



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

ARCH MORTGAGE INSURANCE COMPANY

NAIC Group Code 1279 1279 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

Senior Vice President, Deputy General Counsel & Secretary Theresa Marie Cameron

Senior Vice President & Controller Brian Joseph Smith

OTHER

Cheryl Ann Feltgen John Edward Gaines Carl Edward Tyree

Executive Vice President & Chief Risk Officer Executive Vice President & Chief Actuary Executive Vice President & Chief Sales Officer

Tracie Renee Cranford

Senior Vice President & Treasurer

DIRECTORS OR TRUSTEES

Robert Michael Schmeiser Thomas Harrison Jeter John Edward Gaines

Carl Edward Tyree Thomas Michael Hitt

State of North Carolina SS:

County of Guilford

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.

Robert Michael Schmeiser Theresa Marie Cameron Thomas Harrison Jeter

President & Chief Executive Officer Senior Vice President, Deputy General Counsel & Secretary Executive Vice President & Chief Financial Officer

Subscribed and sworn to before me this 10th day of August, 2022

Donna O. Robbins

Donna O. Robbins

Notary Public

11/26/2026

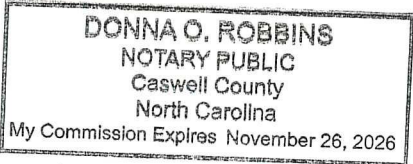
a. Is this an original filing? Yes [X] No []

b. If no,

1. State the amendment number.....

2. Date filed

3. Number of pages attached.....



STATEMENT AS OF JUNE 30, 2022 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	1,793,391,825	0	1,793,391,825	1,701,196,122
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	1,575,000	0	1,575,000	700,000
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 (\$10,689,962), cash equivalents (\$43,349,091) and short-term investments (\$59,512,579)	113,551,632	0	113,551,632	183,902,019
6. Contract loans (including \$0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	0	0	0	0
9. Receivables for securities	776,450	0	776,450	12,150,000
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)	1,909,294,907	0	1,909,294,907	1,897,948,141
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	12,650,877	0	12,650,877	11,122,016
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	37,869,697	0	37,869,697	40,244,667
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	143,047	0	143,047	420,910
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	8,049,178	0	8,049,178	16,106,460
18.2 Net deferred tax asset	322,426,358	314,765,792	7,660,566	18,719,824
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	109,471	0	109,471	39,013
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	132,769,217	1,672,343	131,096,874	155,966,798
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,423,312,752	316,438,135	2,106,874,617	2,140,567,829
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	2,423,312,752	316,438,135	2,106,874,617	2,140,567,829
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	129,647,936	0	129,647,936	155,185,561
2502. Licenses purchased	1,672,343	1,672,343	0	0
2503. State premium tax recoverable	1,433,796	0	1,433,796	0
2598. Summary of remaining write-ins for Line 25 from overflow page	15,142	0	15,142	781,237
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	132,769,217	1,672,343	131,096,874	155,966,798

STATEMENT AS OF JUNE 30, 2022 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 \$ 28,039,530)	211,726,837	228,686,353
2. Reinsurance payable on paid losses and loss adjustment expenses	0	0
3. Loss adjustment expenses	6,564,358	6,746,641
4. Commissions payable, contingent commissions and other similar charges	0	0
5. Other expenses (excluding taxes, licenses and fees)	1,743,476	1,077,882
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	3,244,015	3,621,740
7.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))	0	0
7.2 Net deferred tax liability	0	0
8. Borrowed money \$ 0 and interest thereon \$ 0	0	10,001,929
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 145,545,542 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)	43,784,410	49,355,950
10. Advance premium	160,201	212,338
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	147,857,617	114,648,705
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	678,415	962,393
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	13,836,783	13,436,727
20. Derivatives	0	0
21. Payable for securities	998,167	0
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$ 0 and interest thereon \$ 0	0	0
25. Aggregate write-ins for liabilities	1,617,549,323	1,568,298,514
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,048,143,602	1,997,049,172
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	2,048,143,602	1,997,049,172
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)	909,656	85,697,298
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)	58,731,015	143,518,657
38. Totals (Page 2, Line 28, Col. 3)	2,106,874,617	2,140,567,829
DETAILS OF WRITE-INS		
2501. Contingency reserve	1,599,942,786	1,549,153,279
2502. Premium refund reserve	3,142,827	4,032,448
2503. Deferred ceding commission	14,463,710	15,112,787
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)	1,617,549,323	1,568,298,514
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 JUNE 30, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

STATEMENT OF INCOME

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$445,524,088)	451,840,436	448,379,478	899,055,882
1.2 Assumed (written \$97,461,010)	103,032,550	139,441,598	258,518,252
1.3 Ceded (written \$504,129,912)	510,446,261	448,379,478	899,055,882
1.4 Net (written \$38,855,186)	44,426,725	139,441,598	258,518,252
DEDUCTIONS:			
2. Losses incurred (current accident year \$28,039,530):			
2.1 Direct	(84,851,079)	44,647,638	81,965,140
2.2 Assumed	(12,527,414)	23,465,641	18,896,420
2.3 Ceded	(84,851,079)	44,647,638	81,965,140
2.4 Net	(12,527,414)	23,465,641	18,896,420
3. Loss adjustment expenses incurred	676,488	636,366	1,166,656
4. Other underwriting expenses incurred	14,283,403	25,292,739	41,627,836
5. Aggregate write-ins for underwriting deductions	50,789,507	69,720,799	129,259,126
6. Total underwriting deductions (Lines 2 through 5)	53,221,984	119,115,545	190,950,038
7. Net income of protected cells	0	0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(8,795,259)	20,326,053	67,568,214
INVESTMENT INCOME			
9. Net investment income earned	20,200,604	18,866,655	33,864,518
10. Net realized capital gains (losses) less capital gains tax of \$(2,556,529)	(9,617,417)	10,233,192	17,206,508
11. Net investment gain (loss) (Lines 9 + 10)	10,583,187	29,099,847	51,071,026
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	(25,537,625)	5,393,602	5,185,561
15. Total other income (Lines 12 through 14)	(25,537,625)	5,393,602	5,185,561
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(23,749,697)	54,819,502	123,824,801
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)	(23,749,697)	54,819,502	123,824,801
19. Federal and foreign income taxes incurred	36,361,810	55,607,090	50,102,028
20. Net income (Line 18 minus Line 19)(to Line 22)	(60,111,507)	(787,588)	73,722,773
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	143,518,657	243,466,736	243,466,736
22. Net income (from Line 20)	(60,111,507)	(787,588)	73,722,773
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$(2,859,544)	(10,757,332)	(11,333,017)	9,231,446
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	33,162,526	47,578,335	29,164,516
27. Change in nonadmitted assets	(47,081,329)	(35,904,314)	(15,340,716)
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	(21,722,956)
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	(175,003,142)
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)	(84,787,642)	(446,584)	(99,948,079)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	58,731,015	243,020,152	143,518,657
DETAILS OF WRITE-INS			
0501. Addition to the contingency reserve	51,516,275	69,720,799	129,259,126
0502. Release of the contingency reserve per 120 month statutory holding period	(726,768)	0	0
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)	50,789,507	69,720,799	129,259,126
1401. Company owned life insurance	(25,537,625)	5,393,602	5,185,561
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)	(25,537,625)	5,393,602	5,185,561
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 JUNE 30, 2022 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	74,386,930	140,087,949	249,207,186
2. Net investment income	19,994,908	20,899,142	37,526,739
3. Miscellaneous income	(25,537,625)	5,393,602	5,185,561
4. Total (Lines 1 to 3)	68,844,213	166,380,693	291,919,486
5. Benefit and loss related payments	4,154,239	4,319,613	10,372,652
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	16,305,707	24,744,349	39,526,981
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses)	25,748,000	69,963,431	79,320,267
10. Total (Lines 5 through 9)	46,207,946	99,027,393	129,219,900
11. Net cash from operations (Line 4 minus Line 10)	22,636,267	67,353,300	162,699,586
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	758,901,370	1,202,412,986	2,189,320,633
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	266,472	237,877	372,853
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(16,329)
12.7 Miscellaneous proceeds	12,371,717	12,500,000	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	771,539,559	1,215,150,863	2,189,677,157
13. Cost of investments acquired (long-term only):			
13.1 Bonds	879,030,733	974,058,303	1,803,675,356
13.2 Stocks	0	690,000	690,000
13.3 Mortgage loans	0	0	0
13.4 Real estate	256,500	6,087	205,492
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	381,372	11,470,372
13.7 Total investments acquired (Lines 13.1 to 13.6)	879,287,233	975,135,762	1,816,041,220
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)	(107,747,674)	240,015,101	373,635,937
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	(10,001,929)	35,001,534	10,001,929
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	160,000,000
16.6 Other cash provided (applied)	24,762,949	(219,428,605)	(222,180,769)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	14,761,020	(184,427,071)	(372,178,840)
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)	(70,350,387)	122,941,330	164,156,683
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	183,902,019	19,745,337	19,745,337
19.2 End of period (Line 18 plus Line 19.1)	113,551,632	142,686,667	183,902,019

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001. Change in contingency reserve	(50,789,507)	(69,720,799)	(129,259,126)
20.0002. Change in premium refund reserve	889,621	(1,358,062)	(1,946,250)
20.0003. Change in deferred ceding commission	649,077	(779,122)	40,122
20.0004. Change in escheatable and stale checks	(87,294)	(65,587)	(114,829)
20.0005. Dividend of investment in subsidiary	0	0	(15,003,142)

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 #		2022		2021
NET INCOME							
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$	(60,111,507)	\$	73,722,773
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP: Change in contingency reserve	58	4	5	\$	(50,789,507)	\$	(129,259,126)
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$	(9,322,000)	\$	202,981,899
SURPLUS							
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$	58,731,015	\$	143,518,657
(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	\$	58,731,015	\$	143,518,657

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

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

(6) Basis for Loan-Backed Securities and Adjustment Methodology
Refer to Note 1.C. (2) above.

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

NOTE 2 Accounting Changes and Corrections of Errors
Not Applicable

NOTE 3 Business Combinations and Goodwill

- A. Statutory Purchase Method
Not Applicable
- B. Statutory Merger
Not Applicable
- C. Impairment Loss
Not Applicable

NOTES TO FINANCIAL STATEMENTS

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

(1) Capital & Surplus
Less:
(2) Admitted Positive Goodwill
(3) Admitted EDP Equipment & Operating System Software
(4) Admitted Net Deferred Taxes
(5) Adjusted Capital and Surplus (Line 1-2-3-4)
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%])
(7) Current period reported Admitted Goodwill
(8) Current Period Admitted Goodwill as a % of prior period Adjusted Capital and Surplus (Line 7/Line 5)

Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
\$ 107,980,811	XXX
\$ -	XXX
\$ -	XXX
\$ 14,084,453	XXX
\$ 93,896,358	XXX
\$ 9,389,636	XXX
XXX	\$ -
XXX	0.0%

NOTE 4 Discontinued Operations

Not Applicable

NOTE 5 Investments

D. Loan-Backed Securities

(1) Description of Sources Used To Determine Prepayment Sources
Prepayment assumptions for single class, multi-class mortgage-back and asset-backed securities are obtained from independent third party services or internal estimates. These assumptions are consistent with the current interest rate and economic environment.
(2) Recognized OTTI intent to sell/not retain
Not Applicable
(3) Recognized OTTI securities
Not Applicable
(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
\$ 14,924,302
2. 12 Months or Longer
\$ 1,097,191
b)The aggregate related fair value of securities with unrealized losses:
1. Less than 12 Months
\$ 204,165,633
2. 12 Months or Longer
\$ 9,684,413
(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

Asset Type	Percent Share
(1) Cash	8.4%
(2) Cash Equivalents	38.2%
(3) Short-Term Investments	53.4%
(4) Total	100.0%

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

Not Applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 7 Investment Income
No significant changes

NOTE 8 Derivative Instruments
Not Applicable

NOTE 9 Income Taxes
No significant changes

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

B. Transactions
Effective January 1, 2022, the Company entered into a development coverage reinsurance agreement with Arch Reinsurance LTD, (“ARL”), an affiliate, (“Development Coverage Reinsurance Agreement with ARL”). Under the terms of the Development Coverage Reinsurance Agreement with ARL, the Company will cede both favorable and unfavorable reserve development to ARL on policies in force as of the effective date which were reported in default between April 1, 2020 and the effective date, inclusive, and remained in default through the effective date. The agreement subjects ARL to an obligation limit of \$160,000,000. In the first half of 2022, the Company ceded an initial premium of \$5,000,000, and an additional performance premium of \$53,605,824 due to favorable development during the first half of 2022. The Company will maintain the required contingency reserves on the subject business.

During the first quarter of 2022, under the terms of the Intercompany Loan Agreement with Arch Capital Group (U.S.) Inc. (ACGUS”), the Company issued loans to ACGUS of \$25,000,000 due on May 31, 2022 and \$5,000,000 due on June 1, 2022. The loans were repaid on June 22, 2022 including interest of \$215,129.

