

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2024

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

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

OTHER

Cheryl Ann Feltgen John Edward Gaines Carl Edward Tyree

DIRECTORS OR TRUSTEES

Robert Michael Schmeiser Thomas Harrison Jeter John Edward Gaines

State of North Carolina SS: County of Guilford

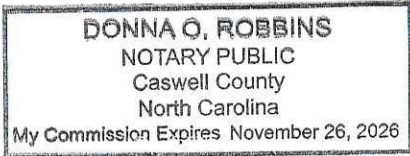
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any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

Subscribed and sworn to before me this August, 2024 day of Donna O. Robbins

Donna O. Robbins Notary Public 11/26/2026

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



STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

ASSETS

|                                                                                                                                                              | Current Statement Date |                         |                                           | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|-------------------------|-------------------------------------------|-------------------------------------------------------|
|                                                                                                                                                              | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) |                                                       |
| 1. Bonds .....                                                                                                                                               | 1,665,738,625          | 0                       | 1,665,738,625                             | 1,727,113,681                                         |
| 2. Stocks:                                                                                                                                                   |                        |                         |                                           |                                                       |
| 2.1 Preferred stocks .....                                                                                                                                   | 0                      | 0                       | 0                                         | 0                                                     |
| 2.2 Common stocks .....                                                                                                                                      | 1,010,000              | 0                       | 1,010,000                                 | 1,010,000                                             |
| 3. Mortgage loans on real estate:                                                                                                                            |                        |                         |                                           |                                                       |
| 3.1 First liens .....                                                                                                                                        | 0                      | 0                       | 0                                         | 0                                                     |
| 3.2 Other than first liens.....                                                                                                                              | 0                      | 0                       | 0                                         | 0                                                     |
| 4. Real estate:                                                                                                                                              |                        |                         |                                           |                                                       |
| 4.1 Properties occupied by the company (less \$ .....0<br>encumbrances) .....                                                                                | 0                      | 0                       | 0                                         | 0                                                     |
| 4.2 Properties held for the production of income (less<br>\$ .....0 encumbrances) .....                                                                      | 0                      | 0                       | 0                                         | 0                                                     |
| 4.3 Properties held for sale (less \$ .....0<br>encumbrances) .....                                                                                          | 0                      | 0                       | 0                                         | 0                                                     |
| 5. Cash (\$ ..... 11,816,217 ), cash equivalents<br>(\$ ..... 52,034,456 ) and short-term<br>investments (\$ ..... 29,625,338 ) .....                        | 93,476,011             | 0                       | 93,476,011                                | 38,647,855                                            |
| 6. Contract loans (including \$ .....0 premium notes) .....                                                                                                  | 0                      | 0                       | 0                                         | 0                                                     |
| 7. Derivatives .....                                                                                                                                         | 0                      | 0                       | 0                                         | 0                                                     |
| 8. Other invested assets .....                                                                                                                               | 82,615,346             | 0                       | 82,615,346                                | 51,224,209                                            |
| 9. Receivables for securities .....                                                                                                                          | 510,535                | 0                       | 510,535                                   | 712,704                                               |
| 10. Securities lending reinvested collateral assets .....                                                                                                    | 0                      | 0                       | 0                                         | 0                                                     |
| 11. Aggregate write-ins for invested assets .....                                                                                                            | 0                      | 0                       | 0                                         | 0                                                     |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) .....                                                                                                | 1,843,350,517          | 0                       | 1,843,350,517                             | 1,818,708,449                                         |
| 13. Title plants less \$ .....0 charged off (for Title insurers<br>only) .....                                                                               | 0                      | 0                       | 0                                         | 0                                                     |
| 14. Investment income due and accrued .....                                                                                                                  | 18,304,386             | 0                       | 18,304,386                                | 18,485,592                                            |
| 15. Premiums and considerations:                                                                                                                             |                        |                         |                                           |                                                       |
| 15.1 Uncollected premiums and agents' balances in the course of collection .....                                                                             | 31,642,071             | 0                       | 31,642,071                                | 37,454,412                                            |
| 15.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due (including \$ .....0<br>earned but unbilled premiums) ..... | 0                      | 0                       | 0                                         | 0                                                     |
| 15.3 Accrued retrospective premiums (\$ .....0 ) and<br>contracts subject to redetermination (\$ .....0 ) .....                                              | 0                      | 0                       | 0                                         | 0                                                     |
| 16. Reinsurance:                                                                                                                                             |                        |                         |                                           |                                                       |
| 16.1 Amounts recoverable from reinsurers .....                                                                                                               | 351,378                | 0                       | 351,378                                   | 818,961                                               |
| 16.2 Funds held by or deposited with reinsured companies .....                                                                                               | 0                      | 0                       | 0                                         | 0                                                     |
| 16.3 Other amounts receivable under reinsurance contracts .....                                                                                              | 0                      | 0                       | 0                                         | 0                                                     |
| 17. Amounts receivable relating to uninsured plans .....                                                                                                     | 0                      | 0                       | 0                                         | 0                                                     |
| 18.1 Current federal and foreign income tax recoverable and interest thereon ....                                                                            | 116,352                | 0                       | 116,352                                   | 9,700,450                                             |
| 18.2 Net deferred tax asset .....                                                                                                                            | 262,583,542            | 233,111,049             | 29,472,493                                | 19,975,383                                            |
| 19. Guaranty funds receivable or on deposit .....                                                                                                            | 0                      | 0                       | 0                                         | 0                                                     |
| 20. Electronic data processing equipment and software .....                                                                                                  | 0                      | 0                       | 0                                         | 0                                                     |
| 21. Furniture and equipment, including health care delivery assets<br>(\$ .....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 .....                                                                                               | 190,882                | 0                       | 190,882                                   | 9,133                                                 |
| 24. Health care (\$ .....0 ) and other amounts receivable .....                                                                                              | 0                      | 0                       | 0                                         | 0                                                     |
| 25. Aggregate write-ins for other than invested assets .....                                                                                                 | 155,448,099            | 1,697,343               | 153,750,756                               | 143,621,473                                           |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 12 to 25) .....                                      | 2,311,987,227          | 234,808,392             | 2,077,178,835                             | 2,048,773,853                                         |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell<br>Accounts .....                                                                         | 0                      | 0                       | 0                                         | 0                                                     |
| 28. Total (Lines 26 and 27)                                                                                                                                  | 2,311,987,227          | 234,808,392             | 2,077,178,835                             | 2,048,773,853                                         |
| DETAILS OF WRITE-INS                                                                                                                                         |                        |                         |                                           |                                                       |
| 1101. ....                                                                                                                                                   |                        |                         |                                           |                                                       |
| 1102. ....                                                                                                                                                   |                        |                         |                                           |                                                       |
| 1103. ....                                                                                                                                                   |                        |                         |                                           |                                                       |
| 1198. Summary of remaining write-ins for Line 11 from overflow page .....                                                                                    | 0                      | 0                       | 0                                         | 0                                                     |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)                                                                                              | 0                      | 0                       | 0                                         | 0                                                     |
| 2501. Company owned life insurance .....                                                                                                                     | 153,750,687            | 0                       | 153,750,687                               | 143,621,403                                           |
| 2502. Licenses purchased .....                                                                                                                               | 1,672,343              | 1,672,343               | 0                                         | 0                                                     |
| 2503. Other assets .....                                                                                                                                     | 69                     | 0                       | 69                                        | 70                                                    |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....                                                                                    | 25,000                 | 25,000                  | 0                                         | 0                                                     |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)                                                                                              | 155,448,099            | 1,697,343               | 153,750,756                               | 143,621,473                                           |

STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

|                                                                                                                                                                                                                                                                                                           | 1<br>Current<br>Statement Date | 2<br>December 31,<br>Prior Year |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|---------------------------------|
| 1. Losses (current accident year \$ ..... 28,862,972 ) .....                                                                                                                                                                                                                                              | 105,572,610                    | 98,996,729                      |
| 2. Reinsurance payable on paid losses and loss adjustment expenses .....                                                                                                                                                                                                                                  | 0                              | 0                               |
| 3. Loss adjustment expenses .....                                                                                                                                                                                                                                                                         | 8,269,951                      | 7,876,931                       |
| 4. Commissions payable, contingent commissions and other similar charges .....                                                                                                                                                                                                                            | 0                              | 0                               |
| 5. Other expenses (excluding taxes, licenses and fees) .....                                                                                                                                                                                                                                              | 145,728                        | 210,854                         |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes) .....                                                                                                                                                                                                                            | 4,614,052                      | 3,676,830                       |
| 7.1 Current federal and foreign income taxes (including \$ ..... 0 on realized capital gains (losses)) .....                                                                                                                                                                                              | 0                              | 0                               |
| 7.2 Net deferred tax liability .....                                                                                                                                                                                                                                                                      | 0                              | 0                               |
| 8. Borrowed money \$ ..... 0 and interest thereon \$ ..... 0 .....                                                                                                                                                                                                                                        | 0                              | 0                               |
| 9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ ..... 106,040,851 and including warranty reserves of \$ ..... 0 and accrued accident and health experience rating refunds including \$ ..... 0 for medical loss ratio rebate per the Public Health Service Act) ..... | 28,414,538                     | 31,005,441                      |
| 10. Advance premium .....                                                                                                                                                                                                                                                                                 | 263,827                        | 124,722                         |
| 11. Dividends declared and unpaid:                                                                                                                                                                                                                                                                        |                                |                                 |
| 11.1 Stockholders .....                                                                                                                                                                                                                                                                                   | 0                              | 0                               |
| 11.2 Policyholders .....                                                                                                                                                                                                                                                                                  | 0                              | 0                               |
| 12. Ceded reinsurance premiums payable (net of ceding commissions) .....                                                                                                                                                                                                                                  | 104,762,001                    | 109,289,481                     |
| 13. Funds held by company under reinsurance treaties .....                                                                                                                                                                                                                                                | 0                              | 0                               |
| 14. Amounts withheld or retained by company for account of others .....                                                                                                                                                                                                                                   | 0                              | 0                               |
| 15. Remittances and items not allocated .....                                                                                                                                                                                                                                                             | 348,182                        | 355,729                         |
| 16. Provision for reinsurance (including \$ ..... 0 certified) .....                                                                                                                                                                                                                                      | 0                              | 0                               |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates .....                                                                                                                                                                                                                         | 0                              | 0                               |
| 18. Drafts outstanding .....                                                                                                                                                                                                                                                                              | 0                              | 0                               |
| 19. Payable to parent, subsidiaries and affiliates .....                                                                                                                                                                                                                                                  | 5,877,019                      | 12,911,737                      |
| 20. Derivatives .....                                                                                                                                                                                                                                                                                     | 0                              | 0                               |
| 21. Payable for securities .....                                                                                                                                                                                                                                                                          | 29,551,022                     | 1,091,648                       |
| 22. Payable for securities lending .....                                                                                                                                                                                                                                                                  | 0                              | 0                               |
| 23. Liability for amounts held under uninsured plans .....                                                                                                                                                                                                                                                | 0                              | 0                               |
| 24. Capital notes \$ ..... 0 and interest thereon \$ ..... 0 .....                                                                                                                                                                                                                                        | 0                              | 0                               |
| 25. Aggregate write-ins for liabilities .....                                                                                                                                                                                                                                                             | 1,563,404,124                  | 1,630,089,136                   |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) .....                                                                                                                                                                                                                     | 1,851,223,054                  | 1,895,629,238                   |
| 27. Protected cell liabilities .....                                                                                                                                                                                                                                                                      | 0                              | 0                               |
| 28. Total liabilities (Lines 26 and 27) .....                                                                                                                                                                                                                                                             | 1,851,223,054                  | 1,895,629,238                   |
| 29. Aggregate write-ins for special surplus funds .....                                                                                                                                                                                                                                                   | 0                              | 0                               |
| 30. Common capital stock .....                                                                                                                                                                                                                                                                            | 2,750,000                      | 2,750,000                       |
| 31. Preferred capital stock .....                                                                                                                                                                                                                                                                         | 0                              | 0                               |
| 32. Aggregate write-ins for other than special surplus funds .....                                                                                                                                                                                                                                        | 0                              | 0                               |
| 33. Surplus notes .....                                                                                                                                                                                                                                                                                   | 49,500,000                     | 49,500,000                      |
| 34. Gross paid in and contributed surplus .....                                                                                                                                                                                                                                                           | 5,571,359                      | 5,571,359                       |
| 35. Unassigned funds (surplus) .....                                                                                                                                                                                                                                                                      | 168,134,422                    | 95,323,256                      |
| 36. Less treasury stock, at cost:                                                                                                                                                                                                                                                                         |                                |                                 |
| 36.1 ..... 0 shares common (value included in Line 30 \$ ..... 0 ) .....                                                                                                                                                                                                                                  | 0                              | 0                               |
| 36.2 ..... 0 shares preferred (value included in Line 31 \$ ..... 0 ) .....                                                                                                                                                                                                                               | 0                              | 0                               |
| 37. Surplus as regards policyholders (Lines 29 to 35, less 36) .....                                                                                                                                                                                                                                      | 225,955,781                    | 153,144,615                     |
| 38. Totals (Page 2, Line 28, Col. 3)                                                                                                                                                                                                                                                                      | 2,077,178,835                  | 2,048,773,853                   |
| DETAILS OF WRITE-INS                                                                                                                                                                                                                                                                                      |                                |                                 |
| 2501. Contingency reserve .....                                                                                                                                                                                                                                                                           | 1,554,928,733                  | 1,618,561,301                   |
| 2502. Premium refund reserve .....                                                                                                                                                                                                                                                                        | 926,381                        | 1,409,984                       |
| 2503. Deferred ceding commission .....                                                                                                                                                                                                                                                                    | 7,549,010                      | 10,117,851                      |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....                                                                                                                                                                                                                                 | 0                              | 0                               |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)                                                                                                                                                                                                                                           | 1,563,404,124                  | 1,630,089,136                   |
| 2901. ....                                                                                                                                                                                                                                                                                                |                                |                                 |
| 2902. ....                                                                                                                                                                                                                                                                                                |                                |                                 |
| 2903. ....                                                                                                                                                                                                                                                                                                |                                |                                 |
| 2998. Summary of remaining write-ins for Line 29 from overflow page .....                                                                                                                                                                                                                                 | 0                              | 0                               |
| 2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)                                                                                                                                                                                                                                           | 0                              | 0                               |
| 3201. ....                                                                                                                                                                                                                                                                                                |                                |                                 |
| 3202. ....                                                                                                                                                                                                                                                                                                |                                |                                 |
| 3203. ....                                                                                                                                                                                                                                                                                                |                                |                                 |
| 3298. Summary of remaining write-ins for Line 32 from overflow page .....                                                                                                                                                                                                                                 | 0                              | 0                               |
| 3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)                                                                                                                                                                                                                                           | 0                              | 0                               |

STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

STATEMENT OF INCOME

|                                                                                                                                                               | 1<br>Current<br>Year to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| <b>UNDERWRITING INCOME</b>                                                                                                                                    |                              |                            |                                      |
| 1. Premiums earned:                                                                                                                                           |                              |                            |                                      |
| 1.1 Direct (written \$ .....458,023,099 ) .....                                                                                                               | 466,505,524                  | 462,229,682                | 929,339,966                          |
| 1.2 Assumed (written \$ .....86,253,796 ) .....                                                                                                               | 88,844,699                   | 87,848,027                 | 162,958,403                          |
| 1.3 Ceded (written \$ .....462,560,410 ) .....                                                                                                                | 471,042,835                  | 482,116,785                | 958,008,103                          |
| 1.4 Net (written \$ .....81,716,485 ) .....                                                                                                                   | 84,307,388                   | 67,960,924                 | 134,290,266                          |
| <b>DEDUCTIONS:</b>                                                                                                                                            |                              |                            |                                      |
| 2. Losses incurred (current accident year \$ .....28,862,972 ):                                                                                               |                              |                            |                                      |
| 2.1 Direct .....                                                                                                                                              | (12,121,446)                 | 18,439,173                 | (12,530,399)                         |
| 2.2 Assumed .....                                                                                                                                             | (11,648,755)                 | 1,497,109                  | (21,208,463)                         |
| 2.3 Ceded .....                                                                                                                                               | (12,121,446)                 | 18,439,173                 | (12,530,399)                         |
| 2.4 Net .....                                                                                                                                                 | (11,648,755)                 | 1,497,109                  | (21,208,463)                         |
| 3. Loss adjustment expenses incurred .....                                                                                                                    | 765,339                      | 888,855                    | 1,897,654                            |
| 4. Other underwriting expenses incurred .....                                                                                                                 | 601,723                      | 9,810,365                  | 10,334,464                           |
| 5. Aggregate write-ins for underwriting deductions .....                                                                                                      | (63,632,568)                 | (9,916,253)                | (26,201,332)                         |
| 6. Total underwriting deductions (Lines 2 through 5) .....                                                                                                    | (73,914,261)                 | 2,280,076                  | (35,177,677)                         |
| 7. Net income of protected cells .....                                                                                                                        | 0                            | 0                          | 0                                    |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7) .....                                                                                          | 158,221,649                  | 65,680,848                 | 169,467,943                          |
| <b>INVESTMENT INCOME</b>                                                                                                                                      |                              |                            |                                      |
| 9. Net investment income earned .....                                                                                                                         | 35,838,901                   | 30,222,749                 | 61,098,326                           |
| 10. Net realized capital gains (losses) less capital gains tax of \$ .....(1,308,914) .....                                                                   | (4,924,009)                  | (10,964,075)               | (20,126,738)                         |
| 11. Net investment gain (loss) (Lines 9 + 10) .....                                                                                                           | 30,914,892                   | 19,258,674                 | 40,971,588                           |
| <b>OTHER INCOME</b>                                                                                                                                           |                              |                            |                                      |
| 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 .....                                                                                                        | 10,129,284                   | 9,180,311                  | 14,919,277                           |
| 15. Total other income (Lines 12 through 14) .....                                                                                                            | 10,129,284                   | 9,180,311                  | 14,919,277                           |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15) .....     | 199,265,825                  | 94,119,833                 | 225,358,808                          |
| 17. Dividends to policyholders .....                                                                                                                          | 0                            | 0                          | 0                                    |
| 18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17) ..... | 199,265,825                  | 94,119,833                 | 225,358,808                          |
| 19. Federal and foreign income taxes incurred .....                                                                                                           | 10,326,147                   | 1,939,288                  | 41,370,615                           |
| 20. Net income (Line 18 minus Line 19)(to Line 22) .....                                                                                                      | 188,939,678                  | 92,180,545                 | 183,988,193                          |
| <b>CAPITAL AND SURPLUS ACCOUNT</b>                                                                                                                            |                              |                            |                                      |
| 21. Surplus as regards policyholders, December 31 prior year .....                                                                                            | 153,144,615                  | 143,084,756                | 143,084,756                          |
| 22. Net income (from Line 20) .....                                                                                                                           | 188,939,678                  | 92,180,545                 | 183,988,193                          |
| 23. Net transfers (to) from Protected Cell accounts .....                                                                                                     | 0                            | 0                          | 0                                    |
| 24. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....923,870 .....                                                           | 3,475,509                    | 10,478,597                 | 19,560,013                           |
| 25. Change in net unrealized foreign exchange capital gain (loss) .....                                                                                       | 0                            | 0                          | 0                                    |
| 26. Change in net deferred income tax .....                                                                                                                   | (38,957,368)                 | (19,120,841)               | (9,957,716)                          |
| 27. Change in nonadmitted assets .....                                                                                                                        | 49,353,347                   | 22,722,981                 | 16,469,369                           |
| 28. Change in provision for reinsurance .....                                                                                                                 | 0                            | 0                          | 0                                    |
| 29. Change in surplus notes .....                                                                                                                             | 0                            | 0                          | 0                                    |
| 30. Surplus (contributed to) withdrawn from protected cells .....                                                                                             | 0                            | 0                          | 0                                    |
| 31. Cumulative effect of changes in accounting principles .....                                                                                               | 0                            | 0                          | 0                                    |
| 32. Capital changes:                                                                                                                                          |                              |                            |                                      |
| 32.1 Paid in .....                                                                                                                                            | 0                            | 0                          | 0                                    |
| 32.2 Transferred from surplus (Stock Dividend) .....                                                                                                          | 0                            | 0                          | 0                                    |
| 32.3 Transferred to surplus .....                                                                                                                             | 0                            | 0                          | 0                                    |
| 33. Surplus adjustments:                                                                                                                                      |                              |                            |                                      |
| 33.1 Paid in .....                                                                                                                                            | 0                            | 0                          | 0                                    |
| 33.2 Transferred to capital (Stock Dividend) .....                                                                                                            | 0                            | 0                          | 0                                    |
| 33.3 Transferred from capital .....                                                                                                                           | 0                            | 0                          | 0                                    |
| 34. Net remittances from or (to) Home Office .....                                                                                                            | 0                            | 0                          | 0                                    |
| 35. Dividends to stockholders .....                                                                                                                           | (130,000,000)                | (100,000,000)              | (200,000,000)                        |
| 36. Change in treasury stock .....                                                                                                                            | 0                            | 0                          | 0                                    |
| 37. Aggregate write-ins for gains and losses in surplus .....                                                                                                 | 0                            | 0                          | 0                                    |
| 38. Change in surplus as regards policyholders (Lines 22 through 37) .....                                                                                    | 72,811,166                   | 6,261,282                  | 10,059,859                           |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38) .....                                                                           | 225,955,781                  | 149,346,038                | 153,144,615                          |
| <b>DETAILS OF WRITE-INS</b>                                                                                                                                   |                              |                            |                                      |
| 0501. Addition to the contingency reserve .....                                                                                                               | 44,352,276                   | 43,924,014                 | 81,479,201                           |
| 0502. Release of the contingency reserve per 120 month statutory holding period .....                                                                         | (107,984,844)                | (53,840,267)               | (107,680,533)                        |
| 0503. ....                                                                                                                                                    |                              |                            |                                      |
| 0598. Summary of remaining write-ins for Line 5 from overflow page .....                                                                                      | 0                            | 0                          | 0                                    |
| 0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above) .....                                                                                          | (63,632,568)                 | (9,916,253)                | (26,201,332)                         |
| 1401. Company owned life insurance .....                                                                                                                      | 10,129,284                   | 9,180,311                  | 14,919,277                           |
| 1402. ....                                                                                                                                                    |                              |                            |                                      |
| 1403. ....                                                                                                                                                    |                              |                            |                                      |
| 1498. Summary of remaining write-ins for Line 14 from overflow page .....                                                                                     | 0                            | 0                          | 0                                    |
| 1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above) .....                                                                                         | 10,129,284                   | 9,180,311                  | 14,919,277                           |
| 3701. ....                                                                                                                                                    |                              |                            |                                      |
| 3702. ....                                                                                                                                                    |                              |                            |                                      |
| 3703. ....                                                                                                                                                    |                              |                            |                                      |
| 3798. Summary of remaining write-ins for Line 37 from overflow page .....                                                                                     | 0                            | 0                          | 0                                    |
| 3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above) .....                                                                                         | 0                            | 0                          | 0                                    |

STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

CASH FLOW

|                                                                                                                             | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|-----------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| <b>Cash from Operations</b>                                                                                                 |                              |                            |                                      |
| 1. Premiums collected net of reinsurance .....                                                                              | 82,656,848                   | 33,592,619                 | 85,269,954                           |
| 2. Net investment income .....                                                                                              | 35,127,888                   | 29,029,387                 | 56,843,438                           |
| 3. Miscellaneous income .....                                                                                               | 0                            | 0                          | 0                                    |
| 4. Total (Lines 1 to 3) .....                                                                                               | 117,784,736                  | 62,622,006                 | 142,113,392                          |
| 5. Benefit and loss related payments .....                                                                                  | (18,692,219)                 | 5,141,913                  | 9,592,691                            |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....                                | 0                            | 0                          | 0                                    |
| 7. Commissions, expenses paid and aggregate write-ins for deductions .....                                                  | 2,670,787                    | 13,525,148                 | 15,297,887                           |
| 8. Dividends paid to policyholders .....                                                                                    | 0                            | 0                          | 0                                    |
| 9. Federal and foreign income taxes paid (recovered) net of \$ .....0 tax on capital<br>gains (losses) .....                | 7,125,341                    | (34,008,000)               | 12,849,240                           |
| 10. Total (Lines 5 through 9) .....                                                                                         | (8,896,091)                  | (15,340,939)               | 37,739,819                           |
| 11. Net cash from operations (Line 4 minus Line 10) .....                                                                   | 126,680,827                  | 77,962,945                 | 104,373,573                          |
| <b>Cash from Investments</b>                                                                                                |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:                                                                      |                              |                            |                                      |
| 12.1 Bonds .....                                                                                                            | 761,827,442                  | 489,710,748                | 866,880,388                          |
| 12.2 Stocks .....                                                                                                           | 0                            | 0                          | 0                                    |
| 12.3 Mortgage loans .....                                                                                                   | 0                            | 0                          | 0                                    |
| 12.4 Real estate .....                                                                                                      | 0                            | 351,297                    | 351,297                              |
| 12.5 Other invested assets .....                                                                                            | 0                            | 0                          | 0                                    |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....                                       | 0                            | 0                          | 12,998                               |
| 12.7 Miscellaneous proceeds .....                                                                                           | 28,661,543                   | 2,260,157                  | 1,091,648                            |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) .....                                                                   | 790,488,985                  | 492,322,202                | 868,336,331                          |
| 13. Cost of investments acquired (long-term only):                                                                          |                              |                            |                                      |
| 13.1 Bonds .....                                                                                                            | 704,986,677                  | 465,603,468                | 790,513,212                          |
| 13.2 Stocks .....                                                                                                           | 0                            | 0                          | 0                                    |
| 13.3 Mortgage loans .....                                                                                                   | 0                            | 0                          | 0                                    |
| 13.4 Real estate .....                                                                                                      | 0                            | 181,213                    | 181,213                              |
| 13.5 Other invested assets .....                                                                                            | 27,800,000                   | 0                          | 0                                    |
| 13.6 Miscellaneous applications .....                                                                                       | 0                            | 332,961                    | 712,704                              |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) .....                                                                  | 732,786,677                  | 466,117,642                | 791,407,129                          |
| 14. Net increase (or decrease) in contract loans and premium notes .....                                                    | 0                            | 0                          | 0                                    |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....                                                 | 57,702,308                   | 26,204,560                 | 76,929,203                           |
| <b>Cash from Financing and Miscellaneous Sources</b>                                                                        |                              |                            |                                      |
| 16. Cash provided (applied):                                                                                                |                              |                            |                                      |
| 16.1 Surplus notes, capital notes .....                                                                                     | 0                            | 0                          | 0                                    |
| 16.2 Capital and paid in surplus, less treasury stock .....                                                                 | 0                            | 0                          | 0                                    |
| 16.3 Borrowed funds .....                                                                                                   | 0                            | 0                          | 0                                    |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities .....                                           | 0                            | 0                          | 0                                    |
| 16.5 Dividends to stockholders .....                                                                                        | 130,000,000                  | 100,000,000                | 200,000,000                          |
| 16.6 Other cash provided (applied) .....                                                                                    | 445,020                      | 322,327                    | 3,813,365                            |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5<br>plus Line 16.6) ..... | (129,554,980)                | (99,677,673)               | (196,186,635)                        |
| <b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>                                                  |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .                       | 54,828,156                   | 4,489,832                  | (14,883,859)                         |
| 19. Cash, cash equivalents and short-term investments:                                                                      |                              |                            |                                      |
| 19.1 Beginning of year .....                                                                                                | 38,647,855                   | 53,531,714                 | 53,531,714                           |
| 19.2 End of period (Line 18 plus Line 19.1)                                                                                 | 93,476,011                   | 58,021,546                 | 38,647,855                           |

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

|                                                                                  |            |           |            |
|----------------------------------------------------------------------------------|------------|-----------|------------|
| 20.0001. Change in contingency reserve .....                                     | 63,632,568 | 9,916,253 | 26,201,332 |
| 20.0002. Change in premium refund reserve .....                                  | 483,603    | 289,042   | 827,100    |
| 20.0003. Change in deferred ceding commission .....                              | 2,568,841  | 1,551,285 | 2,192,423  |
| 20.0004. Change in escheatable and stale checks .....                            | 0          | 349,882   | 525,198    |
| 20.0005. Change in value of Insurance Company Owned Life Insurance (ICOLI) ..... | 10,129,284 | 9,180,311 | 14,919,277 |

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

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

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

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

|                                                                                                                | SSAP # | F/S<br>Page | F/S<br>Line # |    | 2024        | 2023           |
|----------------------------------------------------------------------------------------------------------------|--------|-------------|---------------|----|-------------|----------------|
| NET INCOME                                                                                                     |        |             |               |    |             |                |
| (1) State basis (Page 4, Line 20, Columns 1 & 3)                                                               | XXX    | XXX         | XXX           | \$ | 188,939,678 | \$ 183,988,193 |
| (2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:<br>Change in contingency reserve | 58     | 4           | 5             | \$ | 63,632,568  | \$ 26,201,332  |
| (3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:                                   |        |             |               |    |             |                |
| (4) NAIC SAP (1-2-3=4)                                                                                         | XXX    | XXX         | XXX           | \$ | 125,307,110 | \$ 157,786,861 |
| SURPLUS                                                                                                        |        |             |               |    |             |                |
| (5) State basis (Page 3, Line 37, Columns 1 & 2)                                                               | XXX    | XXX         | XXX           | \$ | 225,955,781 | \$ 153,144,615 |
| (6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:                                  |        |             |               |    |             |                |
| (7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:                                   |        |             |               |    |             |                |
| (8) NAIC SAP (5-6-7=8)                                                                                         | XXX    | XXX         | XXX           | \$ | 225,955,781 | \$ 153,144,615 |

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

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

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

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

NOTE 2 Accounting Changes and Corrections of Errors  
Not Applicable

NOTE 3 Business Combinations and Goodwill

- A. Statutory Purchase Method  
Not Applicable
- B. Statutory Merger  
Not Applicable
- C. Impairment Loss  
Not Applicable
- D. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

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

| Calculation of<br>Limitation Using<br>Prior Quarter<br>Numbers | Current<br>Reporting<br>Period |
|----------------------------------------------------------------|--------------------------------|
| \$ 253,276,211                                                 | XXX                            |
| \$ -                                                           | XXX                            |
| \$ -                                                           | XXX                            |
| \$ 33,034,397                                                  | XXX                            |
| \$ 220,241,814                                                 | XXX                            |
| \$ 22,024,181                                                  | XXX                            |
| XXX                                                            | \$ -                           |
| XXX                                                            | 0.0%                           |

NOTE 4 Discontinued Operations  
Not Applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 5 Investments

- D. Loan-Backed Securities
- (1) Description of Sources Used To Determine Prepayment Sources
- Prepayment assumptions for single class, multi-class mortgage-back and asset-backed securities are obtained from independent third party services or internal estimates. These assumptions are consistent with the current interest rate and economic environment.
- (2) OTTI recognized 2nd Quarter
- Not Applicable
- (3) Recognized OTTI securities
- Not Applicable
- (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):
- a) The aggregate amount of unrealized losses:
1. Less than 12 Months
- \$ -
2. 12 Months or Longer
- \$ 9,943,770
- b)The aggregate related fair value of securities with unrealized losses:
1. Less than 12 Months
- \$ -
2. 12 Months or Longer
- \$ 100,031,082
- (5) Information Investor Considered In Conclusion That Impairments Are Not Other-Than-Temporary
- In accordance with SSAP No. 43R, Loan-backed and Structured Securities – Revised, the Company's loan-backed securities are stated at amortized cost. When evaluating whether a decline in value is other-than-temporary, the Company considers several factors, including, but not limited to, the following: The extent and the duration of the decline in value; The reasons for the decline in value (credit event, interest related or market fluctuations); The financial position and access to capital of the issuer, including the current and future impact of any specific events; Our intent to sell the securities, or whether it is more likely than not that we will be required to sell it before recovery; and the financial condition and near term prospects of the issuer. Impairment due to deterioration in credit that results in a conclusion that the present value of cash flows expected to be collected will not be sufficient to recover the amortized cost basis of the securities is considered other-than-temporary. Other declines in fair value (for example, due to interest rate changes, sector credit rating changes or company-specific rating changes) that result in a conclusion that the present value of cash flows expected to be collected will not be sufficient to recover the amortized cost basis of the security may also result in a conclusion that an OTTI has occurred. To the extent that the Company determines that a security is other-than-temporarily impaired, an impairment loss is recognized in the Statement of Income.
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
- Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
- Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
- Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale
- Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
- Not Applicable
- M. Working Capital Finance Investments
- Not Applicable
- N. Offsetting and Netting of Assets and Liabilities
- Not Applicable
- R. Reporting Entity's Share of Cash Pool by Asset Type
- Not Applicable

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

Not Applicable

NOTE 7 Investment Income

No significant changes

NOTE 8 Derivative Instruments

Not Applicable

NOTE 9 Income Taxes

No significant changes

NOTES TO FINANCIAL STATEMENTS

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

- A. Nature of the Relationship Involved
- On June 3, 2024, Arch U.S. MI Holdings, Inc ("Arch U.S. MI"), the Company's parent, closed on the aquisition of RMIC Companies, Inc. ("RMICC") and its wholly owned subsidiaries, Republic Mortgage Insurance Company ("RMIC"), Republic Mortgage Guaranty Insurance Corporation ("RMGIC"), Republic Mortgage Assurance Company ("RMAC") and RMIC Corporation ("RMIC Corp"). The effective date of the acquisition was May 31, 2024. On November 11, 2023, Arch U.S. MI entered into a stock purchase agreement with Republic Financial Indemnity Group, Inc. and Old Republic General Insurance Group, Inc to purchase all issued and outstanding shares of common stock of RMICC and it's wholly owned subsidiaries. On December 1, 2023, Arch U.S. MI filed Form A, Statement Regarding the Acquisition of Control Of or Merger With A Domestic Insurer, with the Department which was approved on January 29, 2024. On December 1, 2023, Arch U.S. MI requested approval from the Government Sponsored Enterprises ("GSEs"), Fannie Mae and Freddie Mac, along with the Federal Housing Finance Agency which was approved on May 16, 2024.
- B. Transactions
- On May 14, 2024, the Department non-disapproved the Company's request to pay an extraordinary dividend of \$130,000,000 to it's parent, Arch U.S. MI. The dividend was paid on May 31, 2024.
- Under the terms of the Development Coverage Reinsurance Agreement with Arch Reinsurance LTD, ("ARL"), the Company ceded a year to date premium of \$4,397,165 as of June 30, 2024.
- On May 6, 2021, the Department non-disapproved the Company's request to enter into an Intercompany Loan Agreement with Arch Capital Group (U.S.) Inc. ("ACGUS"). Under the terms of the agreement, the Company would loan ACGUS up to \$200 million, subject to certain limitations. In 2024, the Company has issued no loans to ACGUS. As of June 30, 2024 and December 31, 2023, there were no loans to ACGUS outstanding.
- D. Amount Due From Or To Related Parties
- At June 30, 2024, the Company reported a receivable of \$190,882 and a payable of (\$5,877,019) from/to affiliated companies. Details of the balances are: United Guaranty Residential Insurance Company \$189,172; Arch Mortgage Assurance Company \$1,669; Arch Insurance Group \$41; Arch U.S. MI Services, Inc. (\$4,467,777); United Guaranty Services, Inc. (\$87,324); Arch Mortgage Guaranty Company (\$227,365); Arch Investment Management Ltd. (\$1,094,553).
- At December 31, 2023, the Company reported a receivable of \$9,133 and a payable of (\$12,911,737) from/to affiliated companies. Details of the balances are: Arch Mortgage Assurance Company \$9,133; United Guaranty Residential Insurance Company (\$82,014); Arch U.S. MI Services, Inc. (\$12,422,850); Arch Mortgage Guaranty Company (\$398,739); United Guaranty Services, Inc. (\$7,786); United Guaranty Residential Insurance Company of North Carolina (\$348).
- Intercompany balances are settled monthly.

