041	35,011	20	(5)	0	14	0	35,025	0	(115)	(115)	452	03/02/2027	3.C FE	
..92941P-AC-7	WEIGHT WATCHERS INTERNATIONAL INC		01/04/2024	Various		47,784	69,353	54,269	48,778	5,811	170	0	5,981	0	54,759	0	(6,975)	(6,975)	(25)	04/13/2028	4.C FE	
..93369P-AF-1	CALIBER COLLISION		01/30/2024	Redemption @ 100.00		154,597	154,597	154,597	154,597	0	0	0	0	0	154,597	0	0	0	1,508	02/05/2026	4.C FE	
..93369P-AK-0	CALIBER COLLISION		01/22/2024	DEBT		100,250	100,000	99,750	0	0	1	0	1	0	99,751	0	499	499	(30)	01/17/2031	4.C FE	
..95080A-AH-5	JAZZ PHARMACEUTICALS PLC	C	03/28/2024	Redemption @ 100.00		3,465	3,465	3,465	3,465	0	0	0	0	0	3,465	0	0	0	57	05/05/2028	3.C FE	
..L2000A-AD-2	THOMSON REUTERS IP&S	C	01/31/2024	Not Available		118,884	118,884	118,974	118,956	14	(2)	0	11	0	118,967	0	(83)	(83)	923	10/30/2026	3.C FE	
..P2121Y-AS-7	CARNIVAL CORP		03/28/2024	Redemption @ 100.00		505	505	506	505	0	0	0	0	0	506	0	(1)	(1)	11	10/18/2028	3.A FE	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						5,916,186	5,943,780	5,893,494	4,666,344	8,013	210	0	8,222	0	5,899,523	0	16,663	16,663	99,383	XXX	XXX	
2509999997. Total - Bonds - Part 4						453,414,557	457,845,143	457,406,335	295,226,476	129,282	(11,915)	0	117,367	0	456,632,564	0	(3,340,721)	(3,340,721)	5,796,719	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						453,414,557	457,845,143	457,406,335	295,226,476	129,282	(11,915)	0	117,367	0	456,632,564	0	(3,340,721)	(3,340,721)	5,796,719	XXX	XXX	
..38741L-30-5	GRANITE POINT MORTGAGE TRUST INC		02/16/2024	NATL FINANCIAL SERVICES CORP (NFS)		44,000	44,000	44,000	44,000	0	0	0	0	0	44,000	0	0	0	0	0	2.B PL	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						744	XXX	744	0	0	0	0	0	744	0	0	0	0	0	0	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						744	XXX	744	0	0	0	0	0	744	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						744	XXX	744	0	0	0	0	0	744	0	0	0	0	0	0	XXX	XXX
..541098-10-9	LOGAN RIDGE FINANCE GRD		03/27/2024	Various		353,000	7,925	8,000	0	0	0	0	0	0	8,000	0	(75)	(75)	0	0	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						7,925	XXX	8,000	0	0	0	0	0	8,000	0	(75)	(75)	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						7,925	XXX	8,000	0	0	0	0	0	8,000	0	(75)	(75)	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
5989999999. Total - Common Stocks						7,925	XXX	8,000	0	0	0	0	0	8,000	0	(75)	(75)	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						8,670	XXX	8,744	0	0	0	0	0	8,744	0	(75)	(75)	0	0	0	XXX	XXX
6009999999 - Totals						453,423,227	XXX	457,415,079	295,226,476	129,282	(11,915)	0	117,367	0	456,641,308	0	(3,340,795)	(3,340,795)	5,796,719	XXX	XXX	

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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

STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Bank of America Concord, CA		0.000	0	0	6,745,569	6,570,603	9,214,538	.XXX.
Bank of New York Mellon New York, NY		0.000	0	0	3,224,547	3,078,895	4,327,457	.XXX.
Toronto-Dominion Bank - New York Branch		5.760	0	64,789	2,000,000	2,000,000	2,000,000	.XXX.
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	64,789	11,970,116	11,649,498	15,541,995	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	64,789	11,970,116	11,649,498	15,541,995	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
.....								
.....								
.....								
.....								
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.....								
0599999. Total - Cash	XXX	XXX	0	64,789	11,970,116	11,649,498	15,541,995	XXX

STATEMENT AS OF MARCH 31, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
	UNITED STATES TREASURY		03/26/2024	0.000	05/16/2024	7,947,623	0	6,984
	UNITED STATES TREASURY		03/26/2024	0.000	06/13/2024	6,926,142	0	6,071
	UNITED STATES TREASURY		02/29/2024	0.000	04/04/2024	3,498,461	0	15,902
	UNITED STATES TREASURY		03/11/2024	0.000	04/25/2024	4,085,605	0	11,996
	UNITED STATES TREASURY		02/13/2024	0.000	04/09/2024	5,992,973	0	42,160
	UNITED STATES TREASURY		02/16/2024	0.000	04/16/2024	8,182,081	0	53,757
	UNITED STATES TREASURY		02/27/2024	0.000	04/30/2024	1,991,505	0	9,959
	UNITED STATES TREASURY		03/11/2024	0.000	05/07/2024	9,947,295	0	29,281
0019999999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					48,571,686	0	176,109
0109999999	Total - U.S. Government Bonds					48,571,686	0	176,109
0309999999	Total - All Other Government Bonds					0	0	0
0509999999	Total - U.S. States, Territories and Possessions Bonds					0	0	0
0709999999	Total - U.S. Political Subdivisions Bonds					0	0	0
0909999999	Total - U.S. Special Revenues Bonds					0	0	0
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
1309999999	Total - Hybrid Securities					0	0	0
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
1909999999	Subtotal - Unaffiliated Bank Loans					0	0	0
2419999999	Total - Issuer Obligations					48,571,686	0	176,109
2429999999	Total - Residential Mortgage-Backed Securities					0	0	0
2439999999	Total - Commercial Mortgage-Backed Securities					0	0	0
2449999999	Total - Other Loan-Backed and Structured Securities					0	0	0
2459999999	Total - SVO Identified Funds					0	0	0
2469999999	Total - Affiliated Bank Loans					0	0	0
2479999999	Total - Unaffiliated Bank Loans					0	0	0
2509999999	Total Bonds					48,571,686	0	176,109
262006-20-8	DREYFUS GVT CSH MGT INST		03/28/2024	5.180		64,291,548	178,416	20,548
31846V-10-4	FIRST AMER: INS PRM OBL Y	SD	08/03/2021	5.030		2,188	9	27
8309999999	Subtotal - All Other Money Market Mutual Funds					64,293,735	178,426	20,575
8609999999	Total Cash Equivalents					112,865,421	178,426	196,685

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