D. Amounts Due From or To Related Parties
At June 30, 2022, the Company reported a receivable of \$109,471 and a payable of (\$13,836,783) from/to affiliated companies. Details of the balances are:
United Guaranty Residential Insurance Company \$109,471; Arch U.S. MI Services Inc. (\$13,595,032); Arch Mortgage Guaranty Company (\$170,895); United Guaranty Services, Inc. (\$56,088); Arch Mortgage Assurance Company (\$14,726); United Guaranty Residential Insurance Company of North Carolina (\$42)

At December 31, 2021 the Company reported a receivable of \$39,013 and a payable of (\$13,436,727) from/to affiliated companies. Details of the balances are:
United Guaranty Residential Insurance Company \$36,101; Arch Mortgage Assurance Company \$2,711; United Guaranty Residential Insurance Company of North Carolina \$201; Arch U.S. MI Services, Inc. (\$13,004,975); Arch Mortgage Guaranty Company; (\$232,029); Arch U.S. MI Holdings, Inc. (\$136,500); United Guaranty Services, Inc. (\$63,223)

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 June 30, 2022, the Company has determined its estimated maximum borrowing capacity to be \$526,718,654 which represents 25% of admitted assets.

(2) FHLB Capital Stock
a. Aggregate Totals

	1	2	3
	Total 2+3	General Account	Protected Cell Accounts
1. Current Year			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 1,575,000	\$ 1,575,000	\$ -
(c) Activity Stock	\$ -	\$ -	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 1,575,000	\$ 1,575,000	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 526,718,654	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 200,000	\$ 200,000	\$ -
(c) Activity Stock	\$ 500,000	\$ 500,000	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 700,000	\$ 700,000	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 535,141,957	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	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not 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	\$ 1,575,000	\$ 1,575,000	\$ -	\$ -	\$ -	\$ -

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	\$ 11,990,430	\$ 12,107,067	\$ 10,000,000

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)	\$ 40,170,875	\$ 41,159,662	\$ 35,000,000
2. Current Year General Account Maximum Collateral Pledged	\$ 40,170,875	\$ 41,159,662	\$ 35,000,000
3. Current Year Protected Cell Account Maximum Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Protected Cell Account Maximum Collateral Pledged	\$ 38,085,578	\$ 38,212,982	\$ 35,000,000

(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	\$ 10,000,000	\$ 10,000,000	\$ -	XXX
(b) Funding Agreements	\$ -	\$ -	\$ -	\$ -
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 10,000,000	\$ 10,000,000	\$ -	\$ -

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Protected Cell Account
1. Debt	\$ 35,000,000	\$ 35,000,000	\$ -
2. Funding Agreements	\$ -	\$ -	\$ -
3. Other	\$ -	\$ -	\$ -
4. Aggregate Total (1+2+3)	\$ 35,000,000	\$ 35,000,000	\$ -

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 Dividend 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	\$ 306	\$ -	\$ -	\$ -	\$ 306
Other MM Mutual Fund	\$ 38,362,405	\$ -	\$ -	\$ -	\$ 38,362,405
Indust. & Misc. (Short Term DA-1)	\$ -	\$ 1,385,688	\$ -	\$ -	\$ 1,385,688
Indust. & Misc. (Long Term D-1)	\$ -	\$ 133,814,105	\$ -	\$ -	\$ 133,814,105
SVO Identified Funds	\$ 43,450,152	\$ -	\$ -	\$ -	\$ 43,450,152
common stock (D-2.2)	\$ 1,575,000	\$ -	\$ -	\$ -	\$ 1,575,000
Special Rev./Assess. Oblig.	\$ -	\$ 4,288,083	\$ -	\$ -	\$ 4,288,083
Total assets at fair value/NAV	\$ 83,387,863	\$ 139,487,875	\$ -	\$ -	\$ 222,875,738

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy
At June 30, 2022, the Company has no assets or liabilities measured at fair value in this category.

(3) Policies when Transfers Between Levels are Recognized
At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. There were no transfers into or out of Level 3 for the quarter ended June 30, 2022.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Management
In accordance with SSAP 100R, the valuation techniques used in measuring fair values are based on the following:
Level 1: Fair value measurements that are quoted prices (unadjusted) in active markets that the Company has the ability to access for identical assets or liabilities.

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

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

(5) Fair Value Disclosure
Not Applicable

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

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 1,679,269,752	\$ 1,793,391,825	\$ 351,841,752	\$ 1,327,428,000	\$ -	\$ -	\$ -
Cash, cash equivalent and short-term	\$ 113,486,751	\$ 113,551,632	\$ 90,463,883	\$ 23,022,869	\$ -	\$ -	\$ -
Common Stock	\$ 1,575,000	\$ 1,575,000	\$ 1,575,000	\$ -	\$ -	\$ -	\$ -

D. Not Practicable to Estimate Fair Value
Not Applicable

E. NAV Practical Expedient Investments
Not Applicable

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	\$ 129,647,936
(2) Percentage Bonds	18.790%
(3) Percentage Stocks	52.810%
(4) Percentage Mortgage Loans	0.000%
(5) Percentage Real Estate	0.000%
(6) Percentage Cash and Short-Term Investments	28.070%
(7) Percentage Derivatives	0.000%
(8) Percentage Other Invested Assets	0.330%

NOTES TO FINANCIAL STATEMENTS

NOTE 22 Events Subsequent

Subsequent events have been considered through August 10, 2022 for these statutory financial statements which are to be issued on August 10, 2022.

Type I – Recognized Subsequent Events:
Not Applicable

Type II – Nonrecognized Subsequent Events:
Effective July 1, 2022, the Company entered into concurrent forward excess of loss and quota share reinsurance agreements. The Company and United Guaranty Residential Insurance Company, collectively the “Ceding Entity” on both agreements, are receiving reinsurance coverage on mortgage guaranty insurance business with separate panels of reinsurers collectively serving as the “Reinsurer” on both agreements.

NOTE 23 Reinsurance

Effective January 1, 2022, the Company entered into a development coverage reinsurance agreement with ARL. See Note 10B.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not Applicable

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

- A. Change in Incurred Losses and Loss Adjustment Expenses
Incurred loss and loss adjustment expenses attributable to insured events of prior years decreased by \$40.6 million and \$4.9 million for the six months ended June 30, 2022 and 2021, respectively, as a result of re-estimation of unpaid losses and loss adjustment expenses. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.
- B. Information about Significant Changes in Methodologies and Assumptions
Not Applicable

NOTE 26 Intercompany Pooling Arrangements

Not Applicable

NOTE 27 Structured Settlements

Not Applicable

NOTE 28 Health Care Receivables

Not Applicable

NOTE 29 Participating Policies

Not Applicable

NOTE 30 Premium Deficiency Reserves

No significant changes

NOTE 31 High Deductibles

Not Applicable

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

Not Applicable

NOTE 33 Asbestos/Environmental Reserves

Not Applicable

NOTE 34 Subscriber Savings Accounts

Not Applicable

NOTE 35 Multiple Peril Crop Insurance

Not Applicable

NOTE 36 Financial Guaranty Insurance

Not Applicable

STATEMENT AS OF JUNE 30, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [] No [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?

If yes, complete Schedule Y, Parts 1 and 1A.

Yes [X] No []

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.
Companies added: Arch Fund Management Ltd.; Albus Energy Risks Limited. Ownership change: Seacurus Limited to Castel Underwriting Agencies Limited acquired from Barbican Holdings (UK) Limited

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	2	3
Name of Entity	NAIC Company Code	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?

If yes, attach an explanation.

Yes [] No [X] N/A []

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

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(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.

Yes [X] No []
- 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?
If no, attach a description with this statement.

Yes [] No [] N/A []
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 JUNE 30, 2022 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.....
.....

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?
If yes, attach an explanation.

Yes [] No [] N/A [X]
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?
If yes, attach an explanation.

Yes [] No [X]
- 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 percent

0.000 %
- 5.2

A&H cost containment percent

0.000 %
- 5.3

A&H expense percent excluding cost containment expenses

0.000 %
- 6.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]
- 6.2

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

0
- 6.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]
- 6.4

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

0
7.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes [X] No []
- 7.1

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

Yes [] No []

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]

STATEMENT AS OF JUNE 30, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

			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
States, etc.			(a)						
1.	Alabama	AL	L	5,726,729	5,375,893	26,642	134,943	2,993,490	2,920,778
2.	Alaska	AK	L	2,141,654	1,998,353	109,954	169,399	1,910,799	1,909,228
3.	Arizona	AZ	L	7,445,102	9,347,684	0	(1,003)	6,131,138	9,528,972
4.	Arkansas	AR	L	3,029,958	2,768,947	39,289	(962)	1,278,584	1,442,426
5.	California	CA	L	34,421,984	35,805,781	93,557	233,510	30,412,999	37,966,244
6.	Colorado	CO	L	9,182,286	9,815,683	0	115,681	6,160,886	7,043,964
7.	Connecticut	CT	L	4,837,512	5,080,943	1,478	(600)	4,295,285	4,509,382
8.	Delaware	DE	L	1,390,702	1,478,357	23,057	0	1,361,984	906,677
9.	District of Columbia	DC	L	1,332,996	1,487,406	0	0	1,962,121	1,593,111
10.	Florida	FL	L	24,054,896	25,981,956	136,737	174,117	25,154,845	39,398,884
11.	Georgia	GA	L	20,346,100	20,491,635	30,671	67,531	16,963,033	19,596,895
12.	Hawaii	HI	L	1,114,967	1,252,887	0	0	1,757,963	1,998,754
13.	Idaho	ID	L	2,768,101	3,770,764	0	0	1,136,962	1,744,198
14.	Illinois	IL	L	17,680,429	16,914,852	179,846	410,096	15,067,764	15,271,974
15.	Indiana	IN	L	12,994,746	13,060,368	49,483	160,321	6,572,000	5,875,350
16.	Iowa	IA	L	6,592,825	6,368,080	36,137	42,410	3,037,121	2,459,923
17.	Kansas	KS	L	4,907,968	5,147,860	14,180	46,563	2,739,349	2,831,537
18.	Kentucky	KY	L	4,992,747	4,829,715	0	17,070	2,272,280	2,211,461
19.	Louisiana	LA	L	3,777,366	3,709,227	67,485	100,604	3,942,006	3,762,810
20.	Maine	ME	L	1,648,026	1,639,949	10,475	0	271,441	634,055
21.	Maryland	MD	L	11,898,040	13,176,012	(17,438)	19,014	10,412,452	12,358,310
22.	Massachusetts	MA	L	15,433,798	15,882,542	41,745	28,007	11,546,724	11,243,456
23.	Michigan	MI	L	15,971,393	16,315,313	142,058	243,337	11,708,999	11,160,952
24.	Minnesota	MN	L	16,409,787	16,391,697	1,909	214,758	8,405,727	9,985,596
25.	Mississippi	MS	L	1,451,481	1,379,266	0	32,398	860,154	1,249,382
26.	Missouri	MO	L	8,436,176	8,504,338	36,369	62,889	3,782,010	4,205,101
27.	Montana	MT	L	738,517	740,240	0	0	257,686	303,787
28.	Nebraska	NE	L	3,733,396	3,607,797	32,118	0	1,995,249	2,016,743
29.	Nevada	NV	L	3,018,811	3,052,038	(4,783)	(4,825)	2,815,020	5,060,899
30.	New Hampshire	NH	L	2,977,914	3,190,127	43,709	17,205	1,322,099	1,604,961
31.	New Jersey	NJ	L	11,248,868	11,607,169	(500)	0	13,235,433	14,175,003
32.	New Mexico	NM	L	2,183,333	2,310,239	3,117	33,517	1,187,964	1,087,311
33.	New York	NY	L	9,250,858	9,815,473	49,965	48,325	12,885,060	14,026,198
34.	North Carolina	NC	L	16,593,627	17,206,852	5,493	(222)	8,758,929	10,117,109
35.	North Dakota	ND	L	591,550	607,899	43,596	0	649,206	604,478
36.	Ohio	OH	L	14,262,200	14,225,348	68,327	168,723	7,477,590	7,604,876
37.	Oklahoma	OK	L	5,245,309	5,078,020	84,088	29,997	4,298,863	3,302,658
38.	Oregon	OR	L	6,478,821	6,689,903	0	0	4,782,296	6,098,006
39.	Pennsylvania	PA	L	12,024,550	11,617,507	23,173	395,021	8,007,717	7,332,124
40.	Rhode Island	RI	L	2,773,042	2,899,990	11,371	0	1,161,224	1,418,741
41.	South Carolina	SC	L	10,072,255	10,655,437	24,140	58,519	7,591,839	7,394,532
42.	South Dakota	SD	L	1,556,342	1,474,577	0	48,294	530,462	429,964
43.	Tennessee	TN	L	12,330,968	12,337,972	33,316	0	5,059,689	7,779,280
44.	Texas	TX	L	37,241,454	36,747,355	124,918	166,093	27,196,986	33,802,064
45.	Utah	UT	L	8,206,244	8,828,945	0	0	5,008,538	5,724,419
46.	Vermont	VT	L	1,104,247	1,144,341	15,584	39,322	409,481	564,195
47.	Virginia	VA	L	14,010,048	15,387,086	17,114	2,945	8,085,401	10,311,351
48.	Washington	WA	L	13,703,181	13,380,823	0	91,040	7,296,806	9,167,642
49.	West Virginia	WV	L	722,683	720,256	0	7,374	423,067	454,161
50.	Wisconsin	WI	L	14,800,106	14,904,025	15,827	196,115	5,650,299	5,324,433
51.	Wyoming	WY	L	587,806	573,874	6,183	122,965	306,431	472,504
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	80,189	44,866	0	28,558	104,432	65,870
55.	U.S. Virgin Islands	VI	N	0	0	(571)	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		445,524,088	456,823,667	1,619,819	3,719,049	318,635,883	370,052,729
DETAILS OF WRITE-INS									
58001.		XXX							
58002.		XXX							
58003.		XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....53