NOTE 11 Debt

- B. FHLB (Federal Home Loan Bank) Agreements
- (1) Description of Agreement/Borrowing
- On June 1, 2020, the Company became a member of the FHLB and intends to obtain secured advances to provide low cost, supplemental liquidity.
- As of June 30, 2024, the Company has determined its estimated maximum borrowing capacity to be \$519,294,709 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                                                   | \$ 1,010,000                   | \$ 1,010,000                | \$ -                           |
| (c) Activity Stock                                                               | \$ -                           | \$ -                        | \$ -                           |
| (d) Excess Stock                                                                 | \$ -                           | \$ -                        | \$ -                           |
| (e) Aggregate Total (a+b+c+d)                                                    | \$ 1,010,000                   | \$ 1,010,000                | \$ -                           |
| (f) Actual or estimated Borrowing Capacity as Determined by the Insurer          | \$ 519,294,709                 | XXX                         | XXX                            |
| 2. Prior Year-end                                                                |                                |                             |                                |
| (a) Membership Stock - Class A                                                   | \$ -                           | \$ -                        | \$ -                           |
| (b) Membership Stock - Class B                                                   | \$ 1,010,000                   | \$ 1,010,000                | \$ -                           |
| (c) Activity Stock                                                               | \$ -                           | \$ -                        | \$ -                           |
| (d) Excess Stock                                                                 | \$ -                           | \$ -                        | \$ -                           |
| (e) Aggregate Total (a+b+c+d)                                                    | \$ 1,010,000                   | \$ 1,010,000                | \$ -                           |
| (f) Actual or estimated Borrowing Capacity as Determined by the Insurer          | \$ 512,193,463                 | XXX                         | XXX                            |
| 11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)                       |                                |                             |                                |
| 11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)                       |                                |                             |                                |
| b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption     |                                |                             |                                |
|                                                                                  | 1                              | 2                           | 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                                                                       | \$ 1,010,000                   | \$ 1,010,000                | \$ -                           |
| 11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1) |                                |                             |                                |
| 11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1) |                                |                             |                                |

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB  
a. Amount Pledged as of Reporting Date

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

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

b. Maximum Amount Pledged During Reporting Period

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

(4) Borrowing from FHLB  
a. Amount as of Reporting Date

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

b. Maximum Amount During Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

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

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans  
Not Applicable

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations  
D. Date and Amounts of Dividends Paid  
On May 14, 2024, the Department non-disapproved the Company's request to pay an extraordinary dividend of \$130,000,000 to it's parent, Arch U.S. MI. The dividend was paid on May 31, 2024.

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                                               | \$ 1          | \$ -          | \$ -      | \$ -                  | \$ 1           |
| Other MM Mutual Fund                                                | \$ 39,951,746 | \$ -          | \$ -      | \$ -                  | \$ 39,951,746  |
| Indust. & Misc.                                                     | \$ -          | \$ 69,373,130 | \$ -      | \$ -                  | \$ 69,373,130  |
| Special Rev./Assess. Oblig.                                         | \$ -          | \$ 1,734,158  | \$ -      | \$ -                  | \$ 1,734,158   |
| SVO Identified Funds                                                | \$ 24,050,929 | \$ -          | \$ -      | \$ -                  | \$ 24,050,929  |
| Bank Loans Unaffiliated                                             | \$ -          | \$ 5,691,900  | \$ -      | \$ -                  | \$ 5,691,900   |
| Common Stock (D-2.2)                                                | \$ -          | \$ 1,010,000  | \$ -      | \$ -                  | \$ 1,010,000   |
| Cash, Cash Equivalents and Short-Term Investments - Indust. & Misc. | \$ -          | \$ 562,101    | \$ -      | \$ -                  | \$ 562,101     |
| Total assets at fair value/NAV                                      | \$ 64,002,676 | \$ 78,371,289 | \$ -      | \$ -                  | \$ 142,373,965 |

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy  
At June 30, 2024, the Company has no assets or liabilities measured at fair value in this category.

(3) Policies when Transfers Between Levels are Recognized  
At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. There were no transfers into or out of Level 3 for the quarter ended June 30, 2024.

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

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

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

(5) Fair Value Disclosures  
Not Applicable

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

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

| Type of Financial Instrument                     | Aggregate Fair Value | Admitted Assets  | (Level 1)      | (Level 2)        | (Level 3)  | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|--------------------------------------------------|----------------------|------------------|----------------|------------------|------------|-----------------------|----------------------------------|
| Bonds                                            | \$ 1,593,615,892     | \$ 1,665,738,625 | \$ 181,310,451 | \$ 1,411,469,892 | \$ 835,549 | \$ -                  | \$ -                             |
| Cash, cash equivalent and short-term investments | \$ 93,473,808        | \$ 93,476,011    | \$ 91,600,064  | \$ 1,873,744     | \$ -       | \$ -                  | \$ -                             |
| Common stock                                     | \$ 1,010,000         | \$ 1,010,000     | \$ -           | \$ 1,010,000     | \$ -       | \$ -                  | \$ -                             |

D. Not Practicable to Estimate Fair Value  
Not Applicable

E. NAV Practical Expedient Investments  
Not Applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 21 Other Items

|    |                                                                                                                                                                |    |             |
|----|----------------------------------------------------------------------------------------------------------------------------------------------------------------|----|-------------|
| H. | The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy |    |             |
|    | Beginning in February 2021, the Company is the beneficiary of insurance policies on the lives of certain of its officers and employees.                        |    |             |
|    | (1) Amount of admitted balance that could be realized from an investment vehicle                                                                               | \$ | 153,750,687 |
|    | (2) Percentage Bonds                                                                                                                                           |    | 26.290%     |
|    | (3) Percentage Stocks                                                                                                                                          |    | 66.820%     |
|    | (4) Percentage Mortgage Loans                                                                                                                                  |    | 0.000%      |
|    | (5) Percentage Real Estate                                                                                                                                     |    | 0.000%      |
|    | (6) Percentage Cash and Short-Term Investments                                                                                                                 |    | 6.730%      |
|    | (7) Percentage Derivatives                                                                                                                                     |    | 0.000%      |
|    | (8) Percentage Other Invested Assets                                                                                                                           |    | 0.160%      |

NOTE 22 Events Subsequent

|  |                                                                                                                                                    |  |  |
|--|----------------------------------------------------------------------------------------------------------------------------------------------------|--|--|
|  | Subsequent events have been considered through August 14, 2024 for these statutory financial statements which are to be issued on August 14, 2024. |  |  |
|  | Type I – Recognized Subsequent Events:                                                                                                             |  |  |
|  | Not Applicable                                                                                                                                     |  |  |
|  | Type II – Nonrecognized Subsequent Events:                                                                                                         |  |  |
|  | Not Applicable                                                                                                                                     |  |  |

NOTE 23 Reinsurance

|  |                        |
|--|------------------------|
|  | No significant changes |
|--|------------------------|

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

|    |                                                                                                                                                        |  |                |
|----|--------------------------------------------------------------------------------------------------------------------------------------------------------|--|----------------|
| F. | Risk Sharing Provisions of the Affordable Care Act                                                                                                     |  |                |
|    | (1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)? |  | Yes [ ] No [X] |

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

|    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |  |  |
|----|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|--|
| A. | Change in Incurred Losses and Loss Adjustment Expenses                                                                                                                                                                                                                                                                                                                                                                                                                                          |  |  |
|    | Incurred loss and loss adjustment expenses attributable to insured events of prior years decreased by \$42.3 million and \$35.8 million for the six months ended June 30, 2024 and 2023, respectively, as a result of re-estimation of unpaid losses and loss adjustment expenses. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. |  |  |
| B. | Information about Significant Changes in Methodologies and Assumptions                                                                                                                                                                                                                                                                                                                                                                                                                          |  |  |
|    | Not Applicable                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |  |  |

NOTE 26 Intercompany Pooling Arrangements

|  |                |
|--|----------------|
|  | Not Applicable |
|--|----------------|

NOTE 27 Structured Settlements

|  |                |
|--|----------------|
|  | Not Applicable |
|--|----------------|

NOTE 28 Health Care Receivables

|  |                |
|--|----------------|
|  | Not Applicable |
|--|----------------|

NOTE 29 Participating Policies

|  |                |
|--|----------------|
|  | Not Applicable |
|--|----------------|

NOTE 30 Premium Deficiency Reserves

|  |                        |
|--|------------------------|
|  | No significant changes |
|--|------------------------|

NOTE 31 High Deductibles

|  |                |
|--|----------------|
|  | Not Applicable |
|--|----------------|

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

|  |                |
|--|----------------|
|  | Not Applicable |
|--|----------------|

NOTE 33 Asbestos/Environmental Reserves

|  |                |
|--|----------------|
|  | Not Applicable |
|--|----------------|

NOTE 34 Subscriber Savings Accounts

|  |                |
|--|----------------|
|  | Not Applicable |
|--|----------------|

NOTE 35 Multiple Peril Crop Insurance

|  |                |
|--|----------------|
|  | Not Applicable |
|--|----------------|

NOTE 36 Financial Guaranty Insurance

|  |                |
|--|----------------|
|  | Not Applicable |
|--|----------------|

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

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

Yes ☐ No ☒

1.2

If yes, has the report been filed with the domiciliary state?

Yes ☐ No ☐

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes ☐ No ☒

2.2

If yes, date of change:

3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?  
If yes, complete Schedule Y, Parts 1 and 1A.

Yes ☒ No ☐

3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes ☒ No ☐

3.3

If the response to 3.2 is yes, provide a brief description of those changes.  
The following activity occurred during the second quarter of 2024: Companies added: Republic Mortgage Assurance Company, Republic Mortgage Guaranty Insurance Corporation, Republic Mortgage Insurance Company, RMIC Companies Inc., and RMIC Corporation.  
Companies deleted: Stoneshore Insurance Limited, Albus Energy Risks Limited, Arena NV, Barbican Company Limited, Barbican Group Holdings Limited, Castel Construction Risk Limited, Castel NAPL Limited, Castel Underwriting Agencies Limited, Castel Underwriting Asia Pte Limited, Castel Underwriting Europe B.V., Paradiso Risks Limited, Square Pegs Risk Limited, and Talus Insurance Brokers Limited.

3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes ☒ No ☐

3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

947484

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes ☐ No ☒

4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

|                |                   |                   |
|----------------|-------------------|-------------------|
| 1              | 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 ☒ 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 ☒

6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes ☐ No ☐ N/A ☒

7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes ☐ No ☒

7.2

If yes, give full information:

8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes ☐ No ☒

8.2

If response to 8.1 is yes, please identify the name of the bank holding company.

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes ☐ No ☒

8.4

If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

GENERAL INTERROGATORIES

9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? .....  
(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<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....                                                                                   | \$.....0                                          | \$.....0                                           |
| 14.22 Preferred Stock .....                                                                         | \$.....0                                          | \$.....0                                           |
| 14.23 Common Stock .....                                                                            | \$.....0                                          | \$.....0                                           |
| 14.24 Short-Term Investments .....                                                                  | \$.....0                                          | \$.....0                                           |
| 14.25 Mortgage Loans on Real Estate .....                                                           | \$.....0                                          | \$.....0                                           |
| 14.26 All Other .....                                                                               | \$.....0                                          | \$.....0                                           |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$.....0                                          | \$.....0                                           |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$.....0                                          | \$.....0                                           |

15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB? .....

Yes [ ] No [ X ]

15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ ] No [ ] N/A [ X ]  
If no, attach a description with this statement.  
.....

16.

For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ....

\$.....

0

16.2

Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 .....

\$.....

0

16.3

Total payable for securities lending reported on the liability page. ....

\$.....

0

STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

GENERAL INTERROGATORIES

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

| 1<br>Name of Custodian(s)     | 2<br>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<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|--------------|------------------|------------------------------|
|              |                  |                              |

- 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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Name of Firm or Individual         | 2<br>Affiliation |
|-----------------------------------------|------------------|
| Arch Investment Management Ltd. ....    | A.....           |
| Eagle Point Credit Management LLC ..... | U.....           |
| Shenkman Capital Management, Inc .....  | U.....           |
| Sun Life Capital Management LLC .....   | U.....           |
| Allspring Global Investments .....      | U.....           |
| CVC Credit Partners, LLC .....          | U.....           |
| Intermediate Capital Group, Inc .....   | U.....           |
|                                         |                  |

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ ] No [ X ]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [ X ]

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

| 1<br>Central Registration<br>Depository Number | 2<br>Name of Firm or Individual         | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>Investment<br>Management<br>Agreement<br>(IMA) Filed |
|------------------------------------------------|-----------------------------------------|------------------------------------|----------------------|-----------------------------------------------------------|
|                                                | Arch Investment Management Ltd. ....    | 549300V710J0X1AVNB25 .....         |                      | DS.....                                                   |
| 166370 .....                                   | Eagle Point Credit Management LLC ..... | 549300JTV07DRG00U053 .....         | SEC .....            | NO.....                                                   |
| 112192 .....                                   | Shenkman Capital Management, Inc .....  | 549300915M5PZJRLF317 .....         | SEC .....            | NO.....                                                   |
| 109684 .....                                   | Sun Life Capital Management LLC .....   | 5493001YL0M8HINPEN55 .....         | SEC .....            | NO.....                                                   |
| 104973 .....                                   | Allspring Global Investments LLC .....  | 549300B3H21002L85190 .....         | SEC .....            | NO.....                                                   |
| 138528 .....                                   | CVC Credit Partners, LLC .....          | 54930009HJEK4028LZ52 .....         | SEC .....            | NO.....                                                   |
| 162589 .....                                   | Intermediate Capital Group, Inc .....   | 213800AF5RMGQAIVM927 .....         | SEC .....            | NO.....                                                   |

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.

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

# NONE

[illegible]