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI).....0

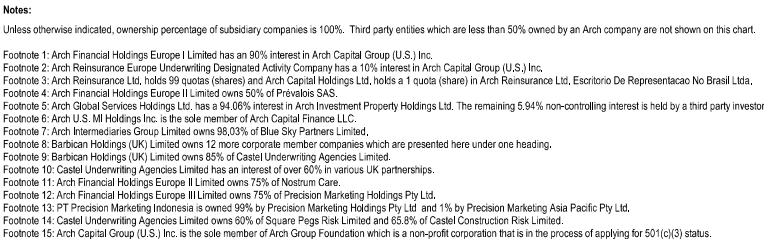
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....0

R - Registered - Non-domiciled RRGs.....0

Q - Qualified - Qualified or accredited reinsurer.....0

N - None of the above - Not allowed to write business in the state.....4

11



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

11.1

Arch Capital Holdings Ltd. Bermuda

- Fortress MSR Opportunities Fund I B L.P. Cayman (12.34%)
 - Pinebridge Structured Capital Partners Offshore II -A, L.P. Cayman (98-0861822) (99.33%)
 - Pinebridge Structured Capital Partners Offshore III -A, L.P. Cayman (98-1236911) (99.21%)
- Arch Specialty Insurance Company Missouri (36-2545293) (21199) (3.66%)
 - Star America Infrastructure Fund, LP Delaware (45-1541916)
- Arch Reinsurance Company Delaware (06-1430254) (10348) (49.00%)
 - Capital Protection Insurance Services, LLC Delaware (22-3501803)
- Arch Investment Holdings I Ltd. Bermuda
 - Special Credit Opportunities (Parallel) II, L.P. - Series A Cayman (98-1078889) (100.00%)
- Arch Investment Holdings II Ltd. Bermuda
 - Melody Capital Partners Offshore Credit Fund, L.P. Cayman (98-1140757) (24.59%)
- Arch Investment Holdings III Ltd. Bermuda
 - CEMOF-A APF Co-Investors, L.P. Cayman (98-1068328) (100.00%)
 - CEMOF-A Investors I, LP Cayman (98-1014500) (100.00%)
 - CEMOF-A Investors II, LP Delaware (98-0910035) (100.00%)

Arch Reinsurance Ltd. Bermuda (98-0493884)

- Emerging Beachfront Land Club Investment L.P. Cayman (39.60%)
 - China Car Parka Investment Fund L.P. Cayman (99-1084100) (14.69%)
 - Castle Creek Capital Partners V, L.P. Delaware (90-1000837) (14.56%)
- BlackRock Asia Property Fund IV S.A SICAV-SIF Luxembourg (10.77%)
 - Prévadis SAS France (30.00%)
- Europe Property Fund IV Feeder S.A SICAV-SIF Luxembourg (7.73%)
 - Notstrum Care France (98-1347024) (75.00%)
- Arch Financial Holdings Europe II Limited Ireland (98-0616491) (100.00%)
 - Arch Financial Holdings Europe IV Limited Ireland (98-1554793) (100.00%)
 - Coface North America Insurance Company Massachusetts (20-0527783) (31887) (28.50%)
- Premia Holdings Ltd. Bermuda (23.00%)
 - Premia Reinsurance Ltd. Bermuda (100.00%)
 - Premia LV1 Ltd. Bermuda (100.00%)
 - Premia Holdings Inc. Delaware (100.00%)
 - Premia Solutions Inc. Delaware (100.00%)
- Arch Financial Holdings III Limited Ireland (98-1243751) (100.00%)
 - Precision Marketing Holdings Pty Ltd Australia (75.00%)
 - Precision Marketing Asia Pacific Pty Ltd Australia (100.00%)
 - Precision Marketing Australia Pty Ltd Australia (100.00%)
 - PT Precision Marketing Indonesia (Footnote 1) (100.00%)
 - MPM Japan Limited (100.00%)
- Greysbridge Holdings Ltd. Bermuda (40.00%)
 - Somers Group Holdings Ltd. Bermuda (100.00%)
 - Somers Re Ltd. Bermuda (100.00%)
 - Watford Holdings (UK) Limited United Kingdom (100.00%)
 - Watford Holdings (U.S.) Inc. Delaware (47-453243) (100.00%)
 - Watford Services Inc. Delaware (47-4444135) (100.00%)
 - Watford Specialty Insurance Company New Jersey (47-5113164) (15824) (100.00%)
 - Watford Insurance Company New Jersey (38-2755799) (25585) (100.00%)
 - Watford Asset Trust I Delaware (100.00%)
 - Watford Insurance Company Europe Limited Gibraltar (100.00%)
 - Watford France Holdings France (100.00%)
 - Axeria IARD France (100.00%)

Note:

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

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

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

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

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

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

STATEMENT AS OF JUNE 30, 2022 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 Loca-tion	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 Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
		.00000	98-0374481		947484	NASDAQ	Arch Capital Group Ltd.	.BMU	UIP	N/A	N/A	0.000	N/A	.NO	1
		.00000	02-0576800				Arch Capital Services LLC	.DE	NIA	Arch Services Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0602504				Arch Investment Management Ltd.	.BMU	NIA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0493884				Arch Reinsurance Ltd.	.BMU	.IA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-1031826				Arch Global Services (Philippines) Inc.	.PHL	NIA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Arch Global Services (Cyprus) Ltd	.CYP	NIA	Arch Global Services Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Arch Global Services Holdings Ltd.	.BMU	NIA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-1244615				Arch Underwriters Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0705201				Arch Underwriting at Lloyd's Ltd	.GBR	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Axiom Underwriting Agency Limited	.GBR	NIA	Arch Intermediaries Group Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Idlemear Holdings Limited	.GBR	NIA	Axiom Underwriting Agency Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Thomas Underwriting Agency Limited	.GBR	NIA	Idlemear Holdings Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					SALT Insurance Services Limited	.GBR	NIA	Thomas Underwriting Agency Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Arch Underwriting Agency (Australia) Pty. Ltd.	.AUS	NIA	Arch Managing Agency Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0399846				Arch Capital Holdings Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0616488				Arch Financial Holdings Europe I Limited	.IRL	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0585481				Arch Re Underwriting ApS	.DNK	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0652764				Arch Syndicate Investments Ltd	.GBR	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Gulf Re Holdings Limited	.JEY	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Gulf Reinsurance Limited	.ARE	.IA	Gulf Re Holdings Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0705596				Arch Investment Holdings I Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0705598				Arch Investment Holdings II Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	99-1244244				Arch Investment Holdings III Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0705593				Arch Investment Holdings IV Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Somers Group Holdings Ltd.	.BMU	NIA	Greysbridge Holdings Ltd	Ownership	100.000	Arch Capital Group Ltd.	.NO	2
		.00000					Somers Re Ltd.	.BMU	.IA	Somers Group Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Watford Holdings (UK) Limited	.GBR	NIA	Somers Re Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Watford Holdings (U.S.) Inc.	.DE	NIA	Watford Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Watford Insurance Company Europe Limited	.GIB	.IA	Watford Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Watford Services Inc.	.DE	NIA	Watford Holdings (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	99-1245248				Arch Reinsurance Ltd. Escritorio De Representacao Ltda.	.BRA	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-1006574				Arch Underwriting at Lloyd's (Australia) Pty Ltd.	.AUS	NIA	Arch Managing Agency Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0616491				Arch Financial Holdings Europe II Limited	.IRL	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-1243751				Arch Financial Holdings Europe III Limited	.IRL	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-1244422				Arch LMI Pty Ltd	.AUS	NIA	Arch Financial Holdings Australia Pty Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-1305287				Arch Financial Holdings Australia Pty Ltd	.AUS	NIA	Arch Financial Holdings Europe III Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	47-3497583				Arch Mortgage Risk Transfer Holdings Inc.	.DE	NIA	Arch Financial Holdings Europe III Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	47-4121100				Arch Mortgage Risk Transfer PCC Inc.	.DC	.IA	Arch Mortgage Risk Transfer Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	82-3878331				Incorporated Protected Cell No. AMRT-FRE-01	.DC	.IA	Arch Mortgage Risk Transfer PCC Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0616493				Arch Financial Holdings B.V.	.MLD	NIA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-1024362				Arch Insurance (EU) Designated Activity Company	.IRL	.IA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-1243732				Arch Underwriters Europe Limited	.IRL	NIA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0611448				Arch Reinsurance Europe Underwriting Designated Activity Company	.IRL	.IA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	06-1424716				Arch Capital Group (U.S.) Inc.	.DE	NIA	Arch Financial Holdings Europe I Limited	Ownership	90.000	Arch Capital Group Ltd.	.NO	
		.00000	06-1424716				Arch Capital Group (U.S.) Inc.	.DE	NIA	Arch Reinsurance Europe Underwriting Designated Activity Company	Ownership	10.000	Arch Capital Group Ltd.	.NO	
		.00000	98-1244441				Alwyn Insurance Company Limited	.GIB	.IA	Arch Financial Holdings B.V.	Ownership	100.000	Arch Capital Group Ltd.	.NO	