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

|                      |                                                               | 1<br>Active<br>Status<br>(a) | Direct Premiums Written      |                            | Direct Losses Paid (Deducting Salvage) |                            | Direct Losses Unpaid         |                            |             |
|----------------------|---------------------------------------------------------------|------------------------------|------------------------------|----------------------------|----------------------------------------|----------------------------|------------------------------|----------------------------|-------------|
|                      |                                                               |                              | 2<br>Current Year<br>To Date | 3<br>Prior Year<br>To Date | 4<br>Current Year<br>To Date           | 5<br>Prior Year<br>To Date | 6<br>Current Year<br>To Date | 7<br>Prior Year<br>To Date |             |
| States, etc.         |                                                               | (a)                          | To Date                      | To Date                    | To Date                                | To Date                    | To Date                      | To Date                    |             |
| 1.                   | Alabama .....                                                 | AL                           | L                            | 6,220,512                  | 5,918,971                              | 153,395                    | 67,299                       | 2,106,442                  | 2,336,581   |
| 2.                   | Alaska .....                                                  | AK                           | L                            | 2,290,443                  | 2,353,641                              | 108,902                    | 34,638                       | 997,282                    | 1,454,944   |
| 3.                   | Arizona .....                                                 | AZ                           | L                            | 6,610,876                  | 6,903,186                              | 43,242                     | 25,522                       | 2,872,071                  | 3,875,403   |
| 4.                   | Arkansas .....                                                | AR                           | L                            | 3,220,599                  | 2,971,748                              | (1,395)                    | 35,503                       | 941,381                    | 1,277,498   |
| 5.                   | California .....                                              | CA                           | L                            | 34,001,477                 | 35,116,981                             | 325,249                    | 185,229                      | 20,071,344                 | 27,772,114  |
| 6.                   | Colorado .....                                                | CO                           | L                            | 8,834,657                  | 8,977,858                              | 168,572                    | 0                            | 2,782,998                  | 4,347,810   |
| 7.                   | Connecticut .....                                             | CT                           | L                            | 5,117,371                  | 4,794,615                              | 66,389                     | (600)                        | 2,345,266                  | 3,162,303   |
| 8.                   | Delaware .....                                                | DE                           | L                            | 1,345,837                  | 1,291,956                              | 39,589                     | 0                            | 721,898                    | 1,289,658   |
| 9.                   | District of Columbia .....                                    | DC                           | L                            | 1,351,019                  | 1,339,370                              | 30,293                     | 0                            | 814,791                    | 1,255,763   |
| 10.                  | Florida .....                                                 | FL                           | L                            | 20,537,300                 | 22,271,631                             | 79,762                     | 24,924                       | 12,635,648                 | 16,650,070  |
| 11.                  | Georgia .....                                                 | GA                           | L                            | 19,911,100                 | 20,293,989                             | 45,722                     | 258,349                      | 9,901,484                  | 10,900,281  |
| 12.                  | Hawaii .....                                                  | HI                           | L                            | 1,025,126                  | 1,069,277                              | 0                          | 237,169                      | 1,042,684                  | 1,064,379   |
| 13.                  | Idaho .....                                                   | ID                           | L                            | 2,132,485                  | 2,395,754                              | 9,457                      | 0                            | 704,925                    | 792,051     |
| 14.                  | Illinois .....                                                | IL                           | L                            | 18,622,264                 | 17,731,819                             | 673,621                    | 181,463                      | 9,352,177                  | 12,765,445  |
| 15.                  | Indiana .....                                                 | IN                           | L                            | 14,811,380                 | 13,757,566                             | 288,841                    | 135,830                      | 5,300,842                  | 6,020,259   |
| 16.                  | Iowa .....                                                    | IA                           | L                            | 6,718,313                  | 6,694,509                              | 189,147                    | 213,171                      | 1,903,400                  | 2,947,632   |
| 17.                  | Kansas .....                                                  | KS                           | L                            | 5,327,195                  | 5,051,951                              | 33,585                     | 38,241                       | 1,446,992                  | 2,113,130   |
| 18.                  | Kentucky .....                                                | KY                           | L                            | 5,514,689                  | 5,263,137                              | 296,087                    | 9,513                        | 1,756,847                  | 2,188,042   |
| 19.                  | Louisiana .....                                               | LA                           | L                            | 3,830,541                  | 3,741,075                              | 173,656                    | 26,743                       | 2,382,773                  | 3,350,701   |
| 20.                  | Maine .....                                                   | ME                           | L                            | 1,858,754                  | 1,695,574                              | 0                          | 0                            | 494,196                    | 618,805     |
| 21.                  | Maryland .....                                                | MD                           | L                            | 11,751,585                 | 11,740,718                             | 216,319                    | 46,319                       | 4,879,741                  | 8,474,880   |
| 22.                  | Massachusetts .....                                           | MA                           | L                            | 16,386,535                 | 16,121,937                             | 103,007                    | 128,691                      | 5,369,599                  | 6,634,704   |
| 23.                  | Michigan .....                                                | MI                           | L                            | 18,458,301                 | 15,200,576                             | 379,883                    | 375,022                      | 7,340,332                  | 8,695,153   |
| 24.                  | Minnesota .....                                               | MN                           | L                            | 17,514,074                 | 16,565,590                             | 241,512                    | 186,675                      | 6,556,631                  | 7,352,815   |
| 25.                  | Mississippi .....                                             | MS                           | L                            | 1,512,836                  | 1,501,033                              | 13,560                     | 36,094                       | 803,840                    | 1,192,168   |
| 26.                  | Missouri .....                                                | MO                           | L                            | 9,649,942                  | 8,783,233                              | 106,643                    | 119,249                      | 3,042,129                  | 3,687,001   |
| 27.                  | Montana .....                                                 | MT                           | L                            | 784,756                    | 756,917                                | 0                          | 0                            | 202,235                    | 267,462     |
| 28.                  | Nebraska .....                                                | NE                           | L                            | 3,971,144                  | 3,894,874                              | 4,781                      | 89,066                       | 1,339,694                  | 1,321,885   |
| 29.                  | Nevada .....                                                  | NV                           | L                            | 3,370,395                  | 3,131,765                              | 150,437                    | 34,379                       | 1,697,490                  | 2,395,556   |
| 30.                  | New Hampshire .....                                           | NH                           | L                            | 3,124,501                  | 3,103,059                              | 0                          | 57,156                       | 876,591                    | 1,086,279   |
| 31.                  | New Jersey .....                                              | NJ                           | L                            | 11,260,431                 | 10,907,797                             | 238,685                    | 107,627                      | 6,373,849                  | 10,098,639  |
| 32.                  | New Mexico .....                                              | NM                           | L                            | 2,334,846                  | 2,265,837                              | 117,271                    | 5,066                        | 818,593                    | 977,703     |
| 33.                  | New York .....                                                | NY                           | L                            | 10,143,927                 | 9,189,752                              | 375,820                    | 206,584                      | 5,560,075                  | 8,448,330   |
| 34.                  | North Carolina .....                                          | NC                           | L                            | 18,142,892                 | 17,381,912                             | 177,601                    | 18,125                       | 5,827,382                  | 6,776,716   |
| 35.                  | North Dakota .....                                            | ND                           | L                            | 627,737                    | 572,187                                | 0                          | 0                            | 267,296                    | 294,664     |
| 36.                  | Ohio .....                                                    | OH                           | L                            | 16,374,771                 | 14,911,988                             | 194,820                    | 86,616                       | 6,274,027                  | 7,050,035   |
| 37.                  | Oklahoma .....                                                | OK                           | L                            | 5,810,251                  | 5,524,849                              | 137,233                    | 0                            | 2,160,811                  | 2,807,511   |
| 38.                  | Oregon .....                                                  | OR                           | L                            | 6,158,101                  | 6,511,437                              | 34,037                     | 31,668                       | 2,633,836                  | 2,889,384   |
| 39.                  | Pennsylvania .....                                            | PA                           | L                            | 13,486,711                 | 12,672,542                             | 204,188                    | 287,154                      | 5,504,657                  | 7,069,172   |
| 40.                  | Rhode Island .....                                            | RI                           | L                            | 2,883,504                  | 2,781,669                              | 11,712                     | 0                            | 686,472                    | 1,092,003   |
| 41.                  | South Carolina .....                                          | SC                           | L                            | 10,186,390                 | 10,141,027                             | 114,224                    | 84,262                       | 4,274,728                  | 5,050,145   |
| 42.                  | South Dakota .....                                            | SD                           | L                            | 1,605,670                  | 1,502,820                              | 27,020                     | 0                            | 350,312                    | 490,823     |
| 43.                  | Tennessee .....                                               | TN                           | L                            | 11,651,379                 | 11,630,253                             | 19,205                     | 56,625                       | 2,924,311                  | 4,212,493   |
| 44.                  | Texas .....                                                   | TX                           | L                            | 37,807,803                 | 38,980,225                             | 805,884                    | 139,127                      | 18,131,168                 | 21,769,586  |
| 45.                  | Utah .....                                                    | UT                           | L                            | 7,087,894                  | 7,459,169                              | 293,229                    | 0                            | 3,259,376                  | 3,452,366   |
| 46.                  | Vermont .....                                                 | VT                           | L                            | 1,083,615                  | 1,042,866                              | 0                          | 0                            | 250,872                    | 315,690     |
| 47.                  | Virginia .....                                                | VA                           | L                            | 13,838,575                 | 13,839,616                             | 156,372                    | 32,375                       | 4,046,442                  | 4,923,792   |
| 48.                  | Washington .....                                              | WA                           | L                            | 14,641,905                 | 14,442,931                             | 173,940                    | 75,379                       | 4,932,542                  | 5,391,715   |
| 49.                  | West Virginia .....                                           | WV                           | L                            | 798,152                    | 591,296                                | 90,700                     | (9,674)                      | 130,390                    | 360,702     |
| 50.                  | Wisconsin .....                                               | WI                           | L                            | 15,575,842                 | 15,283,171                             | (1,459)                    | 264,859                      | 3,467,785                  | 4,297,924   |
| 51.                  | Wyoming .....                                                 | WY                           | L                            | 574,560                    | 482,567                                | 0                          | (1,000)                      | 322,804                    | 358,849     |
| 52.                  | American Samoa .....                                          | AS                           | N                            | 0                          | 0                                      | 0                          | 0                            | 0                          | 0           |
| 53.                  | Guam .....                                                    | GU                           | L                            | 947                        | 0                                      | 0                          | 0                            | 0                          | 0           |
| 54.                  | Puerto Rico .....                                             | PR                           | L                            | 141,189                    | 118,334                                | 0                          | 0                            | 35,275                     | 98,640      |
| 55.                  | U.S. Virgin Islands .....                                     | VI                           | N                            | 0                          | 0                                      | 0                          | (1,141)                      | 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                          |                              | 458,023,099                | 448,668,555                            | 7,110,738                  | 3,929,297                    | 190,916,726                | 245,517,654 |
| DETAILS OF WRITE-INS |                                                               |                              |                              |                            |                                        |                            |                              |                            |             |
| 58001.               |                                                               | XXX                          |                              |                            |                                        |                            |                              |                            |             |
| 58002.               |                                                               | XXX                          |                              |                            |                                        |                            |                              |                            |             |
| 58003.               |                                                               | XXX                          |                              |                            |                                        |                            |                              |                            |             |
| 58998.               | Summary of remaining write-ins for Line 58 from overflow page | XXX                          |                              | 0                          | 0                                      | 0                          | 0                            | 0                          | 0           |
| 58999.               | Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)  | XXX                          |                              | 0                          | 0                                      | 0                          | 0                            | 0                          | 0           |

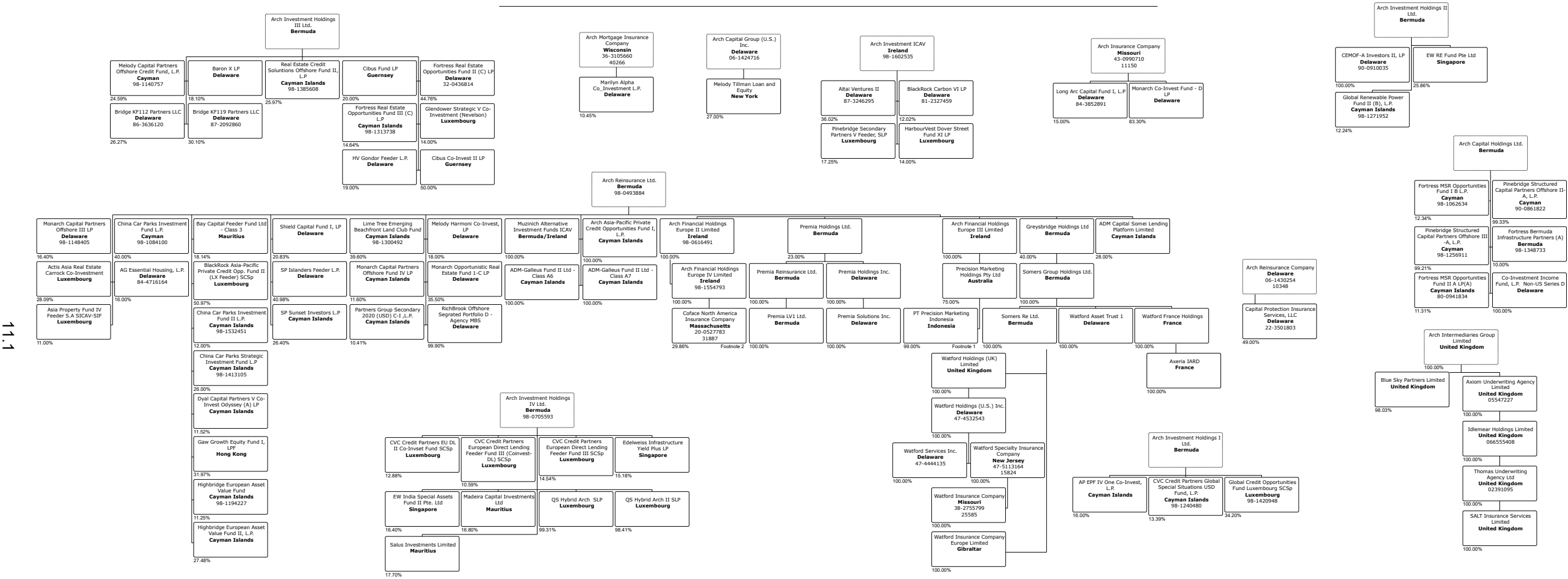
(a) Active Status Counts:

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

## 11

STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

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



Note:

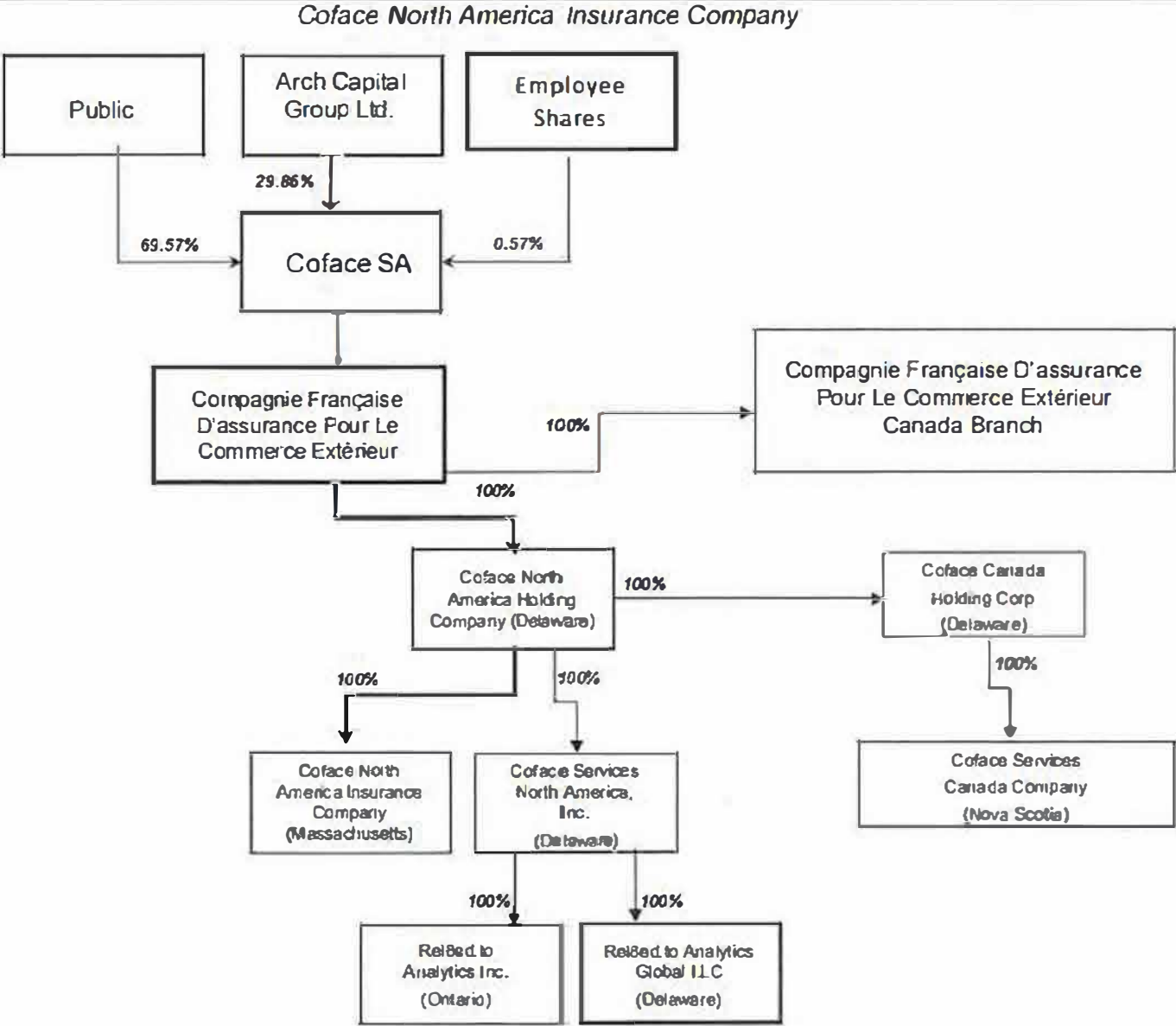
This chart shows ownership by Arch companies where (i) the percentage of issued securities or units issued to Arch is more than 10% (with the remaining securities or units issued to a third party) or (ii) the ownership is 100% by Arch but represents ownership in an entity formed for a particular investment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

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

Footnote 2: Coface North America Insurance Company (MA entity) is 100% owned by Coface S.A.(France entity). Arch has a minority Investment in Coface S.A. which is 29.86% owned by Arch Financial Holdings Europe IV Limited (Ireland entity) which is 100% owned by Arch Financial Holdings Europe II Limited (Ireland entity). Arch Financial Holdings Europe II Limited is 100% owned by Arch Reinsurance Ltd.(Bermuda entity) which is 100% owned by Arch Capital Group Ltd, the ultimate parent. A separate Coface organization chart is attached.

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 as of December 31, 2023, such figures are updated on an annual basis in line with normal practices.

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



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

STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

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

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

STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

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

| 1             | 2          | 3                       | 4             | 5               | 6     | 7                                                                                  | 8                                                                        | 9                                 | 10                                             | 11                                                                        | 12<br>Type<br>of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other) | 13<br>If<br>Control<br>is<br>Owner-<br>ship<br>Provide<br>Percent-<br>age | 14<br>Ultimate Controlling<br>Entity(ies)/Person(s) | 15<br>Is an<br>SCA<br>Filing<br>Re-<br>quired?<br>(Yes/No) | 16<br>* |
|---------------|------------|-------------------------|---------------|-----------------|-------|------------------------------------------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------|------------------------------------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------|---------|
| Group<br>Code | Group Name | NAIC<br>Company<br>Code | ID<br>Number  | Federal<br>RSSD | CIK   | Name of Securities<br>Exchange<br>if Publicly Traded<br>(U.S. or<br>International) | Names of<br>Parent, Subsidiaries<br>Or Affiliates                        | Domi-<br>ciliary<br>Loca-<br>tion | Relation-<br>ship<br>to<br>Reporting<br>Entity | Directly Controlled by<br>(Name of Entity/Person)                         |                                                                                                               |                                                                           |                                                     |                                                            |         |
| .....         | .....      | .....                   | 06-1424716 .. | .....           | ..... | .....                                                                              | Arch Capital Group (U.S.) Inc. ....                                      | ..DE.....                         | .....NIA.....                                  | Arch Reinsurance Europe Underwriting<br>Designated Activity Company ..... | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 98-1244441 .. | .....           | ..... | .....                                                                              | Alwyn Insurance Company Limited .....                                    | ..GIB.....                        | .....IA.....                                   | Arch Financial Holdings B.V. ....                                         | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 98-0413940 .. | .....           | ..... | .....                                                                              | Arch Insurance (UK) Limited .....                                        | ..GBR.....                        | .....IA.....                                   | Arch Reinsurance Europe Underwriting<br>Designated Activity Company ..... | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 06-1430254 .. | .....           | ..... | .....                                                                              | Arch Reinsurance Company .....                                           | ..DE.....                         | .....IA.....                                   | Arch Capital Group (U.S.) Inc. ....                                       | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 47-5374395 .. | .....           | ..... | .....                                                                              | Arch Underwriters Inc. ....                                              | ..DE.....                         | .....NIA.....                                  | Arch Reinsurance Company .....                                            | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 98-0389551 .. | .....           | ..... | .....                                                                              | Alternative Re Holdings Limited .....                                    | ..BMU.....                        | .....NIA.....                                  | Arch Capital Group Ltd. ....                                              | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 98-0704518 .. | .....           | ..... | .....                                                                              | Arch Europe Insurance Services Ltd .....                                 | ..GBR.....                        | .....NIA.....                                  | Arch Insurance (UK) Limited .....                                         | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 43-0971887 .. | .....           | ..... | .....                                                                              | Arch Insurance Group Inc. ....                                           | ..DE.....                         | .....NIA.....                                  | Arch Capital Group (U.S.) Inc. ....                                       | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 22-3501803 .. | .....           | ..... | .....                                                                              | Capital Protection Insurance Services, LLC ..                            | ..DE.....                         | .....NIA.....                                  | Arch Reinsurance Company .....                                            | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 98-0625844 .. | .....           | ..... | .....                                                                              | Alternative Re Limited .....                                             | ..BMU.....                        | .....NIA.....                                  | Alternative Re Holdings Limited .....                                     | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 43-0990709 .. | .....           | ..... | .....                                                                              | Arch Specialty Insurance Agency Inc. ....                                | ..MO.....                         | .....NIA.....                                  | Arch Insurance Group Inc. ....                                            | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 43-0990710 .. | .....           | ..... | .....                                                                              | Arch Insurance Company .....                                             | ..MO.....                         | .....IA.....                                   | Arch Reinsurance Company .....                                            | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 43-1053031 .. | .....           | ..... | .....                                                                              | First American Service Corporation .....                                 | ..MO.....                         | .....NIA.....                                  | Arch Insurance Group Inc. ....                                            | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 06-1521582 .. | .....           | ..... | .....                                                                              | Arch Property Casualty Insurance Company ....                            | ..MO.....                         | .....IA.....                                   | Arch Insurance Company .....                                              | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 36-2545393 .. | .....           | ..... | .....                                                                              | Arch Specialty Insurance Company .....                                   | ..MO.....                         | .....IA.....                                   | Arch Insurance Company .....                                              | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 39-1128299 .. | .....           | ..... | .....                                                                              | Arch Indemnity Insurance Company .....                                   | ..MO.....                         | .....IA.....                                   | Arch Property Casualty Insurance Company .                                | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 45-5366880 .. | .....           | ..... | .....                                                                              | Arch Insurance Solutions Inc. ....                                       | ..DE.....                         | .....NIA.....                                  | Arch Insurance Group Inc. ....                                            | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 98-1089562 .. | .....           | ..... | .....                                                                              | Arch Insurance Canada Ltd. ....                                          | ..CAN.....                        | .....IA.....                                   | Arch Financial Holdings Canada Ltd. ....                                  | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 46-1950584 .. | .....           | ..... | .....                                                                              | Arch U.S. MI Holdings Inc. ....                                          | ..DE.....                         | .....NIA.....                                  | Arch Capital Group (U.S.) Inc. ....                                       | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 46-1950584 .. | .....           | ..... | .....                                                                              | Arch Capital Finance LLC .....                                           | ..DE.....                         | .....NIA.....                                  | Arch U.S. MI Holdings Inc. ....                                           | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 46-1950257 .. | .....           | ..... | .....                                                                              | Arch U.S. MI Services Inc. ....                                          | ..DE.....                         | .....NIA.....                                  | Arch US MI Holdings Inc. ....                                             | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 36-3105660 .. | .....           | ..... | .....                                                                              | Arch Mortgage Insurance Company .....                                    | ..WI.....                         | .....IA.....                                   | Arch U.S. MI Holdings Inc. ....                                           | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 39-1080973 .. | .....           | ..... | .....                                                                              | Arch Mortgage Guaranty Company .....                                     | ..WI.....                         | .....IA.....                                   | Arch U.S. MI Holdings Inc. ....                                           | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 95-2621453 .. | .....           | ..... | .....                                                                              | Arch Mortgage Assurance Company .....                                    | ..WI.....                         | .....IA.....                                   | Arch U.S. MI Holdings Inc. ....                                           | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | .....         | .....           | ..... | .....                                                                              | Arch Investment Holdings (Cyprus) Ltd .....                              | ..CYP.....                        | .....NIA.....                                  | Arch Investment Property Holdings Ltd. ....                               | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | .....         | .....           | ..... | .....                                                                              | Arch Investment Property Holdings Ltd. ....                              | ..BMU.....                        | .....NIA.....                                  | Arch Global Services Holdings Ltd. ....                                   | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 98-1341235 .. | .....           | ..... | .....                                                                              | Arch Capital Finance (Ireland) Limited .....                             | ..IRL.....                        | .....NIA.....                                  | Arch Financial Holdings Europe II Limited                                 | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 56-1273575 .. | .....           | ..... | .....                                                                              | United Guaranty Services, Inc. ....                                      | ..NC.....                         | .....NIA.....                                  | Arch U.S. MI Holdings Inc. ....                                           | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | .....         | .....           | ..... | .....                                                                              | United Guaranty Residential Insurance Company<br>of North Carolina ..... | ..NC.....                         | .....IA.....                                   | Arch U.S. MI Holdings Inc. ....                                           | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | .....         | .....           | ..... | .....                                                                              | United Guaranty Residential Insurance Company                            | .....                             | .....                                          | .....                                                                     | .....                                                                                                         | .....                                                                     | .....                                               | .....                                                      | .....   |
| .....         | .....      | .....                   | .....         | .....           | ..... | .....                                                                              | .....                                                                    | ..NC.....                         | .....IA.....                                   | Arch U.S. MI Holdings Inc. ....                                           | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | .....         | .....           | ..... | .....                                                                              | Prévalois SAS .....                                                      | ..FRA.....                        | .....NIA.....                                  | Arch Financial Holdings Europe II Limited                                 | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | .....         | .....           | ..... | .....                                                                              | Premia Holdings Ltd. ....                                                | ..BMU.....                        | .....NIA.....                                  | Arch Reinsurance Ltd. ....                                                | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | .....         | .....           | ..... | .....                                                                              | Premia Reinsurance Ltd. ....                                             | ..BMU.....                        | .....IA.....                                   | Premia Holdings Ltd. ....                                                 | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | .....         | .....           | ..... | .....                                                                              | Premia LV1 Ltd. ....                                                     | ..BMU.....                        | .....NIA.....                                  | Premia Reinsurance Ltd. ....                                              | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | .....         | .....           | ..... | .....                                                                              | Premia Holdings Inc. ....                                                | ..DE.....                         | .....NIA.....                                  | Premia Holdings Ltd. ....                                                 | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | .....         | .....           | ..... | .....                                                                              | Premia Solutions Inc. ....                                               | ..DE.....                         | .....NIA.....                                  | Premia Holdings Inc. ....                                                 | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 32-0539299 .. | .....           | ..... | .....                                                                              | Arch Mortgage Funding, Inc. ....                                         | ..DE.....                         | .....NIA.....                                  | Arch Capital Group (U.S.) Inc. ....                                       | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 98-1490970 .. | .....           | ..... | .....                                                                              | Arch Intermediaries Group Limited .....                                  | ..GBR.....                        | .....NIA.....                                  | Arch Reinsurance Ltd. ....                                                | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | .....         | .....           | ..... | .....                                                                              | Lake Shore IC, Inc. ....                                                 | ..DC.....                         | .....NIA.....                                  | Arch Mortgage Risk Transfer PCC Inc. ....                                 | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 16-1364134 .. | .....           | ..... | .....                                                                              | McNeill & Company, Inc. ....                                             | ..NY.....                         | .....NIA.....                                  | Arch Insurance Company .....                                              | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...YES.....                                                | .....   |
| .....         | .....      | .....                   | .....         | .....           | ..... | .....                                                                              | Obelisk Underwriting Limited .....                                       | ..GBR.....                        | .....NIA.....                                  | Arch Intermediaries Group Limited .....                                   | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 83-4516586 .. | .....           | ..... | .....                                                                              | First Shield Service Corporation .....                                   | ..MO.....                         | .....NIA.....                                  | Arch Insurance Group Inc. ....                                            | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 38-4119847 .. | .....           | ..... | .....                                                                              | First Shield Service Corporation of Florida                              | ..MO.....                         | .....NIA.....                                  | Arch Insurance Group Inc. ....                                            | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | 61-1932852 .. | .....           | ..... | .....                                                                              | First Shield Consumer Service Corporation ...                            | ..MO.....                         | .....NIA.....                                  | Arch Insurance Group Inc. ....                                            | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |
| .....         | .....      | .....                   | .....         | .....           | ..... | .....                                                                              | First Shield Consumer Service Corporation of<br>Florida .....            | ..MO.....                         | .....NIA.....                                  | Arch Insurance Group Inc. ....                                            | Ownership.....                                                                                                | ..0.000 ....                                                              | Arch Capital Group Ltd. ....                        | ...NO.....                                                 | .....   |

STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

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

| 1             | 2                    | 3                        | 4            | 5               | 6   | 7                                                                                  | 8                                                      | 9                                 | 10                                                       | 11                                                                                      | 12<br>Type<br>of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other) | 13<br>If<br>Control<br>is<br>Owner-<br>ship<br>Provide<br>Percen-<br>tage | 14<br>Ultimate Controlling<br>Entity(ies)/Person(s) | 15<br>Is an<br>SCA<br>Filing<br>Re-<br>quired?<br>(Yes/No) | 16<br>* |
|---------------|----------------------|--------------------------|--------------|-----------------|-----|------------------------------------------------------------------------------------|--------------------------------------------------------|-----------------------------------|----------------------------------------------------------|-----------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------|---------|
| Group<br>Code | Group Name           | NAIC<br>Company<br>Code  | ID<br>Number | Federal<br>RSSD | CIK | Name of Securities<br>Exchange<br>if Publicly Traded<br>(U.S. or<br>International) | Names of<br>Parent, Subsidiaries<br>Or Affiliates      | Domi-<br>ciliary<br>Loca-<br>tion | Rela-<br>tion-<br>ship<br>to<br>Report-<br>ing<br>Entity | Directly Controlled by<br>(Name of Entity/Person)                                       |                                                                                                               |                                                                           |                                                     |                                                            |         |
| 1279          | Arch Insurance Group | 71455                    | 47-5537185   |                 |     |                                                                                    | Arch Credit Risk Services (Bermuda) Ltd. ....          | .BMU.....                         | NIA.....                                                 | Arch Reinsurance Ltd. ....                                                              | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          | 37-0857191   |                 |     |                                                                                    | Ventus Risk Management, Inc. ....                      | .DE.....                          | NIA.....                                                 | Arch Insurance Group Inc. ....                                                          | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          | 84-3725636   |                 |     |                                                                                    | Arch Life Insurance Company of America ....            | .KS.....                          | IA.....                                                  | Arch Capital Group (U.S.) Inc. ....                                                     | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Penflex Actuarial Services LLC ....                    | .NY.....                          | NIA.....                                                 | McNeil & Company, Inc. ....                                                             | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Barbican Reinsurance Company Limited ....              | .GGY.....                         | IA.....                                                  | Barbican Group Holdings Limited ....                                                    | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Barbican Specialty Reinsurance Company<br>Limited .... | .GGY.....                         | IA.....                                                  | Arch Reinsurance Ltd. ....                                                              | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Arch Financial Holdings (UK) Limited ....              | .GBR.....                         | NIA.....                                                 | Arch Reinsurance Ltd. ....                                                              | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Arch Corporate Member Limited ....                     | .GBR.....                         | NIA.....                                                 | Arch Financial Holdings (UK) Limited ....                                               | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Arch Managing Agency Limited ....                      | .GBR.....                         | NIA.....                                                 | Arch Financial Holdings (UK) Limited ....                                               | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Barbican Underwriting Limited ....                     | .GBR.....                         | NIA.....                                                 | Arch Financial Holdings (UK) Limited ....                                               | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
| 1279          | Arch Insurance Group | 31887                    | 98-1547024   |                 |     |                                                                                    | Nostrum Care ....                                      | .FRA.....                         | NIA.....                                                 | Arch Financial Holdings Europe II Limited ....                                          | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Arch Financial Holdings Europe IV Limited ....         | .IRL.....                         | NIA.....                                                 | Arch Financial Holdings Europe II Limited ....                                          | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Arch Investments II LLC ....                           | .DE.....                          | NIA.....                                                 | Arch Capital Holdings Ltd. ....                                                         | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    |                                                        |                                   |                                                          | Arch Financial Holdings Europe III Limited ....                                         | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Precision Marketing Holdings Pty Ltd ....              | .AUS.....                         | NIA.....                                                 | Precision Marketing Holdings Pty Ltd ....                                               | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Precision Marketing Asia Pacific Pty Ltd ....          | .AUS.....                         | NIA.....                                                 | Precision Marketing Holdings Pty Ltd ....                                               | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Precision Marketing Australia Pty Ltd ....             | .AUS.....                         | NIA.....                                                 | Precision Marketing Holdings Pty Ltd ....                                               | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | PT Precision Marketing Indonesia ....                  | .IDN.....                         | NIA.....                                                 | Precision Marketing Holdings Pty Ltd ....                                               | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | PT Precision Marketing Indonesia ....                  | .IDN.....                         | NIA.....                                                 | Precision Marketing Asia Pacific Pty Ltd .                                              | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | MPM Japan Limited ....                                 | .JPN.....                         | NIA.....                                                 | Precision Marketing Holdings Pty Ltd ....                                               | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
| 1279          | Arch Insurance Group | 15824                    | 26-3015410   |                 |     |                                                                                    | Out of Towne, LLC ....                                 | .VA.....                          | NIA.....                                                 | Arch Insurance Group Inc. ....                                                          | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          | 98-1765477   |                 |     |                                                                                    | Greysbridge Holdings Ltd. ....                         | .BMU.....                         | NIA.....                                                 | Arch Reinsurance Ltd. ....                                                              | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          | 86-2848610   |                 |     |                                                                                    | Arch Services Holdings Inc. ....                       | .DE.....                          | NIA.....                                                 | Arch Capital Group (U.S.) Inc. ....                                                     | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Arch Investment ICAV ....                              | .IRL.....                         | NIA.....                                                 | Arch Reinsurance Ltd. ....                                                              | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          | 87-1239197   |                 |     |                                                                                    | Soundview Claims Solutions Inc. ....                   | .DE.....                          | NIA.....                                                 | Arch Insurance Group Inc. ....                                                          | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          | 20-0527783   |                 |     |                                                                                    | Coface North America Insurance Company ....            | .MA.....                          | IA.....                                                  | Coface, S.A. ....                                                                       | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    | 6       |
|               |                      |                          | 47-5113164   |                 |     |                                                                                    | Watford Specialty Insurance Company ....               | .NJ.....                          | IA.....                                                  | Watford Holdings (U.S.) Inc. ....                                                       | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          | 38-2755799   |                 |     |                                                                                    | Watford Insurance Company ....                         | .MO.....                          | IA.....                                                  | Watford Specialty Insurance Company ....                                                | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Watford Asset Trust 1 ....                             | .DE.....                          | NIA.....                                                 | Somers Re Ltd. ....                                                                     | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Watford France Holdings ....                           | .FRA.....                         | NIA.....                                                 | Somers Re Ltd. ....                                                                     | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
| 1279          | Arch Insurance Group | 25585                    | 98-1765667   |                 |     |                                                                                    | Axeria IARD ....                                       | .FRA.....                         | NIA.....                                                 | Watford France Holdings ....                                                            | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Somerset Bridge Group Limited ....                     | .GBR.....                         | NIA.....                                                 | Arch Reinsurance Ltd. ....                                                              | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Somerset Bridge Insurance Services Limited ..          | .GBR.....                         | NIA.....                                                 | Somerset Bridge Group Limited ....                                                      | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Somerset Bridge Shared Services Limited ....           | .GBR.....                         | NIA.....                                                 | Somerset Bridge Group Limited ....                                                      | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Somerset Bridge Ltd ....                               | .GBR.....                         | NIA.....                                                 | Somerset Bridge Group Limited ....                                                      | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Southern Rock Holdings Limited ....                    | .GIB.....                         | NIA.....                                                 | Arch Reinsurance Ltd. ....                                                              | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Southern Rock Insurance Company Limited ....           | .GIB.....                         | NIA.....                                                 | Southern Rock Holdings Limited ....                                                     | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Arch Lenders Mortgage Indemnity Limited ....           | .AUS.....                         | NIA.....                                                 | Arch Financial Holdings Australia Pty Ltd<br>Arch Financial Holdings Europe III Limited | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Arch Financial Holdings Canada Ltd. ....               | .CAN.....                         | NIA.....                                                 |                                                                                         | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Arch Group Foundation ....                             | .DE.....                          | NIA.....                                                 | Arch Capital Group (U.S.) Inc. ....                                                     | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    | 5       |
| 1279          | Arch Insurance Group | 81-1736835<br>47-3634064 |              |                 |     |                                                                                    | Arch Fund Management Ltd. ....                         | .BMU.....                         | NIA.....                                                 | Arch Global Services Holdings Ltd. ....                                                 | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Arch Group Reinsurance Ltd. ....                       | .BMU.....                         | NIA.....                                                 | Arch Capital Group (U.S.) Inc. ....                                                     | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Verify Insurance Services, LLC ....                    | .NY.....                          | NIA.....                                                 | Arch Insurance Group Inc. ....                                                          | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Verify USA, LLC ....                                   | .DE.....                          | NIA.....                                                 | Arch Insurance Group Inc. ....                                                          | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Verify Holdings Limited ....                           | .GBR.....                         | NIA.....                                                 | Arch Capital Holdings Ltd. ....                                                         | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    | Veifly Technology Holdings Limited ....                | .IRL.....                         | NIA.....                                                 | Veifly Holdings Ltd. ....                                                               | Ownership.....                                                                                                | 0.000 ....                                                                | Arch Capital Group Ltd. ....                        | NO.....                                                    |         |
|               |                      |                          |              |                 |     |                                                                                    |                                                        |                                   |                                                          |                                                                                         |                                                                                                               |                                                                           |                                                     |                                                            |         |
|               |                      |                          |              |                 |     |                                                                                    |                                                        |                                   |                                                          |                                                                                         |                                                                                                               |                                                                           |                                                     |                                                            |         |
|               |                      |                          |              |                 |     |                                                                                    |                                                        |                                   |                                                          |                                                                                         |                                                                                                               |                                                                           |                                                     |                                                            |         |
|               |                      |                          |              |                 |     |                                                                                    |                                                        |                                   |                                                          |                                                                                         |                                                                                                               |                                                                           |                                                     |                                                            |         |
|               |                      |                          |              |                 |     |                                                                                    |                                                        |                                   |                                                          |                                                                                         |                                                                                                               |                                                                           |                                                     |                                                            |         |

STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

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

| 1             | 2          | 3                       | 4            | 5               | 6     | 7                                                                                  | 8                                                   | 9                                 | 10                                                  | 11                                                | 12<br>Type<br>of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other) | 13<br>If<br>Control<br>is<br>Owner-<br>ship<br>Provide<br>Percen-<br>tage | 14<br>Ultimate Controlling<br>Entity(ies)/Person(s) | 15<br>Is an<br>SCA<br>Filing<br>Re-<br>quired?<br>(Yes/No) | 16<br>*      |
|---------------|------------|-------------------------|--------------|-----------------|-------|------------------------------------------------------------------------------------|-----------------------------------------------------|-----------------------------------|-----------------------------------------------------|---------------------------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------|--------------|
| Group<br>Code | Group Name | NAIC<br>Company<br>Code | ID<br>Number | Federal<br>RSSD | CIK   | Name of Securities<br>Exchange<br>if Publicly Traded<br>(U.S. or<br>International) | Names of<br>Parent, Subsidiaries<br>Or Affiliates   | Domi-<br>ciliary<br>Loca-<br>tion | Rela-<br>tion-<br>ship<br>to<br>Reporting<br>Entity | Directly Controlled by<br>(Name of Entity/Person) |                                                                                                               |                                                                           |                                                     |                                                            |              |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Verify Technology Limited .....                     | ..IRL.....                        | .....                                               | Verify Technology Holdings Limited .....          | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....        |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Fortress Bermuda Infrastructure Partners (A) .....  | .....                             | .....                                               | .....                                             | .....                                                                                                         | .....                                                                     | .....                                               | .....                                                      | .....        |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Partners Group Secondary 2020 (USD) C-1 ,L.P. ....  | ..BMU.....                        | OTH.....                                            | Arch Capital Holdings Ltd .....                   | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Marilyn Alpha Co-Investment L.P. ....               | ..CYM.....                        | OTH.....                                            | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | CVC Credit Partners European Direct Lending .....   | ..DE.....                         | OTH.....                                            | Arch Mortgage Insurance Company .....             | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Feeder Fund III (Coinvest-DL) SCSp .....            | ..LUX.....                        | OTH.....                                            | Arch Investment Holdings IV Ltd .....             | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Asia Property Fund IV Feeder S.A SICAV-SIF .....    | ..LUX.....                        | OTH.....                                            | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Highbridge European Asset Value Fund .....          | ..CYM.....                        | OTH.....                                            | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Fortress MSR Opportunities Fund II A LP(A) .....    | ..CYM.....                        | OTH.....                                            | Arch Capital Holdings Ltd .....                   | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Glendower Strategic V Co-Investment .....           | .....                             | .....                                               | .....                                             | .....                                                                                                         | .....                                                                     | .....                                               | .....                                                      | .....        |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | (Nevelson) .....                                    | ..LUX.....                        | OTH.....                                            | Arch Investment Holdings III Ltd .....            | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....                                                      | .....        |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Dyal Capital Partners V Co-Invest Odyssey .....     | .....                             | .....                                               | .....                                             | .....                                                                                                         | .....                                                                     | .....                                               | .....                                                      | .....        |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | (A) LP .....                                        | ..CYM.....                        | OTH.....                                            | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Monarch Capital Partners Offshore Fund IV LP .....  | .....                             | .....                                               | .....                                             | .....                                                                                                         | .....                                                                     | .....                                               | .....                                                      | .....        |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | China Car Parks Investment Fund II L.P. ....        | ..CYM.....                        | OTH.....                                            | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | BlackRock Carbon VI LP .....                        | ..DE.....                         | OTH.....                                            | Arch Investment ICAP .....                        | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Global Renewable Power Fund II (B), L.P. ....       | ..CYM.....                        | OTH.....                                            | Arch Investment Holdings II Ltd .....             | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | CVC Credit Partners EU DL II Co-Invet Fund .....    | .....                             | .....                                               | .....                                             | .....                                                                                                         | .....                                                                     | .....                                               | .....                                                      | .....        |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | SCSp .....                                          | ..LUX.....                        | OTH.....                                            | Arch Investment Holdings IV Ltd .....             | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | CVC Credit Partners Global Special .....            | .....                             | .....                                               | .....                                             | .....                                                                                                         | .....                                                                     | .....                                               | .....                                                      | .....        |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Situations USD Fund, L.P. ....                      | ..CYM.....                        | OTH.....                                            | Arch Investment Holdings I Ltd .....              | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | CVC Credit Partners European Direct Lending .....   | .....                             | .....                                               | .....                                             | .....                                                                                                         | .....                                                                     | .....                                               | .....                                                      | .....        |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Feeder Fund III SCSp .....                          | ..LUX.....                        | OTH.....                                            | Arch Investment Holdings IV Ltd .....             | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Fortress Real Estate Opportunities Fund III .....   | .....                             | .....                                               | .....                                             | .....                                                                                                         | .....                                                                     | .....                                               | .....                                                      | .....        |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | (C) L.P .....                                       | ..CYM.....                        | OTH.....                                            | Arch Investment Holdings III Ltd .....            | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Edelweiss Infrastructure Yield Plus LP .....        | ..SGP.....                        | OTH.....                                            | Arch Investment Holdings IV Ltd .....             | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | AP EPF IV One Co-Invest, L.P. ....                  | ..CYM.....                        | OTH.....                                            | Arch Investment Holdings I Ltd .....              | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | AG Essential Housing, L.P. ....                     | ..DE.....                         | OTH.....                                            | Arch Capital Group (U.S.) Inc. ....               | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | EW India Special Assets Fund II Pte. Ltd ....       | ..SGP.....                        | OTH.....                                            | Arch Investment Holdings IV Ltd .....             | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Monarch Capital Partners Offshore Fund III LP ..... | .....                             | .....                                               | .....                                             | .....                                                                                                         | .....                                                                     | .....                                               | .....                                                      | .....        |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Madeira Capital Investments Ltd .....               | ..DE.....                         | OTH.....                                            | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....                                                      | .....        |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Pinebridge Secondary Partners V Feeder, SLP .....   | ..MUS.....                        | OTH.....                                            | Arch Investment Holdings IV Ltd .....             | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Salus Investments Limited .....                     | ..LUX.....                        | OTH.....                                            | Arch Investment ICAP .....                        | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Melody Harmoni Co-Invest, LP .....                  | ..MUS.....                        | OTH.....                                            | Arch Investment Holdings IV Ltd .....             | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Baron X LP .....                                    | ..DE.....                         | OTH.....                                            | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Bay Capital Feeder Fund Ltd - Class 3 .....         | .....                             | .....                                               | Arch Investment Holdings III Ltd .....            | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Long Arc Capital Fund I, L.P .....                  | ..MUS.....                        | OTH.....                                            | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Cibus Fund LP .....                                 | ..DE.....                         | OTH.....                                            | Arch Insurance Company .....                      | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Shield Capital Fund I, LP .....                     | ..GGY.....                        | OTH.....                                            | Arch Investment Holdings III Ltd .....            | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Melody Capital Partners Offshore Credit Fund, ..... | ..DE.....                         | OTH.....                                            | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | L.P. ....                                           | ..CYM.....                        | OTH.....                                            | Arch Investment Holdings III Ltd. ....            | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | EW RE Fund Pte Ltd .....                            | ..SGP.....                        | OTH.....                                            | Arch Investment Holdings II Ltd .....             | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Real Estate Credit Solutions Offshore Fund .....    | .....                             | .....                                               | .....                                             | .....                                                                                                         | .....                                                                     | .....                                               | .....                                                      | .....        |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | II, L.P .....                                       | .....                             | OTH.....                                            | Arch Investment Holdings III Ltd. ....            | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....                                                      | .....        |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | China Car Parks Strategic Investment Fund .....     | .....                             | .....                                               | .....                                             | .....                                                                                                         | .....                                                                     | .....                                               | .....                                                      | .....        |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | L.P .....                                           | ..CYM.....                        | OTH.....                                            | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |
| .....         | .....      | .....                   | .....        | .....           | ..... | .....                                                                              | Bridge KF112 Partners LLC .....                     | ..DE.....                         | OTH.....                                            | Arch Investment Holdings III Ltd .....            | Ownership.....                                                                                                | 0.000 .....                                                               | Arch Capital Group Ltd. ....                        | .....NO.....                                               | .....3 ..... |

STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

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

| 1             | 2          | 3                       | 4             | 5               | 6   | 7                                                                                  | 8                                                                             | 9                                 | 10                                             | 11                                                | 12<br>Type<br>of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other) | 13<br>If<br>Control<br>is<br>Owner-<br>ship<br>Provide<br>Percen-<br>tage | 14<br>Ultimate Controlling<br>Entity(ies)/Person(s) | 15<br>Is an<br>SCA<br>Filing<br>Re-<br>quired?<br>(Yes/No) | 16<br>*     |
|---------------|------------|-------------------------|---------------|-----------------|-----|------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------|------------------------------------------------|---------------------------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------|-------------|
| Group<br>Code | Group Name | NAIC<br>Company<br>Code | ID<br>Number  | Federal<br>RSSD | CIK | Name of Securities<br>Exchange<br>if Publicly Traded<br>(U.S. or<br>International) | Names of<br>Parent, Subsidiaries<br>Or Affiliates                             | Domi-<br>ciliary<br>Loca-<br>tion | Relation-<br>ship<br>to<br>Reporting<br>Entity | Directly Controlled by<br>(Name of Entity/Person) |                                                                                                               |                                                                           |                                                     |                                                            |             |
|               |            |                         |               |                 |     |                                                                                    | SP Sunset Investors L.P .....                                                 | ..CYM.....                        | OTH.....                                       | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | HV Gondor Feeder L.P. ....                                                    | ..DE.....                         | OTH.....                                       | Arch Investment Holdings III Ltd. ....            | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... .....   |
|               |            |                         |               |                 |     |                                                                                    | HarbourVest Dover Street Fund XI LP .....                                     | ..LUX.....                        | OTH.....                                       | Arch Investment ICAV .....                        | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... .....   |
|               |            |                         |               |                 |     |                                                                                    | Highbridge European Asset Value Fund II, L.P. ....                            | ..CYM.....                        | OTH.....                                       | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | Actis Asia Real Estate Carrock Co-Investment .....                            | ..LUX.....                        | OTH.....                                       | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | Bridge KF119 Partners LLC .....                                               | ..DE.....                         | OTH.....                                       | Arch Investment Holdings III Ltd .....            | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | Gaw Growth Equity Fund I, LPF .....                                           | ..HKG.....                        | OTH.....                                       | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | Global Credit Opportunities Fund Luxembourg<br>SCSp .....                     | ..LUX.....                        | OTH.....                                       | Arch Investment Holdings I Ltd .....              | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | Monarch Opportunistic Real Estate Fund 1-C<br>LP .....                        | ..DE.....                         | OTH.....                                       | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | Altai Ventures II .....                                                       | ..DE.....                         | OTH.....                                       | Arch Investment ICAV .....                        | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | Lime Tree Emerging Beachfront Land Club Fund .....                            | ..CYM.....                        | OTH.....                                       | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | China Car Parks Co-Investment Fund L.P. ....                                  | ..CYM.....                        | OTH.....                                       | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | SP Islanders Feeder L.P. ....                                                 | ..DE.....                         | OTH.....                                       | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | Fortress Real Estate Opportunities Fund II<br>(C) LP .....                    | ..DE.....                         | OTH.....                                       | Arch Investment Holdings III Ltd .....            | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | Cibus Co-Invest II LP .....                                                   | ..GGY.....                        | OTH.....                                       | Arch Investment Holdings III Ltd .....            | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | BlackRock Asia-Pacific Private Credit Opp.<br>Fund II (LX Feeder) SCSp .....  | ..LUX.....                        | OTH.....                                       | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | Monarch Co-Invest Fund – D LP .....                                           | ..DE.....                         | OTH.....                                       | Arch Insurance Company .....                      | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | RichBrook Offshore Segrated Portfolio D –<br>Agency MBS .....                 | ..DE.....                         | OTH.....                                       | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | RichBrook Offshore Segrated Portfolio D –<br>Agency MBS .....                 | ..DE.....                         | OTH.....                                       | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | Fortress MSR Opportunities Fund I B L.P. ....                                 | ..CYM.....                        | OTH.....                                       | Arch Capital Holdings Ltd. ....                   | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | Melody Tillman Loan And Equity .....                                          | ..NY.....                         | OTH.....                                       | Arch Capital Group (U.S.) Inc. ....               | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... .....   |
|               |            |                         |               |                 |     |                                                                                    | ADM Capital Somei Lending Platform Limited .....                              | ..CYM.....                        | OTH.....                                       | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... .....   |
|               |            |                         |               |                 |     |                                                                                    | ADM Galleus Fund II Ltd – Class A6 .....                                      | ..CYM.....                        | OTH.....                                       | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | ADM Galleus Fund II Ltd – Class A7 .....                                      | ..CYM.....                        | OTH.....                                       | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | Arch Asia-Pacific Private Credit<br>Opportunities Fund I, L.P. .... – Non- US | ..CYM.....                        | OTH.....                                       | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | Co-Investment Income Fund, L.P. – Non- US<br>Series D .....                   | ..DE.....                         | OTH.....                                       | Arch Capital Holdings Ltd. ....                   | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | CEMOF-A Investors II, LP .....                                                | ..DE.....                         | OTH.....                                       | Arch Investment Holdings II Ltd. ....             | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | Pinebridge Structured Capital Partners<br>Offshore II-A, L.P. ....            | ..CYM.....                        | OTH.....                                       | Arch Capital Holdings Ltd. ....                   | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | Pinebridge Structured Capital Partners<br>Offshore III-A, L.P. ....           | ..CYM.....                        | OTH.....                                       | Arch Capital Holdings Ltd. ....                   | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | QS Hybrid Arch SLP .....                                                      | ..LUX.....                        | OTH.....                                       | Arch Investment Holdings IV Ltd .....             | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | QS Hybrid Arch II SLP .....                                                   | ..LUX.....                        | OTH.....                                       | Arch Investment Holdings IV Ltd .....             | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | Muzinich Alternative Investment Funds ICAV .....                              | ..CYM.....                        | OTH.....                                       | Arch Reinsurance Ltd. ....                        | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... .....   |
|               |            |                         | 98-1424244 .. |                 |     |                                                                                    | Arch MI ASIA Limited .....                                                    | ..HKG.....                        | NIA.....                                       | Arch Financial Holdings Europe III Ltd. ...       | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... .....   |
|               |            |                         |               |                 |     |                                                                                    | Transact Risk Partners LLP .....                                              | ..GBR.....                        | OTH.....                                       | Castel Underwriting Agencies Limited .....        | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         | 84-4688684 .. |                 |     |                                                                                    | Yachtpod Risk Partners LLP .....                                              | ..GBR.....                        | OTH.....                                       | Castel Underwriting Agencies Limited .....        | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... 3 ..... |
|               |            |                         |               |                 |     |                                                                                    | Propeller, Inc. ....                                                          | ..DE.....                         | OTH.....                                       | Arch Insurance Group Inc. ....                    | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... .....   |
|               |            |                         |               |                 |     |                                                                                    | Arch Capital Group (Cayman) Ltd .....                                         | ..CYM.....                        | NIA.....                                       | Arch Capital Group Ltd. ....                      | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... .....   |
|               |            |                         | 99-0736729 .. |                 |     |                                                                                    | Arch US Investments, LLC .....                                                | ..DE.....                         | NIA.....                                       | Arch Reinsurance Company .....                    | Ownership.....                                                                                                | 0.000 ...                                                                 | Arch Capital Group Ltd. ....                        | ... NO.....                                                | ... .....   |

STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

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

| 1          | 2                          | 3                 | 4             | 5            | 6     | 7                                                                      | 8                                                      | 9                      | 10                                | 11                                                  | 12                                                                                 | 13                                           | 14                                         | 15                                   | 16    |
|------------|----------------------------|-------------------|---------------|--------------|-------|------------------------------------------------------------------------|--------------------------------------------------------|------------------------|-----------------------------------|-----------------------------------------------------|------------------------------------------------------------------------------------|----------------------------------------------|--------------------------------------------|--------------------------------------|-------|
| Group Code | Group Name                 | NAIC Company Code | ID Number     | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates            | Domi-ciliary 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) | *     |
| .....      | .....                      | .....             | 99-0736729 .. | .....        | ..... | .....                                                                  | Arch US Investments, LLC .....                         | .. DE.....             | ..... NIA.....                    | Arch Insurance Company .....                        | Ownership.....                                                                     | 0.000 ....                                   | Arch Capital Group Ltd .....               | .... NO.....                         | ..... |
| .....      | .....                      | .....             | 99-0736729 .. | .....        | ..... | .....                                                                  | Arch US Investments, LLC .....                         | .. DE.....             | ..... NIA.....                    | Arch Mortgage Insurance Company .....               | Ownership.....                                                                     | 0.000 ....                                   | Arch Capital Group Ltd .....               | .... NO.....                         | ..... |
| .....      | .....                      | .....             | 99-0736729 .. | .....        | ..... | .....                                                                  | Arch US Investments, LLC .....                         | .. DE.....             | ..... NIA.....                    | United Guaranty Residential Insurance Company ..... | Ownership.....                                                                     | 0.000 ....                                   | Arch Capital Group Ltd .....               | .... NO.....                         | ..... |
| . 1279 ... | Arch Insurance Group ..... | ..... 32174       | 59-1583209 .. | .....        | ..... | .....                                                                  | Republic Mortgage Assurance Company .....              | .. NC.....             | ..... IA.....                     | RMIC Companies, Inc. ....                           | Ownership.....                                                                     | 0.000 ....                                   | Arch Capital Group Ltd .....               | .....                                | ..... |
| .....      | .....                      | .....             | .....         | .....        | ..... | .....                                                                  | Republic Mortgage Guaranty Insurance Corporation ..... | .. NC.....             | ..... IA.....                     | RMIC Companies, Inc. ....                           | Ownership.....                                                                     | 0.000 ....                                   | Arch Capital Group Ltd .....               | .....                                | ..... |
| . 1279 ... | Arch Insurance Group ..... | ..... 31275       | 52-0990482 .. | .....        | ..... | .....                                                                  | Republic Mortgage Insurance Company .....              | .. NC.....             | ..... IA.....                     | RMIC Companies, Inc. ....                           | Ownership.....                                                                     | 0.000 ....                                   | Arch Capital Group Ltd .....               | .....                                | ..... |
| . 1279 ... | Arch Insurance Group ..... | ..... 28452       | 56-1031043 .. | .....        | ..... | .....                                                                  | RMIC Companies, Inc .....                              | .. DE.....             | ..... NIA.....                    | Arch U.S. MI Holdings Inc. ....                     | Ownership.....                                                                     | 0.000 ....                                   | Arch Capital Group Ltd .....               | .....                                | ..... |
| .....      | .....                      | .....             | 26-4386568    | .....        | ..... | .....                                                                  | RMIC Corporation .....                                 | .. NC.....             | ..... NIA.....                    | RMIC Companies, Inc. ....                           | Ownership.....                                                                     | 0.000 ....                                   | Arch Capital Group Ltd .....               | .....                                | ..... |
| .....      | .....                      | .....             | 36-3048119 .. | .....        | ..... | .....                                                                  | .....                                                  | .....                  | .....                             | .....                                               | .....                                                                              | .....                                        | .....                                      | .....                                | ..... |

| Asterisk | Explanation                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
|----------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 1 .....  | Artisan Partners Limited Partnership owns 9.414% of the common shares of Arch Capital Group Ltd. ....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
| 2 .....  | Greysbridge Holdings Ltd is owned by various shareholders, each holding less than 10% of the voting shares, except for Arch Reinsurance Ltd., which holds approximately 40% of the voting shares of Greysbridge Holdings Ltd .....                                                                                                                                                                                                                                                                                                                                                                                               |
| 3 .....  | Entity is an investment vehicle which is not operated or controlled by Arch. ....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |
| 4 .....  | Premia Holdings Ltd. is owned by unaffiliated shareholders, and Arch Reinsurance Ltd. holds approximately 23.21% of the voting shares of Premia Holdings Ltd. ....                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| 5 .....  | Arch Capital Group (U.S.) Inc. is the sole member of Arch Group Foundation, which is a non-profit corporation that is in the process of applying for 501(c) status. ....                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| 6 .....  | Coface North American Insurance Company (Massachusetts entity) is 100% owned by Coface, S.A. (France entity). Arch has a minority investment in Coface, S.A., which is 29.86% owned by Arch Financial Holdings Europe IV Limited (Ireland entity) which is 100% owned by Arch Financial Holdings Europe II Limited (Ireland entity). Arch Financial Holdings Europe II Limited is 100% owned by Arch Reinsurance Ltd. (Bermuda entity) which is 100% owned by the Arch Capital Group Ltd, the ultimate parent. A separate Coface organizational chart is attached as a separate page to the statutory organizational chart. .... |

PART 1 - LOSS EXPERIENCE

| Line of Business     |                                                                     | Current Year to Date           |                                |                                | 4                                               |
|----------------------|---------------------------------------------------------------------|--------------------------------|--------------------------------|--------------------------------|-------------------------------------------------|
|                      |                                                                     | 1<br>Direct Premiums<br>Earned | 2<br>Direct Losses<br>Incurred | 3<br>Direct Loss<br>Percentage | Prior Year to Date<br>Direct Loss<br>Percentage |
| 1.                   | Fire .....                                                          | 0                              | 0                              | 0.0                            | 0.0                                             |
| 2.1                  | Allied Lines .....                                                  | 0                              | 0                              | 0.0                            | 0.0                                             |
| 2.2                  | Multiple peril crop .....                                           | 0                              | 0                              | 0.0                            | 0.0                                             |
| 2.3                  | Federal flood .....                                                 | 0                              | 0                              | 0.0                            | 0.0                                             |
| 2.4                  | Private crop .....                                                  | 0                              | 0                              | 0.0                            | 0.0                                             |
| 2.5                  | Private flood .....                                                 | 0                              | 0                              | 0.0                            | 0.0                                             |
| 3.                   | Farmowners multiple peril .....                                     | 0                              | 0                              | 0.0                            | 0.0                                             |
| 4.                   | Homeowners multiple peril .....                                     | 0                              | 0                              | 0.0                            | 0.0                                             |
| 5.1                  | Commercial multiple peril (non-liability portion) .....             | 0                              | 0                              | 0.0                            | 0.0                                             |
| 5.2                  | Commercial multiple peril (liability portion) .....                 | 0                              | 0                              | 0.0                            | 0.0                                             |
| 6.                   | Mortgage guaranty .....                                             | 466,505,524                    | ( 12, 121,446)                 | (2.6)                          | 4.0                                             |
| 8.                   | Ocean marine .....                                                  | 0                              | 0                              | 0.0                            | 0.0                                             |
| 9.1                  | Inland marine .....                                                 | 0                              | 0                              | 0.0                            | 0.0                                             |
| 9.2                  | Pet insurance .....                                                 | 0                              | 0                              | 0.0                            | 0.0                                             |
| 10.                  | Financial guaranty .....                                            | 0                              | 0                              | 0.0                            | 0.0                                             |
| 11.1                 | Medical professional liability - occurrence .....                   | 0                              | 0                              | 0.0                            | 0.0                                             |
| 11.2                 | Medical professional liability - claims-made .....                  | 0                              | 0                              | 0.0                            | 0.0                                             |
| 12.                  | Earthquake .....                                                    | 0                              | 0                              | 0.0                            | 0.0                                             |
| 13.1                 | Comprehensive (hospital and medical) individual .....               | 0                              | 0                              | 0.0                            | 0.0                                             |
| 13.2                 | Comprehensive (hospital and medical) group .....                    | 0                              | 0                              | 0.0                            | 0.0                                             |
| 14.                  | Credit accident and health .....                                    | 0                              | 0                              | 0.0                            | 0.0                                             |
| 15.1                 | Vision only .....                                                   | 0                              | 0                              | 0.0                            | 0.0                                             |
| 15.2                 | Dental only .....                                                   | 0                              | 0                              | 0.0                            | 0.0                                             |
| 15.3                 | Disability income .....                                             | 0                              | 0                              | 0.0                            | 0.0                                             |
| 15.4                 | Medicare supplement .....                                           | 0                              | 0                              | 0.0                            | 0.0                                             |
| 15.5                 | Medicaid Title XIX .....                                            | 0                              | 0                              | 0.0                            | 0.0                                             |
| 15.6                 | Medicare Title XVIII .....                                          | 0                              | 0                              | 0.0                            | 0.0                                             |
| 15.7                 | Long-term care .....                                                | 0                              | 0                              | 0.0                            | 0.0                                             |
| 15.8                 | Federal employees health benefits plan .....                        | 0                              | 0                              | 0.0                            | 0.0                                             |
| 15.9                 | Other health .....                                                  | 0                              | 0                              | 0.0                            | 0.0                                             |
| 16.                  | Workers' compensation .....                                         | 0                              | 0                              | 0.0                            | 0.0                                             |
| 17.1                 | Other liability - occurrence .....                                  | 0                              | 0                              | 0.0                            | 0.0                                             |
| 17.2                 | Other liability - claims-made .....                                 | 0                              | 0                              | 0.0                            | 0.0                                             |
| 17.3                 | Excess workers' compensation .....                                  | 0                              | 0                              | 0.0                            | 0.0                                             |
| 18.1                 | Products liability - occurrence .....                               | 0                              | 0                              | 0.0                            | 0.0                                             |
| 18.2                 | Products liability - claims-made .....                              | 0                              | 0                              | 0.0                            | 0.0                                             |
| 19.1                 | Private passenger auto no-fault (personal injury protection) .....  | 0                              | 0                              | 0.0                            | 0.0                                             |
| 19.2                 | Other private passenger auto liability .....                        | 0                              | 0                              | 0.0                            | 0.0                                             |
| 19.3                 | Commercial auto no-fault (personal injury protection) .....         | 0                              | 0                              | 0.0                            | 0.0                                             |
| 19.4                 | Other commercial auto liability .....                               | 0                              | 0                              | 0.0                            | 0.0                                             |
| 21.1                 | Private passenger auto physical damage .....                        | 0                              | 0                              | 0.0                            | 0.0                                             |
| 21.2                 | Commercial auto physical damage .....                               | 0                              | 0                              | 0.0                            | 0.0                                             |
| 22.                  | Aircraft (all perils) .....                                         | 0                              | 0                              | 0.0                            | 0.0                                             |
| 23.                  | Fidelity .....                                                      | 0                              | 0                              | 0.0                            | 0.0                                             |
| 24.                  | Surety .....                                                        | 0                              | 0                              | 0.0                            | 0.0                                             |
| 26.                  | Burglary and theft .....                                            | 0                              | 0                              | 0.0                            | 0.0                                             |
| 27.                  | Boiler and machinery .....                                          | 0                              | 0                              | 0.0                            | 0.0                                             |
| 28.                  | Credit .....                                                        | 0                              | 0                              | 0.0                            | 0.0                                             |
| 29.                  | International .....                                                 | 0                              | 0                              | 0.0                            | 0.0                                             |
| 30.                  | Warranty .....                                                      | 0                              | 0                              | 0.0                            | 0.0                                             |
| 31.                  | Reinsurance - Nonproportional Assumed Property .....                | XXX.                           | XXX.                           | XXX.                           | XXX.                                            |
| 32.                  | Reinsurance - Nonproportional Assumed Liability .....               | XXX.                           | XXX.                           | XXX.                           | XXX.                                            |
| 33.                  | Reinsurance - Nonproportional Assumed Financial Lines .....         | XXX.                           | XXX.                           | XXX.                           | XXX.                                            |
| 34.                  | Aggregate write-ins for other lines of business .....               | 0                              | 0                              | 0.0                            | 0.0                                             |
| 35.                  | Totals                                                              | 466,505,524                    | ( 12, 121,446)                 | (2.6)                          | 4.0                                             |
| 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                                             |

PART 2 - DIRECT PREMIUMS WRITTEN

| Line of Business     |                                                                     | 1<br>Current Quarter | 2<br>Current<br>Year to Date | 3<br>Prior Year<br>Year to Date |
|----------------------|---------------------------------------------------------------------|----------------------|------------------------------|---------------------------------|
| 1.                   | Fire .....                                                          | 0                    | 0                            | 0                               |
| 2.1                  | Allied Lines .....                                                  | 0                    | 0                            | 0                               |
| 2.2                  | Multiple peril crop .....                                           | 0                    | 0                            | 0                               |
| 2.3                  | Federal flood .....                                                 | 0                    | 0                            | 0                               |
| 2.4                  | Private crop .....                                                  | 0                    | 0                            | 0                               |
| 2.5                  | Private flood .....                                                 | 0                    | 0                            | 0                               |
| 3.                   | Farmowners multiple peril .....                                     | 0                    | 0                            | 0                               |
| 4.                   | Homeowners multiple peril .....                                     | 0                    | 0                            | 0                               |
| 5.1                  | Commercial multiple peril (non-liability portion) .....             | 0                    | 0                            | 0                               |
| 5.2                  | Commercial multiple peril (liability portion) .....                 | 0                    | 0                            | 0                               |
| 6.                   | Mortgage guaranty .....                                             | 229,480,966          | 458,023,099                  | 448,668,555                     |
| 8.                   | Ocean marine .....                                                  | 0                    | 0                            | 0                               |
| 9.1                  | Inland marine .....                                                 | 0                    | 0                            | 0                               |
| 9.2                  | Pet insurance .....                                                 | 0                    | 0                            | 0                               |
| 10.                  | Financial guaranty .....                                            | 0                    | 0                            | 0                               |
| 11.1                 | Medical professional liability - occurrence .....                   | 0                    | 0                            | 0                               |
| 11.2                 | Medical professional liability - claims-made .....                  | 0                    | 0                            | 0                               |
| 12.                  | Earthquake .....                                                    | 0                    | 0                            | 0                               |
| 13.1                 | Comprehensive (hospital and medical) individual .....               | 0                    | 0                            | 0                               |
| 13.2                 | Comprehensive (hospital and medical) group .....                    | 0                    | 0                            | 0                               |
| 14.                  | Credit accident and health .....                                    | 0                    | 0                            | 0                               |
| 15.1                 | Vision only .....                                                   | 0                    | 0                            | 0                               |
| 15.2                 | Dental only .....                                                   | 0                    | 0                            | 0                               |
| 15.3                 | Disability income .....                                             | 0                    | 0                            | 0                               |
| 15.4                 | Medicare supplement .....                                           | 0                    | 0                            | 0                               |
| 15.5                 | Medicaid Title XIX .....                                            | 0                    | 0                            | 0                               |
| 15.6                 | Medicare Title XVIII .....                                          | 0                    | 0                            | 0                               |
| 15.7                 | Long-term care .....                                                | 0                    | 0                            | 0                               |
| 15.8                 | Federal employees health benefits plan .....                        | 0                    | 0                            | 0                               |
| 15.9                 | Other health .....                                                  | 0                    | 0                            | 0                               |
| 16.                  | Workers' compensation .....                                         | 0                    | 0                            | 0                               |
| 17.1                 | Other liability - occurrence .....                                  | 0                    | 0                            | 0                               |
| 17.2                 | Other liability - claims-made .....                                 | 0                    | 0                            | 0                               |
| 17.3                 | Excess workers' compensation .....                                  | 0                    | 0                            | 0                               |
| 18.1                 | Products liability - occurrence .....                               | 0                    | 0                            | 0                               |
| 18.2                 | Products liability - claims-made .....                              | 0                    | 0                            | 0                               |
| 19.1                 | Private passenger auto no-fault (personal injury protection) .....  | 0                    | 0                            | 0                               |
| 19.2                 | Other private passenger auto liability .....                        | 0                    | 0                            | 0                               |
| 19.3                 | Commercial auto no-fault (personal injury protection) .....         | 0                    | 0                            | 0                               |
| 19.4                 | Other commercial auto liability .....                               | 0                    | 0                            | 0                               |
| 21.1                 | Private passenger auto physical damage .....                        | 0                    | 0                            | 0                               |
| 21.2                 | Commercial auto physical damage .....                               | 0                    | 0                            | 0                               |
| 22.                  | Aircraft (all perils) .....                                         | 0                    | 0                            | 0                               |
| 23.                  | Fidelity .....                                                      | 0                    | 0                            | 0                               |
| 24.                  | Surety .....                                                        | 0                    | 0                            | 0                               |
| 26.                  | Burglary and theft .....                                            | 0                    | 0                            | 0                               |
| 27.                  | Boiler and machinery .....                                          | 0                    | 0                            | 0                               |
| 28.                  | Credit .....                                                        | 0                    | 0                            | 0                               |
| 29.                  | International .....                                                 | 0                    | 0                            | 0                               |
| 30.                  | Warranty .....                                                      | 0                    | 0                            | 0                               |
| 31.                  | Reinsurance - Nonproportional Assumed Property .....                | XXX                  | XXX                          | XXX                             |
| 32.                  | Reinsurance - Nonproportional Assumed Liability .....               | XXX                  | XXX                          | XXX                             |
| 33.                  | Reinsurance - Nonproportional Assumed Financial Lines .....         | XXX                  | XXX                          | XXX                             |
| 34.                  | Aggregate write-ins for other lines of business .....               | 0                    | 0                            | 0                               |
| 35.                  | Totals                                                              | 229,480,966          | 458,023,099                  | 448,668,555                     |
| 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, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