STATEMENT AS OF JUNE 30, 2022 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 Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
		.00000	98-0413940				Arch Insurance (UK) Limited	.GBR	.IA	Arch Reinsurance Europe Underwriting					
1279	Arch Capital Group (U.S.) Inc.	.10348	06-1430254				Arch Reinsurance Company	.DE	.IA	Designated Activity Company	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	47-5374395				Arch Underwriters Inc.	.DE	.IA	Arch Capital Group (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0389551				Alternative Re Holdings Limited	.BMU	.NIA	Arch Reinsurance Company	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0704518				Arch Europe Insurance Services Ltd	.GBR	.NIA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	43-0971887				Arch Insurance Group Inc.	.DE	.NIA	Arch Insurance (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	22-3501803				Capital Protection Insurance Services, LLC	.DE	.NIA	Arch Capital Group (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0625844				Alternative Re Limited	.BMU	.IA	Arch Reinsurance Company	Ownership	49.000	Arch Capital Group Ltd.	.NO	
		.00000	43-0990709				Arch Specialty Insurance Agency Inc.	.MO	.IA	Alternative Re Holdings Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
1279	Arch Capital Group (U.S.) Inc.	.11150	43-0990710				Arch Insurance Company	.MO	.IA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	43-1053031				First American Service Corporation	.MO	.IA	Arch Insurance Company	Ownership	100.000	Arch Capital Group Ltd.	.NO	
1279	Arch Capital Group (U.S.) Inc.	.10946	06-1521582				Arch Property Casualty Insurance Company	.MO	.IA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
1279	Arch Capital Group (U.S.) Inc.	.21199	36-2545393				Arch Specialty Insurance Company	.MO	.IA	Arch Insurance Company	Ownership	100.000	Arch Capital Group Ltd.	.NO	
1279	Arch Capital Group (U.S.) Inc.	.30830	39-1128299				Arch Indemnity Insurance Company	.MO	.IA	Arch Property Casualty Insurance Company	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	45-5366880				Arch Insurance Solutions Inc.	.DE	.IA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-1089562				Arch Insurance Canada Ltd.	.CAN	.IA	Arch Insurance Company	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	46-1950584				Arch U.S. MI Holdings Inc.	.DE	.NIA	Arch Capital Group (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	46-1950584				Arch Capital Finance LLC	.DE	.NIA	Arch U.S. MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	46-1950257				Arch U.S. MI Services Inc.	.DE	.NIA	Arch US MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
1279	Arch Capital Group (U.S.) Inc.	.40266	36-3105660				Arch Mortgage Insurance Company	.WI	.IA	Arch U.S. MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
1279	Arch Capital Group (U.S.) Inc.	.18732	39-1080973				Arch Mortgage Guaranty Company	.WI	.IA	Arch U.S. MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
1279	Arch Capital Group (U.S.) Inc.	.29114	95-2621453				Arch Mortgage Assurance Company	.WI	.IA	Arch U.S. MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Arch Investment Holdings (Cyprus) Ltd	.CYP	.NIA	Arch Investment Property Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Arch Investment Property Holdings Ltd.	.BMU	.NIA	Arch Global Services	Ownership	94.060	Arch Capital Group Ltd.	.NO	
		.00000					Arch Investment Property Holdings Ltd.	.BMU	.NIA	Holdings Ltd.	Ownership	5.940	Arch Capital Group Ltd.	.NO	
		.00000					Arch Capital Finance (Ireland) Limited	.IRL	.NIA	AFP Capital Management Limited	Ownership		Individuals	.NO	
		.00000	98-1341235				Benely Properties Limited	.CYP	.NIA	Arch Financial Holdings	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Arcozil Properties Limited	.CYP	.NIA	Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Varony Properties Limited	.CYP	.NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Galozy Properties Limited	.CYP	.NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Primantela Properties Limited	.CYP	.NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Coramono Properties Limited	.CYP	.NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	56-1273575				United Guaranty Services, Inc.	.NC	.NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership	100.000	Arch Capital Group Ltd.	.NO	
1279	Arch Capital Group (U.S.) Inc.	.16667	56-0789396				United Guaranty Residential Insurance Company of North Carolina	.NC	.IA	Arch U.S. MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
1279	Arch Capital Group (U.S.) Inc.	.15873	42-0885398				United Guaranty Residential Insurance Company	.NC	.IA	Arch U.S. MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Prévalois SAS	.FRA	.NIA	Arch Financial Holdings Europe II Limited	Ownership	50.000	Arch Capital Group Ltd.	.NO	
		.00000					Emerging Beachfront Land Club Investment L.P.	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership	39.600	Arch Capital Group Ltd.	.NO	3
		.00000					Special Credit Opportunities (Parallel) II, L.P. - Series A	.CYM	.OTH	Arch Investment Holdings I Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	3
		.00000					Fortress MSR Opportunities Fund I B L.P.	.CYM	.OTH	Arch Capital Holdings Ltd.	Ownership	12.340	Arch Capital Group Ltd.	.NO	3
		.00000					ADM Galileus Fund II Limited	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	3
		.00000					Melody Capital Partners Offshore Credit Fund, L.P.	.CYM	.OTH	Arch Investment Holdings III Ltd.	Ownership	24.590	Arch Capital Group Ltd.	.NO	3
		.00000					Castle Creek Capital Partners V, L.P.	.DE	.OTH	Arch Reinsurance Ltd.	Ownership	24.560	Arch Capital Group Ltd.	.NO	3
		.00000					Pinebridge Structured Capital Partners								
		.00000					Offshore II-A, L.P.	.CYM	.OTH	Arch Capital Holdings Ltd.	Ownership	99.330	Arch Capital Group Ltd.	.NO	3
		.00000					Monarch Capital Partners Offshore III LP	.DE	.OTH	Arch Reinsurance Ltd.	Ownership	16.400	Arch Capital Group Ltd.	.NO	3
		.00000	45-1541916				Star America Infrastructure Fund, LP	.DE	.OTH	Arch Specialty Insurance Company	Ownership	3.550	Arch Capital Group Ltd.	.NO	3

STATEMENT AS OF JUNE 30, 2022 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 Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
		.00000					China Car Parks Investment Fund L.P. ....	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership.....	14.690	Arch Capital Group Ltd.	..NO.....	3
		.00000					Templeton Strategic Emerging Markets Fund IV Asia (Cayman), L.P. ....	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	3
		.00000					CENOF-A Investors I, LP .....	.CYM	.OTH	Arch Investment Holdings II Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	3
		.00000					CENOF-A Investors II, LP .....	.DE	.OTH	Arch Investment Holdings II Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	3
		.00000					CENOF-A AIV Co-Investors, LP .....	.CYM	.OTH	Arch Investment Holdings II Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	3
		.00000					Pinebridge Structured Capital Partners Offshore III-A, L.P. ....	.CYM	.OTH	Arch Capital Holdings Ltd.	Ownership.....	99.210	Arch Capital Group Ltd.	..NO.....	3
		.00000					BlackRock Asia Property Fund IV S.A SICAV-SIF .....	.LUX	.OTH	Arch Reinsurance Ltd.	Ownership.....	10.770	Arch Capital Group Ltd.	..NO.....	3
		.00000					Europe Property Fund IV Feeder S.A SICAV-SIF .....	.LUX	.OTH	Arch Reinsurance Ltd.	Ownership.....	7.730	Arch Capital Group Ltd.	..NO.....	4
		.00000					Premia Holdings Ltd.	.BMU	.NIA	Arch Reinsurance Ltd.	Ownership.....	23.210	Arch Capital Group Ltd.	..NO.....	3
		.00000					Premia Reinsurance Ltd.	.BMU	.IA	Premia Holdings Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Premia LV1 Ltd.	.BMU	.NIA	Premia Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Premia Holdings Inc.	.DE	.NIA	Premia Holdings Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Premia Solutions Inc.	.DE	.NIA	Premia Holdings Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000	32-0539299				Arch Mortgage Funding, Inc.	.DE	.NIA	Arch Capital Group (U.S.) Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000	98-1490970				Arch Intermediaries Group Limited	.GBR	.NIA	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Blue Sky Partners Limited	.GBR	.NIA	Arch Intermediaries Group Limited	Ownership.....	98.030	Arch Capital Group Ltd.	..NO.....	
		.00000					Archipelago Risk Services Limited	.GBR	.NIA	Blue Sky Partners Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Lake Shore IC, Inc.	.DC	.IA	Arch Mortgage Risk Transfer PCC Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000	16-1364134				McNeill & Company, Inc.	.NY	.IA	Arch Insurance Company	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Obelisk Underwriting Limited	.GBR	.NIA	Arch Intermediaries Group Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000	83-4516586				First Shield Service Corporation	.MO	.IA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000	38-4119847				First Shield Service Corporation of Florida	.MO	.IA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000	61-1932852				First Shield Consumer Service Corporation	.MO	.IA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					First Shield Consumer Service Corporation of Florida	.MO	.IA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000	37-1944730				Arch Credit Risk Services (Bermuda) Ltd.	.BMU	.NIA	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000	47-5537185				Ventus Risk Management, Inc.	.DE	.IA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
1279	Arch Capital Group (U.S.) Inc.	71455	37-0857191				Arch Life Insurance Company of America	.KS	.IA	Arch Capital Group (U.S.) Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000	84-3725636				Penflex Actuarial Services LLC	.NY	.NIA	McNeil & Company, Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Barbican Group Holdings Limited	.GGY	.NIA	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Barbican Reinsurance Company Limited	.GGY	.IA	Barbican Group Holdings Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Barbican Specialty Reinsurance Company Limited	.GGY	.IA	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Barbican Holdings (UK) Limited	.GBR	.NIA	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Arch Corporate Member Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Arch Managing Agency Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Barbican Underwriting Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Castel Underwriting Agencies Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership.....	85.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Castel Underwriting Europe BV	.NLD	.NIA	Castel Underwriting Agencies Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Seacurus Limited	.GBR	.NIA	Castel Underwriting Agencies Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000	98-1547024				Nostrum Care	.FRA	.NIA	Arch Financial Holdings Europe II Limited	Ownership.....	75.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Barbican Intermediaries Group Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000	98-1544594				Barbican Capital Holdings Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Arch Financial Holdings Europe IV Limited	.JRL	.NIA	Arch Financial Holdings Europe II Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Arch Investments II LLC	.DE	.NIA	Arch Capital Holdings Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Precision Marketing Holdings Pty Ltd	.AUS	.NIA	Arch Financial Holdings Europe III Limited	Ownership.....	75.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Precision Marketing Asia Pacific Pty Ltd	.AUS	.NIA	Precision Marketing Holdings Pty Ltd	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Precision Marketing Australia Pty Ltd	.AUS	.NIA	Precision Marketing Holdings Pty Ltd	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					PT Precision Marketing Indonesia	.IDN	.NIA	Precision Marketing Holdings Pty Ltd	Ownership.....	99.000	Arch Capital Group Ltd.	..NO.....	

STATEMENT AS OF JUNE 30, 2022 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 Loca-tion	Rela-tion-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 Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
	Arch Capital Group (U.S.) Inc.	.00000					PT Precision Marketing Indonesia	.IDN	.NIA	Precision Marketing Asia Pacific Pty Ltd	Ownership	1.000	Arch Capital Group Ltd.	.NO	
		.00000					MPM Japan Limited	.JPN	.NIA	Precision Marketing Holdings Pty Ltd	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	26-3015410				Out of Towne, LLC	.VA	.IA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Greysbridge Holdings Ltd.	.BMU	.NIA	Arch Reinsurance Ltd.	Ownership	40.000	Arch Capital Group Ltd.	.NO	
		.00000	86-2848610				Arch Services Holdings Inc.	.DE	.NIA	Arch Capital Group (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Arena NV	.BEL	.NIA	Castel Underwriting Europe BV	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Square Pegs Risk Limited	.GBR	.NIA	Castel Underwriting Agencies Ltd.	Ownership	80.000	Arch Capital Group Ltd.	.NO	
		.00000					Castel Construction Risk Ltd	.GBR	.NIA	Castel Underwriting Agencies Ltd.	Ownership	65.800	Arch Capital Group Ltd.	.NO	
		.00000					Arch Investment ICAV	.IRL	.NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	87-1239197				Soundview Claims Solutions Inc.	.DE	.IA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	20-0527783				Coface North America Insurance Company	.MA	.IA	Coface, S.A.	Ownership	100.000	Arch Capital Group Ltd.	.NO	6
		.00000	47-5113164				Watford Specialty Insurance Company	.NJ	.IA	Watford Holdings (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	38-2755799				Watford Insurance Company	.NJ	.IA	Watford Specialty Insurance Company	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Watford Asset Trust 1	.DE	.NIA	Somers Group Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Watford France Holdings	.FRA	.NIA	Somers Group Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Axeria IARD	.FRA	.NIA	Watford France Holdings	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Somerset Bridge Group Limited	.GBR	.NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Somerset Bridge Insurance Services Limited	.GBR	.NIA	Somerset Bridge Group Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Somerset Bridge Shared Services Limited	.GBR	.NIA	Somerset Bridge Group Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Somerset Bridge Ltd	.GBR	.NIA	Somerset Bridge Group Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Southern Rock Holdings Limited	.GIB	.NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Southern Rock Insurance Company Limited	.GIB	.NIA	Southern Rock Holdings Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Panacea Ltd	.GIB	.NIA	Southern Rock Insurance Company Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Arch Lenders Mortgage Indemnity Limited	.AUS	.NIA	Arch Financial Holdings Australia Pty Ltd	Ownership	100.000	Arch Capital Group Ltd.	.NO	
										Arch Financial Holdings Europe III Limited					
		.00000					Arch Financial Holdings Canada Ltd.	.CAN	.NIA		Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Arch Group Foundation	.DE	.NIA	Arch Capital Group (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	5
		.00000					Arch Fund Management Ltd.	.BMU	.NIA	Arch Global Services Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Albus Energy Risks Limited	.GBR	.NIA	Castel Underwriting Agencies Limited	Ownership	100.000	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). Coface, S.A. is 29.87% owned by Arch Financial Holdings Europe IV Limited (Ireland entity) which is 100% owned by Arch Financial Holdings Europe II Limited (Ireland entity). Arch Financial Holdings Europe II Limited is 100% owned by Arch Reinsurance Ltd. (Bermuda entity) which is 100% owned by the Arch Capital Group Ltd, the ultimate parent.

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4 Prior Year to Date Direct Loss Percentage
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1.	Fire	0	0	0.0	0.0
2.1	Allied Lines	0	0	0.0	0.0
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	0	0	0.0	0.0
5.	Commercial multiple peril	0	0	0.0	0.0
6.	Mortgage guaranty	451,840,436	(84,851,079)	(18.8)	10.0
8.	Ocean marine	0	0	0.0	0.0
9.	Inland marine	0	0	0.0	0.0
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	0	0.0	0.0
11.2	Medical professional liability - claims-made	0	0	0.0	0.0
12.	Earthquake	0	0	0.0	0.0
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disability income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	0	0.0	0.0
16.	Workers' compensation	0	0	0.0	0.0
17.1	Other liability - occurrence	0	0	0.0	0.0
17.2	Other liability - claims-made	0	0	0.0	0.0
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	0	0	0.0	0.0
18.2	Products liability - claims-made	0	0	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2	Other private passenger auto liability	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0.0	0.0
19.4	Other commercial auto liability	0	0	0.0	0.0
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	0	0	0.0	0.0
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	0	0	0.0	0.0
24.	Surety	0	0	0.0	0.0
26.	Burglary and theft	0	0	0.0	0.0
27.	Boiler and machinery	0	0	0.0	0.0
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	451,840,436	(84,851,079)	(18.8)	10.0
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 JUNE 30, 2022 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.	Commercial multiple peril	0	0	0
6.	Mortgage guaranty	224,529,033	445,524,088	456,823,667
8.	Ocean marine	0	0	0
9.	Inland marine	0	0	0
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	0	0	0
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disability income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	0	0	0
17.1	Other liability - occurrence	0	0	0
17.2	Other liability - claims-made	0	0	0
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0
19.4	Other commercial auto liability	0	0	0
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	0	0	0
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	0	0	0
27.	Boiler and machinery	0	0	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	224,529,033	445,524,088	456,823,667
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 JUNE 30, 2022 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)	2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2022 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)											
1. 2019 + Prior	80,845	(975)	79,870	4,164	103	4,267	59,977	231	5,589	65,797	(16,704)	6,898	(9,806)											
2. 2020	137,672	(6,285)	131,387	797	22	819	70,586	307	2,036	72,929	(66,289)	8,650	(57,639)											
3. Subtotals 2020 + Prior	218,517	(7,260)	211,257	4,961	125	5,086	130,563	538	7,625	138,726	(82,993)	15,548	(67,445)											
4. 2021	23,549	627	24,176	194	11	205	38,507	4,181	8,105	50,793	15,152	11,670	26,822											
5. Subtotals 2021 + Prior	242,066	(6,633)	235,433	5,155	136	5,291	169,070	4,719	15,730	189,519	(67,841)	27,218	(40,623)											
6. 2022	XXX	XXX	XXX	XXX	0	0	XXX	26,923	1,849	28,772	XXX	XXX	XXX											
7. Totals	242,066	(6,633)	235,433	5,155	136	5,291	169,070	31,642	17,579	218,291	(67,841)	27,218	(40,623)											
8. Prior Year-End Surplus As Regards Policyholders	143,519											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. (28.0)	2. (410.3)	3. (17.3)										
													Col. 13, Line 7 As a % of Col. 1 Line 8	4. (28.3)										

STATEMENT AS OF JUNE 30, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

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.

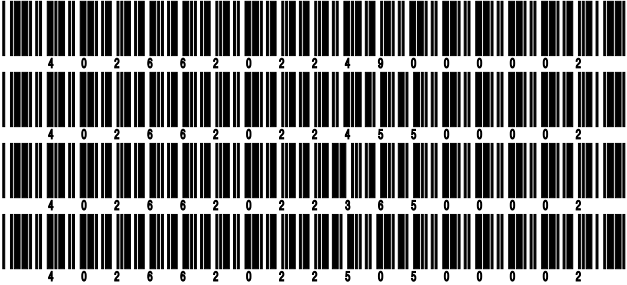
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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

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]



STATEMENT AS OF JUNE 30, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

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.	Other assets	15, 142	0	15, 142	781, 237
2597.	Summary of remaining write-ins for Line 25 from overflow page	15, 142	0	15, 142	781, 237

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	242,250
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	256,500	199,405
2.2 Additional investment made after acquisition	0	6,087
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	9,972	(74,889)
5. Deduct amounts received on disposals	266,472	372,853
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	2
	Year to Date	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 paid 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	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,701,896,120	2,096,086,421
2. Cost of bonds and stocks acquired	879,030,733	1,804,365,356
3. Accrual of discount	819,449	1,101,486
4. Unrealized valuation increase (decrease)	(13,600,190)	9,101,361
5. Total gain (loss) on disposals	(12,135,305)	22,681,273
6. Deduct consideration for bonds and stocks disposed of	759,635,708	2,229,661,183
7. Deduct amortization of premium	2,142,615	4,786,669
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	606,380
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	734,339	3,614,453
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,794,966,823	1,701,896,120
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,794,966,823	1,701,896,120

STATEMENT AS OF JUNE 30, 2022 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)	1,350,789,234	200,847,628	244,155,055	12,334,535	1,350,789,234	1,319,816,342	0	1,179,572,202
2. NAIC 2 (a)	352,685,505	64,359,382	11,045,110	(10,694,839)	352,685,505	395,304,938	0	443,921,390
3. NAIC 3 (a)	102,082,278	11,792,713	19,276,404	(7,034,214)	102,082,278	87,564,373	0	95,463,594
4. NAIC 4 (a)	59,563,778	10,268,308	10,672,170	(4,176,684)	59,563,778	54,983,232	0	60,612,890
5. NAIC 5 (a)	0	0	0	213,388	0	213,388	0	0
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	1,865,120,796	287,268,031	285,148,739	(9,357,815)	1,865,120,796	1,857,882,273	0	1,779,570,076
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,865,120,796	287,268,031	285,148,739	(9,357,815)	1,865,120,796	1,857,882,273	0	1,779,570,076

(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 \$63,104,760 ; NAIC 2 \$0 ; NAIC 3 \$412,600 NAIC 4 \$973,088 ; NAIC 5 \$0 ; NAIC 6 \$0

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	59,512,578	xxx	59,451,785	150,602	45,747

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	86,446,652	3,061,860
2. Cost of short-term investments acquired	95,341,763	163,262,631
3. Accrual of discount	307,467	19,806
4. Unrealized valuation increase (decrease)	(16,687)	(3,087)
5. Total gain (loss) on disposals	(36,977)	(13,244)
6. Deduct consideration received on disposals	122,499,283	79,858,068
7. Deduct amortization of premium	30,356	23,245
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)	59,512,579	86,446,652
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	59,512,579	86,446,652

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

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	85,916,003	8,457,518
2. Cost of cash equivalents acquired	525,533,730	1,592,159,252
3. Accrual of discount	8,096	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	(1,664)	0
6. Deduct consideration received on disposals	568,099,162	1,514,699,600
7. Deduct amortization of premium	7,912	1,166
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)	43,349,090	85,916,003
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	43,349,090	85,916,003

STATEMENT AS OF JUNE 30, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
77256555	Hinckley	IL	04/26/2022	Federal Home Loan Mtg Corp	256,500	0	0	0
0199999. Acquired by Purchase					256,500	0	0	0
0399999 - Totals					256,500	0	0	0

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encum- brances	8 Book/ Adjusted Carrying Value Less Encum- brances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encum- brances	20 Taxes, Repairs and Expenses Incurred
	2 City	3 State						9 Current Year's Depre- ciation	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Current Year's Change in Encum- brances	12 Total Change in Book/ Adjusted Carrying Value (11-9-10)	13 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
77256455	Hinckley	IL	06/24/2022	Justin Brown	256,500	0	0	0	0	0	0	0	0	266,472	0	9,972	9,972	0	0
0199999. Property Disposed					256,500	0	0	0	0	0	0	0	0	266,472	0	9,972	9,972	0	0
0399999 - Totals					256,500	0	0	0	0	0	0	0	0	266,472	0	9,972	9,972	0	0

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

N O N E

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

N O N E

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

N O N E

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

N O N E

STATEMENT AS OF JUNE 30, 2022 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-EE-7	UNITED STATES TREASURY		.04/13/2022	J P MORGAN SECURITIES		14,728,125	15,000,000	13,627	1.A
91282C-EG-2	UNITED STATES TREASURY		.04/13/2022	J P MORGAN SECURITIES		49,958,984	50,000,000	43,033	1.A FE
91282C-EM-9	UNITED STATES TREASURY		.04/29/2022	J P MORGAN SECURITIES		9,958,594	10,000,000	1,563	1.A
0109999999 Subtotal - Bonds - U.S. Governments						74,645,703	75,000,000	58,222	XXX
54627R-AL-4	LOUISIANA LOC GOVT ENVIRONMENTAL FACs &		.05/12/2022	J P MORGAN SECURITIES		10,500,000	10,500,000	0	1.A FE
0909999999 Subtotal - Bonds - U.S. Special Revenues						10,500,000	10,500,000	0	XXX
000000-00-0	LOGAN RIDGE FINANCE CORPORATION		.04/01/2022	Not Available		233,430	251,000	0	2.C Z
00834W-AA-9	AFFRM 22A A - ABS		.04/27/2022	BARCLAYS CAPITAL INC		14,998,320	15,000,000	0	1.A FE
013092-AA-9	ALBERTSONS COMPANIES INC		.05/10/2022	Various		321,831	310,000	3,662	3.C FE
02406P-AU-4	AMERICAN AXLE & MANUFACTURING INC		.05/20/2022	Various		495,803	515,000	1,763	4.B FE
025816-CV-9	AMERICAN EXPRESS CO		.04/28/2022	MORGAN STANLEY & COMPANY		12,998,700	13,000,000	0	2.A FE
030981-AH-7	AMERIGAS PARTNERS LP		.04/20/2022	Various		237,895	235,000	5,513	4.A FE
030981-AK-0	AMERIGAS PARTNERS LP		.04/20/2022	Jefferies		204,231	205,000	4,761	4.A FE
03690E-AA-6	ANTERO MIDSTREAM PARTNERS LP		.06/17/2022	MORGAN STANLEY & COMPANY		249,413	245,000	1,727	3.C FE
03761U-AG-1	APOLLO INVESTMENT CORP		.05/25/2022	PERSHING DIV OF DLJ SEC LNDING		72,883	75,000	919	2.C FE
03761U-AH-9	APOLLO INVESTMENT CORP		.05/19/2022	OPPENHEIMER & CO. INC.		46,156	50,000	794	2.C FE
038522-AP-3	ARAMARK SERVICES INC		.06/08/2022	Various		124,274	125,000	1,157	4.A FE
03969Y-AC-2	ARDAGH METAL PACKAGING FINANCE PLC	C	.06/01/2022	Citigroup (SSB)		200,000	200,000	0	3.B FE
04010L-BC-6	ARES CAPITAL CORP		.06/13/2022	Various		153,109	200,000	1,491	2.C FE
04685A-2L-4	ATHENE GLOBAL FUNDING		.04/05/2022	SUNTRUST ROBINSON HUMPHREY INC		3,564,076	3,683,000	21,228	1.F FE
04685A-3D-1	ATHENE GLOBAL FUNDING		.04/27/2022	Various		11,740,924	13,122,000	17,026	1.F FE
09261H-AC-1	BLACKSTONE PRIVATE CREDIT FUND		.06/07/2022	Various		151,736	175,000	3,106	2.C FE
09261H-AJ-6	BLACKSTONE PRIVATE CREDIT FUND		.06/28/2022	Oppenheimer		84,810	100,000	910	2.C FE
109696-AB-0	BRINKS CO		.06/14/2022	Various		413,893	420,000	9,443	3.C FE
12429T-AD-6	MAUSER PACKAGING SOLUTIONS HOLDING CO		.06/02/2022	Various		611,893	620,000	10,522	4.C FE
1248EP-BR-3	CCO HOLDINGS LLC		.04/07/2022	J P MORGAN SECURITIES		111,650	110,000	2,689	3.C FE
126307-AH-0	CSC HOLDINGS LLC		.06/22/2022	Various		783,600	798,000	12,214	4.C FE
12770R-AA-1	CAESARS RESORT COLLECTION LLC		.06/02/2022	CREDIT SUISSE SECURITIES		125,156	125,000	3,095	4.A FE
150190-AF-3	CEDAR FAIR LP		.04/18/2022	J P MORGAN SECURITIES		217,688	215,000	5,551	3.C FE
172967-NN-7	CITIGROUP INC		.04/08/2022	Citigroup (SSB)		4,799,800	5,000,000	13,142	1.G FE
19240C-AC-7	COGENT COMMUNICATIONS GROUP INC		.06/22/2022	GOLDMAN		4,475	5,000	26	3.C FE
20848V-AA-3	CONSENSUS CLOUD SOLUTIONS INC		.06/22/2022	GOLDMAN		234,225	270,000	3,105	4.B FE
26885B-AA-8	EQM MIDSTREAM PARTNERS LP		.06/16/2022	GOLDMAN		493,425	510,000	7,933	3.C FE
26885B-AM-2	EQM MIDSTREAM PARTNERS LP		.05/31/2022	BANC OF AMERICA/FIXED INCOME		170,000	170,000	0	3.C FE
28470R-AH-5	CAESARS ENTERTAINMENT INC		.06/22/2022	Various		896,541	890,000	20,213	4.B FE
345397-A6-0	FORD MOTOR CREDIT COMPANY LLC		.06/17/2022	Various		548,125	565,000	5,986	3.A FE
36168Q-AF-1	GFL ENVIRONMENTAL INC	C	.06/21/2022	Various		918,888	925,000	15,105	3.C FE
376535-AC-4	GLADSTONE CAPITAL CORP		.05/11/2022	Raymond James		24,250	25,000	363	1.G PL
376546-80-0	GLADSTONE INVESTMENT CORP		.06/14/2022	Ladenburg Thalmann & Co. Inc.		383	400	0	2.B PL
376546-88-3	GLADSTONE INVESTMENT CORP		.05/12/2022	Ladenburg Thalmann & Co. Inc.		1,855	1,950	0	2.B PL
37960B-AA-3	GLOBAL MEDICAL RESPONSE INC (DELAWARE)		.04/12/2022	Jefferies		24,625	25,000	59	4.B FE
38141G-ZH-0	GOLDMAN SACHS GROUP INC		.04/28/2022	WELLS FARGO SECURITIES LLC		4,841,600	5,000,000	23,915	1.F FE
38173M-AC-6	GOLUB CAPITAL BDC INC		.06/27/2022	PERFORMANCE TRUST		2,419	3,000	23	2.C FE
384637-AA-2	GRAHAM HOLDINGS CO		.06/22/2022	CITIBANK, NA		306,154	305,000	3,269	3.B FE
39807U-AB-2	GREYSTAR REAL ESTATE PARTNERS LLC		.04/20/2022	CITIBANK, NA		46,400	46,000	1,036	3.C FE
44106M-AR-3	SERVICE PROPERTIES TRUST		.06/13/2022	Various		324,350	335,000	3,899	4.A FE
44988M-AC-9	IRB HOLDING CORP		.05/10/2022	Various		215,455	211,000	5,707	4.B FE
449934-AD-0	IQVIA INC		.06/02/2022	Various		439,900	440,000	2,394	3.C FE
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY	C	.06/22/2022	Various		275,663	270,000	3,962	3.B FE
46647P-CZ-7	JPMORGAN CHASE & CO		.04/19/2022	J P MORGAN SECURITIES		7,000,000	7,000,000	0	1.G FE
49326E-EL-3	KEYCORP		.05/16/2022	KeyBanc		5,000,000	5,000,000	0	2.A FE
501797-AU-8	BATH & BODY WORKS INC		.05/05/2022	RBC CAPITAL MARKETS		28,144	25,000	833	3.B FE
527298-BM-4	LEVEL 3 FINANCING INC		.06/14/2022	BANC OF AMERICA/FIXED INCOME		586,853	615,000	5,313	3.B FE
53219L-AT-6	LIFEPOINT HEALTH INC		.06/16/2022	Various		353,978	354,000	3,120	4.B FE
538034-AK-5	LIVE NATION ENTERTAINMENT INC		.06/14/2022	Various		201,825	208,000	2,007	4.C FE
552953-CG-4	MGM RESORTS INTERNATIONAL		.05/25/2022	Various		351,675	340,000	10,011	4.A FE

STATEMENT AS OF JUNE 30, 2022 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
55342U-AG-9	MPT OPERATING PARTNERSHIP LP		06/16/2022	GOLDMAN		76,400	80,000	1,633	3.A FE
57164P-AG-1	MARRIOTT OWNERSHIP RESORTS INC		06/01/2022	GOLDMAN		25,469	25,000	.77	3.A FE
57778K-AC-9	MAXAR TECHNOLOGIES INC		06/09/2022	BANC OF AMERICA/FIXED INCOME		155,000	155,000	.0	4.B FE
610335-AB-7	MONROE CAPITAL CORP		04/25/2022	Ladenburg Thalmann & Co. Inc.		24,250	25,000	.238	2.A PL
61747Y-E0-4	MORGAN STANLEY		04/18/2022	MORGAN STANLEY & COMPANY		12,000,000	12,000,000	.0	1.F FE
629377-CC-4	NRG ENERGY INC		05/20/2022	Various		366,680	360,000	7,542	3.A FE
63938C-AE-8	NAVIENT CORP		05/16/2022	Various		184,050	180,000	1,899	3.C FE
63938C-AH-1	NAVIENT CORP		06/23/2022	BARCLAYS CAPITAL INC		179,888	195,000	.73	3.C FE
65158N-AB-8	NEWMARK GROUP INC		05/25/2022	CREDIT SUISSE SECURITIES		343,575	340,000	.647	2.C FE
65342Q-AK-8	NEXTERA ENERGY OPERATING PARTNERS LP		05/12/2022	BANC OF AMERICA/FIXED INCOME		112,988	115,000	1,643	3.A FE
66977W-AQ-2	NOVA CHEMICALS CORP	C.	06/22/2022	Various		390,619	390,000	6,203	3.C FE
67103B-70-4	OFS CAPITAL CORP		05/12/2022	Various		1,020	1,075	.0	2.B PL
68245X-AK-5	1011778 BC UNLIMITED LIABILITY CO	C.	06/22/2022	Various		874,940	875,000	9,218	3.B FE
690732-AE-2	OWENS & MINOR INC		05/25/2022	STIFEL NICOLAUS & COMPANY		262,681	265,000	5,217	3.C FE
691205-AA-6	CIVIL ROCK TECHNOLOGY FINANCE CORP		05/25/2022	SMBC NIKKO SECURITIES AMERICA, INC.		228,322	225,000	6,098	2.C FE
691205-AC-2	CIVIL ROCK TECHNOLOGY FINANCE CORP		04/19/2022	Oppenheimer		73,400	75,000	1,247	2.C FE
69120V-AA-9	CIVIL ROCK CORE INCOME CORP		06/09/2022	Various		44,075	50,000	.273	2.C FE
69120V-AE-1	CIVIL ROCK CORE INCOME CORP		04/19/2022	SMBC NIKKO SECURITIES AMERICA, INC.		23,714	25,000	.238	2.C FE
69120V-AJ-0	CIVIL ROCK CORE INCOME CORP		06/14/2022	Various		73,343	75,000	.569	2.C FE
69121K-AE-4	CIVIL ROCK CAPITAL CORP		06/14/2022	SEAPORTG		22,000	25,000	.357	2.C FE
69121K-AF-1	CIVIL ROCK CAPITAL CORP		06/13/2022	Various		85,219	100,000	1,086	2.C FE
691543-70-6	OXFORD LANE CAPITAL CORP		06/28/2022	Ladenburg Thalmann & Co. Inc.		19,849	20,500	.0	2.B PL
691543-88-8	OXFORD LANE CAPITAL CORP		04/22/2022	Ladenburg Thalmann & Co. Inc.		8,248	8,575	.0	2.B PL
691543-88-8	OXFORD LANE CAPITAL CORP		06/17/2022	Various		22,644	23,975	.0	2.B PL
69181V-30-5	OXFORD SQUARE CAPITAL CORP		06/24/2022	Various		6,605	6,675	.0	2.B PL
69181V-50-3	OXFORD SQUARE CAPITAL CORP		06/28/2022	Various		.471	.500	.0	2.B PL
69867D-AA-6	CLARIOS GLOBAL LP		04/08/2022	J P MORGAN SECURITIES		200,525	195,000	4,931	4.A FE
701094-AQ-7	PARKER-HANNIFIN CORP		06/06/2022	Citigroup (SSB)		6,995,170	7,000,000	.0	2.A FE
70715X-AA-4	PENINSULA PACIFIC ENTERTAINMENT LLC		05/11/2022	CREDIT SUISSE SECURITIES		288,188	265,000	11,137	4.C FE
708062-AD-6	PENNANTPARK INVESTMENT CORP		05/20/2022	Various		45,144	50,000	.114	2.B PL
70806A-AA-4	PENNANTPARK FLOATING RATE CAPITAL LTD		05/19/2022	OPPENHEIMER & CO. INC.		23,063	25,000	.153	2.B PL
71742W-30-1	PHENIXFIN CORP		06/24/2022	Various		2,485	2,650	.0	2.B PL
71953L-AA-9	PICASSO FINANCE SUB INC		06/13/2022	Jefferies		30,150	30,000	.0	4.B FE
73179P-AM-8	AVIENT CORP		06/01/2022	Various		86,113	85,000	.660	3.C FE
737446-AM-6	POST HOLDINGS INC		05/23/2022	BANC OF AMERICA/FIXED INCOME		143,369	145,000	1,945	4.B FE
74965L-AA-9	RLJ LODGING TRUST LP		04/06/2022	Jefferies		51,799	55,000	.556	3.C FE
74969P-AA-6	RP ESCROW ISSUER LLC		04/04/2022	CREDIT SUISSE SECURITIES		117,300	120,000	1,943	4.C FE
75419T-AA-1	RATTLER MIDSTREAM LP		04/05/2022	J P MORGAN SECURITIES		30,450	30,000	.384	3.A FE
75606D-AE-1	REALOGY GROUP LLC		04/22/2022	Various		271,782	270,000	5,029	4.A FE
77313L-AA-1	ROCKET MORTGAGE LLC		04/21/2022	GOLDMAN		272,250	300,000	.240	3.A FE
780153-AY-8	ROYAL CARIBBEAN CRUISES LTD		05/18/2022	Various		235,925	225,000	7,315	3.C FE
780153-BC-5	ROYAL CARIBBEAN CRUISES LTD		05/17/2022	BANC OF AMERICA/FIXED INCOME		20,475	20,000	.781	4.B FE
78442F-ET-1	NAVIENT CORP		05/13/2022	Various		605,207	600,000	3,197	3.C FE
78472G-AA-7	MAXAR SPACE ROBOTICS LLC		04/07/2022	CITIBANK, NA		192,267	180,000	5,655	4.B FE
80349A-80-2	SARATOGA INVESTMENT CORP		06/14/2022	Various		255,490	259,425	.0	2.A PL
80349A-AF-6	SARATOGA INVESTMENT CORP		05/17/2022	Raymond James		45,750	50,000	.713	2.A PL
81725W-AG-8	SENSATA TECHNOLOGIES BV	C.	06/02/2022	BANC OF AMERICA/FIXED INCOME		166,650	165,000	1,140	3.C FE
81725W-AH-6	SENSATA TECHNOLOGIES BV	C.	04/19/2022	Various		353,927	345,000	8,983	3.C FE
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP		06/15/2022	MORGAN STANLEY & COMPANY		102,113	105,000	1,948	4.C FE
83001W-AC-8	SIX FLAGS THEME PARKS INC		04/22/2022	Various		343,456	330,000	7,037	3.C FE
842587-CV-7	SOUTHERN CO		04/27/2022	DEUTSCHE BANK SECURITIES, INC.		14,406,235	14,730,000	156,915	2.B FE
84762L-AU-9	SPECTRUM BRANDS INC		06/17/2022	Jefferies		199,980	202,000	5,065	4.B FE
85172F-AP-4	ONEMAIN FINANCE CORP		04/22/2022	BANC OF AMERICA/FIXED INCOME		517,012	510,000	3,558	3.B FE
85205T-AL-4	SPIRIT AEROSYSTEMS INC		04/25/2022	BANC OF AMERICA/FIXED INCOME		101,875	100,000	.250	4.B FE
85207U-AH-8	SPRINT LLC		06/28/2022	GOLDMAN		109,200	105,000	.312	3.A FE
85571B-AS-4	STARWOOD PROPERTY TRUST INC		05/31/2022	J P MORGAN SECURITIES		80,500	80,000	.379	3.C FE
85571B-AW-5	STARWOOD PROPERTY TRUST INC		06/28/2022	J P MORGAN SECURITIES		267,525	290,000	.0	3.C FE

STATEMENT AS OF JUNE 30, 2022 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
871503-AU-2	NORTONLIFELOCK INC		.04/08/2022	PERSHING DIV OF DLJ SEC LNDING		.335,067	.335,000	.8,235	3.C FE
87166P-AG-6	SYNIT 2022-1 A - ABS		.04/11/2022	RBC CAPITAL MARKETS		7,999,274	8,000,000	.0	1.A FE
87264A-CA-1	T-MOBILE USA INC		.04/27/2022	BANC OF AMERICA/FIXED INCOME		13,380,200	15,000,000	62,354	2.C FE
88033G-CX-6	TENET HEALTHCARE CORP		.06/06/2022	Various		493,895	488,000	7,973	4.A FE
893647-BE-6	TRANSDIGM INC		.05/25/2022	Various		412,846	406,000	2,263	4.A FE
896442-50-6	TRINITY CAPITAL INC		.05/25/2022	Ladenburg Thalmann & Co. Inc.		46,543	46,450	.0	2.B Z
896818-AS-0	TRIUMPH GROUP INC		.04/04/2022	Jefferies		42,300	40,000	1,233	4.B FE
90290M-AC-5	US FOODS INC		.06/17/2022	BANC OF AMERICA/FIXED INCOME		567,050	560,000	3,837	4.A FE
90353T-AE-0	UBER TECHNOLOGIES INC		.04/07/2022	BANC OF AMERICA/FIXED INCOME		63,825	60,000	.325	4.C FE
90353T-AF-7	UBER TECHNOLOGIES INC		.04/19/2022	Jefferies		348,819	335,000	10,888	4.C FE
914906-AS-1	UNIVISION COMMUNICATIONS INC		.06/22/2022	Various		420,888	425,000	4,285	4.A FE
914906-AT-9	UNIVISION COMMUNICATIONS INC		.05/24/2022	J P MORGAN SECURITIES		57,200	55,000	.363	4.A FE
914906-AU-6	UNIVISION COMMUNICATIONS INC		.05/16/2022	BARCLAYS CAPITAL INC		4,913	.5,000	.154	4.A FE
91879Q-AL-3	VAIL RESORTS INC		.04/08/2022	BANC OF AMERICA/FIXED INCOME		361,813	350,000	8,932	4.A FE
92840V-AL-6	VISTRA OPERATIONS COMPANY LLC		.05/10/2022	Citigroup (SSB)		9,980,800	10,000,000	.0	2.C FE
92980*-AB-7	W2W FINANCE LLC		.06/02/2022	Unknown		2,500,000	2,500,000	.0	2.B Z
95000U-2X-0	WELLS FARGO & CO		.04/18/2022	WELLS FARGO SECURITIES LLC		5,000,000	5,000,000	.0	1.E FE
95081Q-AN-4	WESCO DISTRIBUTION INC		.05/03/2022	Various		109,200	105,000	2,856	3.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						160,523,928	164,539,175	627,286	XXX
000000-00-0	Metropolitan Leverage Partners Fund VII 03/2022 De		.05/27/2022	Not Available		314,344	314,344	.0	1.F Z
000000-00-0	AXAR MASTER FUND SENIOR SECURED DELAYED		.06/10/2022	INTERNAL		602,471	624,727	.0	2.B Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						916,815	939,071	0	XXX
2509999997. Total - Bonds - Part 3						246,586,446	250,978,246	685,509	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						246,586,446	250,978,246	685,509	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						246,586,446	XXX	685,509	XXX

STATEMENT AS OF JUNE 30, 2022 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		06/01/2022	Paydown		43,193	43,193	44,826	45,759	0	(2,566)	0	(2,566)	0	43,193	0	0	0	522	04/20/2045	1.A
912828-Z7-8	UNITED STATES TREASURY		04/22/2022	J P MORGAN SECURITIES		4,678,906	5,000,000	4,967,188	0	0	1,452	0	1,452	0	4,968,640	0	(289,734)	(289,734)	17,611	01/31/2027	1.A
912820-CQ-2	UNITED STATES TREASURY		06/03/2022	Various		52,334,777	52,226,000	52,292,084	7,227,278	0	(3,469)	0	(3,469)	0	52,288,601	0	46,177	46,177	59,246	07/31/2023	1.A
912820-DN-8	UNITED STATES TREASURY		04/28/2022	J P MORGAN SECURITIES		9,601,739	10,055,000	10,025,619	0	0	3,028	0	3,028	0	10,028,647	0	(426,908)	(426,908)	38,121	12/15/2024	1.A
912820-DS-7	UNITED STATES TREASURY		04/20/2022	J P MORGAN SECURITIES		6,696,484	7,000,000	6,948,014	0	0	3,850	0	3,850	0	6,951,864	0	(255,379)	(255,379)	21,102	01/15/2025	1.A
912820-DU-2	UNITED STATES TREASURY		05/20/2022	DEUTSCHE BANK SECURITIES, INC.		1,101,683	1,100,000	1,100,618	0	0	(43)	0	(43)	0	1,100,575	0	1,107	1,107	2,033	01/31/2024	1.A FE
912820-EA-5	UNITED STATES TREASURY		04/28/2022	J P MORGAN SECURITIES		22,578,047	23,000,000	22,712,500	0	0	13,903	0	13,903	0	22,726,403	0	(148,356)	(148,356)	54,375	02/29/2024	1.A FE
912820-EC-1	UNITED STATES TREASURY		04/27/2022	Various		31,670,625	33,000,000	33,006,758	0	0	(3,054)	0	(3,054)	0	33,003,704	0	(1,333,079)	(1,333,079)	100,883	02/28/2027	1.A FE
912820-ED-9	UNITED STATES TREASURY		04/11/2022	J P MORGAN SECURITIES		3,131,953	3,220,000	3,145,284	0	0	865	0	865	0	3,146,150	0	(14,197)	(14,197)	4,441	03/15/2025	1.A FE
912820-EG-2	UNITED STATES TREASURY		06/13/2022	Various		29,775,938	30,000,000	29,975,391	0	0	771	0	771	0	29,976,161	0	(200,224)	(200,224)	67,254	03/31/2024	1.A FE
91362*-AA-9	THE BUREAU OF THE PUBLIC DEBT		06/30/2022	Unknown		11,370,000	11,370,000	11,370,000	11,370,000	0	0	0	0	0	11,370,000	0	0	0	0	12/12/2023	1.D
0109999999. Subtotal - Bonds - U.S. Governments						172,983,345	176,014,193	175,588,282	18,643,037	0	14,737	0	14,737	0	175,603,938	0	(2,620,592)	(2,620,592)	365,586	XXX	XXX
74442E-BZ-2	PUBLIC FIN AUTH WIS ED REV		05/13/2022	Call @ 100.00		110,000	110,000	112,577	111,040	0	(201)	0	(201)	0	110,839	0	(839)	(839)	2,200	07/01/2027	2.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						110,000	110,000	112,577	111,040	0	(201)	0	(201)	0	110,839	0	(839)	(839)	2,200	XXX	XXX
00164V-AD-5	AMC NETWORKS INC		04/22/2022	BANC OF AMERICA/FIXED INCOME		44,606	45,000	45,621	45,134	0	(134)	0	(134)	0	45,000	0	(394)	(394)	1,281	04/01/2024	3.C FE
00164V-AE-3	AMC NETWORKS INC		06/17/2022	Various		199,048	215,000	220,669	219,054	0	(1,210)	0	(1,210)	0	217,844	0	(18,797)	(18,797)	9,085	08/01/2025	3.C FE
00834T-AA-6	AFFRM 2122 A - ABS		06/15/2022	Paydown		1,077,520	1,077,520	1,076,802	1,076,821	0	699	0	699	0	1,077,520	0	0	0	6,427	11/16/2026	1.C FE
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR		06/15/2022	Paydown		45,000	45,000	42,865	43,255	0	1,745	0	1,745	0	45,000	0	0	0	720	12/15/2029	2.A FE
02377A-AA-6	AMERICAN AIRLINES PASS THROUGH TRUST SER		04/11/2022	Various		897,916	938,049	917,055	916,708	0	7,448	0	7,448	0	924,156	0	(26,240)	(26,240)	26,679	04/01/2028	3.B FE
04685A-3F-6	ATHENE GLOBAL FUNDING		04/05/2022	SUNTRUST ROBINSON HUMPHREY INC		3,510,767	3,695,000	3,695,000	0	0	0	0	0	0	3,695,000	0	(184,233)	(184,233)	15,852	01/07/2025	1.F FE
05363L-BC-6	AVERY 6RR AR2 - CDO	C	05/31/2022	Paydown		1,507,570	1,507,570	1,507,570	1,507,570	0	0	0	0	0	1,507,570	0	0	0	10,318	08/05/2027	1.A FE
05508R-AE-6	B&G FOODS INC		06/24/2022	BANC OF AMERICA/FIXED INCOME		153,608	165,000	168,919	167,369	0	(602)	0	(602)	0	166,767	0	(13,160)	(13,160)	5,950	04/01/2025	4.C FE
07131A-AE-4	BATLN XV C - CDO	C	05/09/2022	PERSHING DIV OF DLJ SEC LINDING		968,750	1,000,000	1,001,000	1,000,848	0	(39)	0	(39)	0	1,000,809	0	(32,059)	(32,059)	14,395	01/18/2033	1.F FE
07132J-BG-8	BATLN US BR2 - CDO		06/06/2022	MORGAN STANLEY & COMPANY		1,152,900	1,220,000	1,220,000	1,220,000	0	0	0	0	0	1,220,000	0	(67,100)	(67,100)	18,647	01/25/2035	1.F FE
07133V-AE-6	BATLN 19 C - CDO		05/06/2022	BARCLAYS CAPITAL INC CREDIT SUISSE SECURITIES		955,100	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(44,900)	(44,900)	13,135	04/15/2034	1.F FE
14307P-AJ-4	CGMS C17 BR - CDO		05/06/2022	PERSHING DIV OF DLJ SEC LINDING		962,110	1,000,000	968,033	969,831	0	1,727	0	1,727	0	971,558	0	(9,448)	(9,448)	11,138	04/30/2031	1.F FE
156700-BB-1	LUMEN TECHNOLOGIES INC		06/08/2022	Various		345,241	385,000	400,727	398,678	0	(1,740)	0	(1,740)	0	396,938	0	(51,697)	(51,697)	16,169	12/15/2026	3.C FE
15723R-AC-8	ENOVIS CORP		04/07/2022	Call @ 100.00		707,870	686,000	716,766	295,653	785	(3,082)	0	(2,297)	0	706,855	0	(20,855)	(20,855)	50,053	02/15/2026	3.B FE
233046-AN-1	DNKN 211 A2I - RMBS		05/20/2022	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	237	11/20/2051	2.B FE
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO		06/10/2022	Paydown		119,588	119,588	119,588	119,588	0	0	0	0	0	119,588	0	0	0	1,196	12/10/2029	1.E FE
250657-AA-8	DEIBOLD NIXDORF INC		05/03/2022	Various		847,953	902,000	999,549	965,140	8,510	(17,609)	0	(9,098)	0	956,042	0	(108,089)	(108,089)	66,437	07/15/2025	4.C FE
25470X-AY-1	DISH DBS CORP		06/24/2022	Various		248,179	310,000	351,850	327,050	21,154	(3,780)	0	17,375	0	344,425	0	(96,246)	(96,246)	23,765	07/01/2026	4.C FE
26249B-AU-5	DRSLF 30 CR - CDO		05/06/2022	WELLS FARGO SECURITIES LLC		970,500	1,000,000	950,000	954,109	0	3,946	0	3,946	0	958,055	0	12,445	12,445	9,887	11/15/2028	1.F FE
26885B-AD-2	EQM MIDSTREAM PARTNERS LP		06/01/2022	Not Available		65,280	64,000	65,398	64,989	0	(290)	0	(290)	0	64,699	0	581	581	2,719	07/15/2023	3.C FE
26885B-AF-7	EQM MIDSTREAM PARTNERS LP		06/01/2022	Call @ 100.00		208,060	202,000	202,647	202,542	0	(72)	0	(72)	0	202,470	0	(470)	(470)	13,349	07/01/2025	3.C FE
26943B-40-7	FIRST EAGLE ALTERNATIVE CAPITAL BDC INC		05/11/2022	Various		18,919	19,100	19,100	19,100	0	0	0	0	0	19,100	0	(181)	(181)	257	05/25/2026	2.C PL
28414H-AE-3	ELANCO ANIMAL HEALTH INC		04/01/2022	Not Available		331,650	330,000	352,275	349,563	442	(3,297)	0	(2,855)	0	346,708	0	(15,058)	(15,058)	20,980	08/28/2023	3.C FE
315289-AA-6	FERRRELLGAS ESCROW LLC		05/31/2022	Various		104,975	117,000	117,000	113,490	3,510	0	0	3,510	0	117,000	0	(12,025)	(12,025)	4,112	04/01/2026	4.C FE
345397-A2-9	FORD MOTOR CREDIT COMPANY LLC		06/14/2022	Call @ 99.95		8,495,750	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	(4,250)	(4,250)	249,275	01/09/2023	3.A FE
345397-ZC-0	FORD MOTOR CREDIT COMPANY LLC		06/17/2022	Call @ 99.65		199,829	200,000	189,750	195,278	0	1,969	0	1,969	0	197,247	0	2,053	2,053	2,111	02/15/2023	2.B FE
376546-B0-0	GLADSTONE INVESTMENT CORP		06/23/2022	Various		46,253	46,675	46,675	46,675	0	0	0	0	0	46,675	0	(422)	(422)	880	05/01/2026	2.B PL
376546-B8-3	GLADSTONE INVESTMENT CORP		05/31/2022	Various		33,858	34,200	34,169	32,100	0	(9)	0	(9)	0	34,160	0	(303)	(303)	800	11/01/2028	2.B PL
37960B-AA-3	GLOBAL MEDICAL RESPONSE INC (DELAWARE)		05/18/2022	Jefferies		37,500	40,000	41,380	40,400	738	(247)	0	491	0	40,891	0	(3,391)	(3,391)	1,654	10/01/2025	4.B FE
380355-AD-9	GOEASY LTD	C	06/23/2022	MORGAN STANLEY & COMPANY		78,625	85,000	85,000	85,000	0	0	0	0	0	85,000	0	(6,375)	(6,375)	2,614	12/01/2024	3.C FE

STATEMENT AS OF JUNE 30, 2022 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
40437H-AG-6	HLM 8-2016 CR - CDO		05/06/2022	GOLDMAN		962,700	1,000,000	971,343	972,911	0	1,436	0	1,436	0	974,347	0	(11,647)	(11,647)	12,503	07/22/2030	1.F FE
44045A-40-9	HORIZON TECHNOLOGY FINANCE CORP		06/27/2022	Various		62,149	63,150	63,150	63,150	0	0	0	0	0	63,150	0	(1,001)	(1,001)	872	03/30/2026	2.B PL
44106M-AQ-5	SERVICE PROPERTIES TRUST		06/15/2022	Call @ 100.00		825,000	825,000	840,558	822,927	3,993	(1,920)	0	2,073	0	825,000	0	0	0	34,375	08/15/2022	4.A FE
44157T-AA-3	HOUGHTON MIFFLIN HARCOURT PUBLISHERS INC		04/07/2022	Call @ 100.00		433,675	415,000	439,569	345,675	1,429	(4,074)	0	(2,644)	0	432,387	0	(17,387)	(17,387)	41,395	02/15/2025	4.B FE
477143-AH-4	JBLU AA - ABS		05/15/2022	Paydown		73,157	73,157	73,157	73,157	0	0	0	0	0	73,157	0	0	0	1,006	11/15/2033	1.F FE
50168A-AB-6	LABL INC		04/04/2022	BARCLAYS CAPITAL INC		80,648	82,000	88,266	84,255	2,088	(762)	0	1,325	0	85,580	0	(4,933)	(4,933)	4,007	07/15/2026	4.C FE
50202Q-AJ-2	LCM 35 D - CDO	C	02/18/2022	Adjustment		38,343	0	0	0	0	0	0	0	0	0	0	38,343	38,343	0	10/16/2034	2.C FE
50203T-AA-4	LFS TOPCO LLC		04/01/2022	Various		171,693	185,000	185,000	185,000	0	0	0	0	0	185,000	0	(13,307)	(13,307)	5,857	10/15/2026	4.B FE
55954E-AQ-2	MAGNE 17R AR - CDO	C	04/05/2022	MORGAN STANLEY & CO.																	
59151K-AK-4	METHANEX CORP	C	06/21/2022	J P MORGAN SECURITIES		5,256,538	5,275,000	5,164,063	5,190,300	0	10,391	0	10,391	0	5,200,691	0	55,847	55,847	31,878	07/21/2031	1.A FE
65343H-AA-9	NEXSTAR ESCROW INC		06/23/2022	Various		182,400	190,000	190,313	190,224	0	(37)	0	(37)	0	190,187	0	(7,787)	(7,787)	4,531	12/01/2024	3.B FE
67020Y-AQ-3	NUANCE COMMUNICATIONS INC		04/04/2022	Call @ 100.00		354,949	381,000	403,184	399,873	1,602	(3,887)	0	(2,285)	0	397,589	0	(42,640)	(42,640)	20,113	07/15/2027	4.B FE
67092D-AZ-2	OCF 2015-10 DR - CDO	C	05/06/2022	Citigroup (SSB)		668,285	650,000	687,729	668,003	0	(1,540)	0	(1,540)	0	666,463	0	(16,463)	(16,463)	29,152	12/15/2026	3.C FE
67103B-70-4	OFS CAPITAL CORP		06/09/2022	NATL FINANCIAL SERVICES CORP (NFS)		7,022,475	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	(477,525)	(477,525)	107,151	01/26/2034	2.A FE
67591E-AW-3	OCT28 28R C1R - CDO	C	05/06/2022	DEUTSCHE BANK SECURITIES, INC.		647	675	675	675	0	0	0	0	0	675	0	(28)	(28)	17	10/31/2028	2.B PL
67592X-AL-4	OCT57 57 D - CDO	C	05/06/2022	BARCLAYS CAPITAL INC		971,500	1,000,000	988,500	981,463	0	880	0	880	0	982,344	0	(10,844)	(10,844)	13,773	10/24/2030	1.F FE
69007T-AD-6	OUTFRONT MEDIA CAPITAL LLC		05/26/2022	Various		2,407,200	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(92,800)	(92,800)	40,122	10/16/2034	2.C FE
691543-70-6	OXFORD LANE CAPITAL CORP		05/31/2022	Various		240,708	244,000	258,624	253,798	0	(1,928)	0	(1,928)	0	251,870	0	(11,162)	(11,162)	6,863	06/15/2025	4.B FE
69181V-30-5	OXFORD SQUARE CAPITAL CORP		04/25/2022	Ladenburg Thalmann & Co. Inc.		11,786	11,450	11,157	11,172	0	7	0	7	0	11,179	0	607	607	178	03/31/2031	2.B PL
69181V-50-3	OXFORD SQUARE CAPITAL CORP		06/10/2022	Various		51	50	50	49	0	0	0	0	0	49	0	1	1	1	04/30/2026	2.B PL
71742W-30-1	PHENIXFIN CORP		06/13/2022	Various		4,105	4,150	4,075	4,075	0	4	0	4	0	4,080	0	25	25	113	07/31/2028	2.B PL
747262-AK-9	QVC INC		06/10/2022	Not Available		824	850	850	850	0	0	0	0	0	850	0	(26)	(26)	19	11/01/2028	2.B PL
75026J-AJ-4	RADIATE HOLDCO LLC		06/02/2022	PERSHING DIV OF DLJ SEC		1,288,760	1,276,000	1,285,950	1,280,326	0	(1,663)	0	(1,663)	0	1,278,663	0	10,097	10,097	42,024	03/15/2023	3.A FE
78472G-AA-7	MAXAR SPACE ROBOTICS LLC		06/14/2022	LNDING		11,160	12,000	12,165	0	0	(13)	0	(13)	0	12,152	0	(992)	(992)	392	09/15/2026	4.B FE
78573N-AF-9	SABRE GLBL INC		05/12/2022	Call @ 100.00		1,475,554	1,375,000	1,520,566	1,280,378	0	(20,829)	0	(20,829)	0	1,451,816	0	(76,816)	(76,816)	167,213	12/31/2023	4.B FE
80874Y-AW-0	SCIENTIFIC GAMES INTERNATIONAL INC		04/14/2022	GOLDMAN		89,550	90,000	97,200	92,925	2,491	(1,164)	0	1,326	0	94,251	0	(4,701)	(4,701)	4,702	09/01/2025	4.B FE
82453A-AA-5	SHIFT4 PAYMENTS LLC		04/22/2022	Call @ 100.00		2,808,500	2,740,000	2,818,488	1,749,089	0	(10,421)	0	(10,421)	0	2,792,825	0	(52,825)	(52,825)	136,619	10/15/2025	4.A FE
83001W-AK-8	Adjustment		06/06/2022	WELLS FARGO SECURITIES LLC		96,000	100,000	104,500	103,375	541	(608)	0	(67)	0	103,308	0	(7,308)	(7,308)	3,248	11/01/2026	4.B FE
85172F-AS-8	ONEMAIN FINANCE CORP		06/01/2022	Various		681,030	658,000	698,640	692,534	0	(14,632)	0	(14,632)	0	681,030	0	(23,030)	(23,030)	22,925	07/01/2025	3.B FE
871503-AK-4	NORTONLIFELOCK INC		06/01/2022	Call @ 100.00		198,432	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	16,863	06/01/2025	3.B FE
87612B-BJ-0	TARGA RESOURCES PARTNERS LP		03/24/2022	Call @ 100.00		405,000	405,000	412,919	406,050	0	(1,050)	0	(1,050)	0	405,000	0	0	0	7,377	06/15/2022	3.C FE
88104L-AC-7	TERRAFORM POWER OPERATING LLC		05/24/2022	Adjustment		561,830	545,000	566,119	564,946	0	(3,594)	0	(3,594)	0	561,353	0	477	477	15,209	04/15/2026	2.C FE
89681B-AS-0	TRIUMPH GROUP INC		05/31/2022	Call @ 100.00		696,810	690,000	716,782	703,133	1,879	(7,086)	0	(5,207)	0	697,927	0	(7,927)	(7,927)	30,759	01/31/2023	3.C FE
897051-AB-4	TRONOX INC		04/04/2022	Various		88,834	88,000	94,600	0	0	(810)	0	(810)	0	93,790	0	(4,956)	(4,956)	2,945	06/01/2024	4.B FE
90931G-AA-7	UNITED AIRLINES PASS THROUGH TRUST 2020-		04/15/2022	Call @ 100.00		1,030,534	995,000	1,060,946	1,037,288	1,509	(8,881)	0	(7,372)	0	1,029,916	0	(34,916)	(34,916)	63,021	05/01/2025	3.B FE
90932M-AA-3	UNITED AIRLINES 2019-2 PASS THROUGH TRUS		05/01/2022	J P MORGAN SECURITIES		0	0	0	0	0	0	0	0	0	0	0	0	0	20,269	10/15/2027	1.G FE
911365-BF-0	UNITED RENTALS (NORTH AMERICA) INC		04/25/2022	Paydown		128,000	128,000	128,000	128,000	0	0	0	0	0	128,000	0	0	0	1,856	11/01/2029	2.B FE
914906-AT-9	UNIVISION COMMUNICATIONS INC		06/24/2022	Call @ 100.00		76,035	74,000	76,220	0	0	(186)	0	(186)	0	76,034	0	(2,034)	(2,034)	1,539	05/15/2027	3.A FE
91831A-AC-5	BAUSCH HEALTH COMPANIES INC	C	05/16/2022	Call @ 100.00		73,325	70,000	72,054	14,896	0	(60)	0	(60)	0	72,035	0	(2,035)	(2,035)	5,017	05/01/2025	4.A FE
91911K-AN-2	BAUSCH HEALTH COMPANIES INC		05/24/2022	Various		1,136,486	1,125,000	1,144,909	699,374	0	(3,303)	0	(3,303)	0	1,135,165	0	(10,165)	(10,165)	51,873	04/15/2025	4.B FE
91911K-AP-7	BAUSCH HEALTH COMPANIES INC	C	05/24/2022	Various		935,375	1,015,000	1,042,519	1,026,628	0	(5,469)	0	(5,469)	0	1,021,159	0	(85,784)	(85,784)	31,512	11/01/2025	3.B FE
95000Q-ZU-6	WELLS FARGO & CO		04/08/2022	Various		(251,768)	(213,000)	(237,088)	(222,365)	0	930	0	930	0	5,331	0	(15,753)	(15,753)	5,331	12/15/2025	4.C FE
96826J-AE-7	WILLIAM CARTER CO		04/04/2022	Citigroup (SSB)		4,688,150	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	(311,850)	(311,850)	18,611	03/02/2033	1.E FE
983793-AH-3	XPO LOGISTICS INC		03/31/2022	Call @ 100.00		335,191	325,000	345,313	337,841	0	(2,709)	0	(2,709)	0	335,132	0	(10,132)	(10,132)	17,092	05/15/2025	3.B FE
988498-AM-3	YUM! BRANDS INC		04/01/2022	Call @ 100.00		853,791	826,000	842,160	834,950	0	(1,833)	0	(1,833)	0	833,117	0	(7,117)	(7,117)	27,597	05/01/2025	4.A FE
BAFRSD-YD-4	BIF II TP Aggregator (Delaware), L.P.		06/13/2022	Call @ 100.00		1,017,975	980,000	1,078,525	1,031,005	903	(13,933)	0	(13,030)	0	1,017,975	0	(37,975)	(37,975)	75,950	04/01/2025	3.C FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					65,048,309	66,363,184	67,016,970	53,093,876	51,574	(113,318)	0	(61,744)	0	66,660,888	0	(1,999,081)	(1,999,081)	1,746,787	XXX	XXX
000000-00-0	Breakwater Senior Secured Term Loan		06/01/2022	Redemption @ 100.00		27,154	27,154	26,982	0	0	7	0	7	0	26,941	0	212	212	(57)	06/30/2025	2.B Z

STATEMENT AS OF JUNE 30, 2022 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 Ident- ification	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 Recog- nized	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
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					27,154	27,154	26,882	0	0	7	0	7	0	26,941	0	212	212	(57)	XXX	XXX
2509999997	Total - Bonds - Part 4					238,168,808	242,514,531	242,744,712	71,847,953	51,574	(98,774)	0	(47,199)	0	242,402,606	0	(4,620,300)	(4,620,300)	2,114,517	XXX	XXX
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999	Total - Bonds					238,168,808	242,514,531	242,744,712	71,847,953	51,574	(98,774)	0	(47,199)	0	242,402,606	0	(4,620,300)	(4,620,300)	2,114,517	XXX	XXX
4509999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999	Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999	Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999	Totals					238,168,808	XXX	242,744,712	71,847,953	51,574	(98,774)	0	(47,199)	0	242,402,606	0	(4,620,300)	(4,620,300)	2,114,517	XXX	XXX

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
Bank of America Concord, CA		0.000	0	0	12,601,630	18,043,270	8,495,560	XXX
Bank of New York Mellon New York, NY		0.000	0	0	1,121,961	1,089,893	1,076,130	XXX
Sumitomo Mifsui Banking Corp- NY Branch New York, NY		0.000	0	0	0	0	1,118,272	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	0	13,723,591	19,133,163	10,689,962	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	0	13,723,591	19,133,163	10,689,962	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	0	0	13,723,591	19,133,163	10,689,962	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]