PART 3 (\$000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

|                                                    | 1                                               | 2                                         | 3                                                      | 4                                                                  | 5                                                                    | 6                                            | 7                                                                                           | 8                                                                                                      | 9                                    | 10                                            | 11                                                                                                      | 12                                                                                                   | 13                                                                                      |                                       |
|----------------------------------------------------|-------------------------------------------------|-------------------------------------------|--------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------|---------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------|--------------------------------------|-----------------------------------------------|---------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------|---------------------------------------|
| Years in Which Losses Occurred                     | Prior Year-End Known Case Loss and LAE Reserves | Prior Year-End IBNR Loss and LAE Reserves | Total Prior Year-End Loss and LAE Reserves (Cols. 1+2) | 2024 Loss and LAE Payments on Claims Reported as of Prior Year-End | 2024 Loss and LAE Payments on Claims Unreported as of Prior Year-End | Total 2024 Loss and LAE Payments (Cols. 4+5) | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End | Q.S. Date IBNR Loss and LAE Reserves | Total Q.S. Loss and LAE Reserves (Cols.7+8+9) | Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1) | Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2) | Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12) |                                       |
| 1. 2021 + Prior .....                              | 39,952                                          | (7,735)                                   | 32,217                                                 | (15,208)                                                           | 74                                                                   | (15,134)                                     | 37,939                                                                                      | 210                                                                                                    | (643)                                | 37,506                                        | (17,221)                                                                                                | 7,376                                                                                                | (9,845)                                                                                 |                                       |
| 2. 2022 .....                                      | 19,378                                          | (6,778)                                   | 12,600                                                 | (1,569)                                                            | 15                                                                   | (1,554)                                      | 12,356                                                                                      | 62                                                                                                     | 3                                    | 12,421                                        | (8,591)                                                                                                 | 6,858                                                                                                | (1,733)                                                                                 |                                       |
| 3. Subtotals 2022 + Prior .....                    | 59,330                                          | (14,513)                                  | 44,817                                                 | (16,777)                                                           | 89                                                                   | (16,688)                                     | 50,295                                                                                      | 272                                                                                                    | (640)                                | 49,927                                        | (25,812)                                                                                                | 14,234                                                                                               | (11,578)                                                                                |                                       |
| 4. 2023 .....                                      | 40,629                                          | 21,428                                    | 62,057                                                 | (1,190)                                                            | 26                                                                   | (1,164)                                      | 30,891                                                                                      | 273                                                                                                    | 1,298                                | 32,462                                        | (10,928)                                                                                                | (19,831)                                                                                             | (30,759)                                                                                |                                       |
| 5. Subtotals 2023 + Prior .....                    | 99,959                                          | 6,915                                     | 106,874                                                | (17,967)                                                           | 115                                                                  | (17,852)                                     | 81,186                                                                                      | 545                                                                                                    | 658                                  | 82,389                                        | (36,740)                                                                                                | (5,597)                                                                                              | (42,337)                                                                                |                                       |
| 6. 2024 .....                                      | XXX                                             | XXX                                       | XXX                                                    | XXX                                                                | 0                                                                    | 0                                            | XXX                                                                                         | 33,363                                                                                                 | (1,909)                              | 31,454                                        | XXX                                                                                                     | XXX                                                                                                  | XXX                                                                                     |                                       |
| 7. Totals .....                                    | 99,959                                          | 6,915                                     | 106,874                                                | (17,967)                                                           | 115                                                                  | (17,852)                                     | 81,186                                                                                      | 33,908                                                                                                 | (1,251)                              | 113,843                                       | (36,740)                                                                                                | (5,597)                                                                                              | (42,337)                                                                                |                                       |
| 8. Prior Year-End Surplus As Regards Policyholders | 153,145                                         |                                           |                                                        |                                                                    |                                                                      |                                              |                                                                                             |                                                                                                        |                                      |                                               |                                                                                                         | Col. 11, Line 7 As % of Col. 1 Line 7                                                                | Col. 12, Line 7 As % of Col. 2 Line 7                                                   | Col. 13, Line 7 As % of Col. 3 Line 7 |
|                                                    |                                                 |                                           |                                                        |                                                                    |                                                                      |                                              |                                                                                             |                                                                                                        |                                      |                                               |                                                                                                         | 1. (36.8)                                                                                            | 2. (80.9)                                                                               | 3. (39.6)                             |
|                                                    |                                                 |                                           |                                                        |                                                                    |                                                                      |                                              |                                                                                             |                                                                                                        |                                      |                                               |                                                                                                         |                                                                                                      | Col. 13, Line 7 As a % of Col. 1 Line 8                                                 | 4. (27.6)                             |

STATEMENT AS OF JUNE 30, 2024 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.

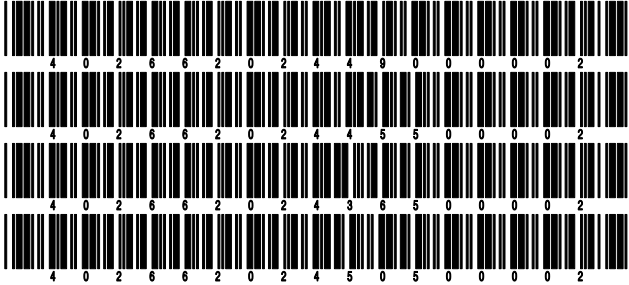
|                                                                                                                                                                                                                                                                                                                                                                                | 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 thiis supplement is not required to be filed.
2. The data for thiis supplement is not required to be filed.
3. The data for thiis supplement is not required to be filed.
4. The data for thiis 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, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

|       |                                                               | Current Statement Date |                         |                                           | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|-------|---------------------------------------------------------------|------------------------|-------------------------|-------------------------------------------|-------------------------------------------------------|
|       |                                                               | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) |                                                       |
| 2504. | Prepaid Expenses .....                                        | 25,000                 | 25,000                  | 0                                         | 0                                                     |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 25,000                 | 25,000                  | 0                                         | 0                                                     |

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

|                                                                                                                           | 1            | 2                               |
|---------------------------------------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                                                           | Year to Date | Prior Year Ended<br>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<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                             | 51,224,209   | 34,917,661                      |
| 2. Cost of acquired:                                                                         |              |                                 |
| 2.1 Actual cost at time of acquisition .....                                                 | 27,800,000   | 0                               |
| 2.2 Additional investment made after acquisition .....                                       | 0            | 0                               |
| 3. Capitalized deferred interest and other .....                                             | 0            | 0                               |
| 4. Accrual of discount .....                                                                 | 0            | 0                               |
| 5. Unrealized valuation increase/(decrease) .....                                            | 3,591,137    | 16,306,548                      |
| 6. Total gain (loss) on disposals .....                                                      | 0            | 0                               |
| 7. Deduct amounts received on disposals .....                                                | 0            | 0                               |
| 8. Deduct amortization of premium and depreciation .....                                     | 0            | 0                               |
| 9. Total foreign exchange change in book/adjusted carrying value .....                       | 0            | 0                               |
| 10. Deduct current year's other than temporary impairment recognized .....                   | 0            | 0                               |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... | 82,615,346   | 51,224,209                      |
| 12. Deduct total nonadmitted amounts .....                                                   | 0            | 0                               |
| 13. Statement value at end of current period (Line 11 minus Line 12)                         | 82,615,346   | 51,224,209                      |

SCHEDULE D - VERIFICATION

Bonds and Stocks

|                                                                                                           | 1             | 2                               |
|-----------------------------------------------------------------------------------------------------------|---------------|---------------------------------|
|                                                                                                           | Year to Date  | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....                      | 1,728,123,677 | 1,820,269,736                   |
| 2. Cost of bonds and stocks acquired .....                                                                | 704,986,677   | 790,513,212                     |
| 3. Accrual of discount .....                                                                              | 2,027,157     | 3,643,722                       |
| 4. Unrealized valuation increase/(decrease) .....                                                         | 809,478       | 8,450,088                       |
| 5. Total gain (loss) on disposals .....                                                                   | (6,205,696)   | (25,417,038)                    |
| 6. Deduct consideration for bonds and stocks disposed of .....                                            | 762,007,059   | 867,158,516                     |
| 7. Deduct amortization of premium .....                                                                   | 1,134,938     | 2,385,683                       |
| 8. Total foreign exchange change in book/adjusted carrying value .....                                    | 0             | 0                               |
| 9. Deduct current year's other than temporary impairment recognized .....                                 | 30,290        | 69,971                          |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees ..... | 179,617       | 278,128                         |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....              | 1,666,748,622 | 1,728,123,677                   |
| 12. Deduct total nonadmitted amounts .....                                                                | 0             | 0                               |
| 13. Statement value at end of current period (Line 11 minus Line 12)                                      | 1,666,748,622 | 1,728,123,677                   |

STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

**SCHEDULE D - PART 1B**

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

| NAIC Designation                    | 1<br>Book/Adjusted<br>Carrying Value<br>Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted<br>Carrying Value<br>End of<br>First Quarter | 6<br>Book/Adjusted<br>Carrying Value<br>End of<br>Second Quarter | 7<br>Book/Adjusted<br>Carrying Value<br>End of<br>Third Quarter | 8<br>Book/Adjusted<br>Carrying Value<br>December 31<br>Prior Year |
|-------------------------------------|-------------------------------------------------------------------------|------------------------------------------------|------------------------------------------------|--------------------------------------------------------|-----------------------------------------------------------------|------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------|
| BONDS                               |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 1. NAIC 1 (a) .....                 | 1,108,608,926                                                           | 318,741,727                                    | 367,584,341                                    | 24,446,460                                             | 1,108,608,926                                                   | 1,084,212,771                                                    | 0                                                               | 1,159,717,722                                                     |
| 2. NAIC 2 (a) .....                 | 505,433,886                                                             | 30,092,907                                     | 63,964,170                                     | (12,015,246)                                           | 505,433,886                                                     | 459,547,376                                                      | 0                                                               | 431,810,633                                                       |
| 3. NAIC 3 (a) .....                 | 105,131,688                                                             | 12,668,749                                     | 12,154,579                                     | (7,395,427)                                            | 105,131,688                                                     | 98,250,430                                                       | 0                                                               | 81,261,068                                                        |
| 4. NAIC 4 (a) .....                 | 64,151,233                                                              | 14,472,292                                     | 11,078,582                                     | (4,219,204)                                            | 64,151,233                                                      | 63,325,739                                                       | 0                                                               | 67,110,925                                                        |
| 5. NAIC 5 (a) .....                 | 1,489,137                                                               | 0                                              | 662,539                                        | 908,458                                                | 1,489,137                                                       | 1,735,056                                                        | 0                                                               | 1,492,019                                                         |
| 6. NAIC 6 (a) .....                 | 394,065                                                                 | 0                                              | 0                                              | (18,765)                                               | 394,065                                                         | 375,300                                                          | 0                                                               | 424,688                                                           |
| 7. Total Bonds                      | 1,785,208,936                                                           | 375,975,674                                    | 455,444,212                                    | 1,706,275                                              | 1,785,208,936                                                   | 1,707,446,673                                                    | 0                                                               | 1,741,817,055                                                     |
| 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 | 1,785,208,936                                                           | 375,975,674                                    | 455,444,212                                    | 1,706,275                                              | 1,785,208,936                                                   | 1,707,446,673                                                    | 0                                                               | 1,741,817,055                                                     |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$ 40,812,924 ; NAIC 2 \$ 333,022 ; NAIC 3 \$ 562,101 NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

SCHEDULE DA - PART 1

Short-Term Investments

|                   | 1                               | 2         | 3           | 4                                  | 5                                            |
|-------------------|---------------------------------|-----------|-------------|------------------------------------|----------------------------------------------|
|                   | Book/Adjusted<br>Carrying Value | Par Value | Actual Cost | Interest Collected<br>Year-to-Date | Paid for<br>Accrued Interest<br>Year-to-Date |
| 7709999999 Totals | 29,625,337                      | xxx       | 29,600,407  | 10,245                             | 7,556                                        |

SCHEDULE DA - VERIFICATION

Short-Term Investments

|                                                                                           | 1            | 2                               |
|-------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                           | Year To Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 7,450,267    | 7,363,906                       |
| 2. Cost of short-term investments acquired .....                                          | 29,289,218   | 78,092,772                      |
| 3. Accrual of discount .....                                                              | 145,070      | 493,731                         |
| 4. Unrealized valuation increase/(decrease) .....                                         | (1,236)      | 2,874                           |
| 5. Total gain (loss) on disposals .....                                                   | 2,702        | 17,861                          |
| 6. Deduct consideration received on disposals .....                                       | 7,260,686    | 78,520,008                      |
| 7. Deduct amortization of premium .....                                                   | 0            | 869                             |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    | 0            | 0                               |
| 9. Deduct current year's other than temporary impairment recognized .....                 | 0            | 0                               |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 29,625,336   | 7,450,267                       |
| 11. Deduct total nonadmitted amounts .....                                                | 0            | 0                               |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 29,625,336   | 7,450,267                       |

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

**N O N E**

Schedule DB - Part B - Verification - Futures Contracts

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

|                                                                                           | 1            | 2                               |
|-------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                           | Year To Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 16,451,902   | 35,329,408                      |
| 2. Cost of cash equivalents acquired .....                                                | 867,901,468  | 965,218,557                     |
| 3. Accrual of discount .....                                                              | 687,503      | 833,847                         |
| 4. Unrealized valuation increase/(decrease) .....                                         | 0            | 0                               |
| 5. Total gain (loss) on disposals .....                                                   | (2,438)      | (7,720)                         |
| 6. Deduct consideration received on disposals .....                                       | 833,003,978  | 984,921,339                     |
| 7. Deduct amortization of premium .....                                                   | 0            | 851                             |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    | 0            | 0                               |
| 9. Deduct current year's other than temporary impairment recognized .....                 | 0            | 0                               |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 52,034,456   | 16,451,902                      |
| 11. Deduct total nonadmitted amounts .....                                                | 0            | 0                               |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 52,034,456   | 16,451,902                      |

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

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

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

**N O N E**

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

**N O N E**

## SCHEDULE BA - PART 2

[illegible]

## SCHEDULE BA - PART 3

[illegible]

STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1                                                                                                 | 2                                              | 3       | 4                   | 5                                             | 6                         | 7                | 8                | 9                                       | 10                                                                        |
|---------------------------------------------------------------------------------------------------|------------------------------------------------|---------|---------------------|-----------------------------------------------|---------------------------|------------------|------------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification                                                                              | Description                                    | Foreign | Date Acquired       | Name of Vendor                                | Number of Shares of Stock | Actual Cost      | Par Value        | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 91282C-KG-5 .....                                                                                 | UNITED STATES TREASURY .....                   | .....   | ...04/09/2024 ..... | BANK OF AMERICA SECURITIES .....              | .....                     | 24,722,656 ..... | 25,000,000 ..... | 28,176 .....                            | 1.A .....                                                                 |
| 91282C-KH-3 .....                                                                                 | UNITED STATES TREASURY .....                   | .....   | ...04/03/2024 ..... | MIZUHO SECURITIES USA INC. ....               | .....                     | 1,493,555 .....  | 1,500,000 .....  | 922 .....                               | 1.A .....                                                                 |
| 91282C-KJ-9 .....                                                                                 | UNITED STATES TREASURY .....                   | .....   | ...04/17/2024 ..... | TD SECURITIES (USA) LLC .....                 | .....                     | 4,993,847 .....  | 5,030,000 .....  | 2,474 .....                             | 1.A .....                                                                 |
| 91282C-KK-6 .....                                                                                 | UNITED STATES TREASURY .....                   | .....   | ...05/30/2024 ..... | Various .....                                 | .....                     | 6,344,191 .....  | 6,350,000 .....  | 22,147 .....                            | 1.A .....                                                                 |
| 91282C-KO-3 .....                                                                                 | UNITED STATES TREASURY .....                   | .....   | ...06/27/2024 ..... | Various .....                                 | .....                     | 28,376,328 ..... | 28,400,000 ..... | 116,936 .....                           | 1.A .....                                                                 |
| 91282C-KR-1 .....                                                                                 | UNITED STATES TREASURY .....                   | .....   | ...06/06/2024 ..... | Various .....                                 | .....                     | 9,009,921 .....  | 9,030,000 .....  | 12,263 .....                            | 1.A .....                                                                 |
| 91282C-KT-7 .....                                                                                 | UNITED STATES TREASURY .....                   | .....   | ...06/06/2024 ..... | US BANCORP .....                              | .....                     | 2,328,047 .....  | 2,310,000 .....  | 1,988 .....                             | 1.A .....                                                                 |
| 91282C-KX-8 .....                                                                                 | UNITED STATES TREASURY .....                   | .....   | ...06/28/2024 ..... | JP Morgan Securities Inc. ....                | .....                     | 12,950,742 ..... | 13,000,000 ..... | 1,501 .....                             | 1.A .....                                                                 |
| 91362*-AA-9 .....                                                                                 | Mortgage Guaranty Tax and Loss Bond .....      | .....   | ...06/30/2024 ..... | Direct .....                                  | .....                     | 26,020,000 ..... | 26,020,000 ..... | 0 .....                                 | 1.D .....                                                                 |
| 0109999999. Subtotal - Bonds - U.S. Governments                                                   |                                                |         |                     |                                               |                           | 116,239,287      | 116,640,000      | 186,407                                 | XXX                                                                       |
| 20772K-KA-6 .....                                                                                 | CONNECTICUT ST .....                           | .....   | ...04/10/2024 ..... | MORGAN STANLEY & COMPANY .....                | .....                     | 1,143,750 .....  | 1,250,000 .....  | 8,932 .....                             | 1.D FE .....                                                              |
| 452151-LF-8 .....                                                                                 | ILLINOIS ST .....                              | .....   | ...04/05/2024 ..... | TRUIST SECURITIES, INC. ....                  | .....                     | 986,160 .....    | 1,000,000 .....  | 18,133 .....                            | 1.G FE .....                                                              |
| 68609T-P2-8 .....                                                                                 | OREGON .....                                   | .....   | ...04/10/2024 ..... | TRUIST SECURITIES, INC. ....                  | .....                     | 1,000,480 .....  | 1,135,000 .....  | 7,756 .....                             | 1.B FE .....                                                              |
| 68609U-KD-6 .....                                                                                 | OREGON .....                                   | .....   | ...04/25/2024 ..... | MORGAN STANLEY & COMPANY .....                | .....                     | 1,000,000 .....  | 1,000,000 .....  | 0 .....                                 | 1.B FE .....                                                              |
| 0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions                           |                                                |         |                     |                                               |                           | 4,130,390        | 4,385,000        | 34,822                                  | XXX                                                                       |
| 64966M-WP-0 .....                                                                                 | NEW YORK CITY .....                            | .....   | ...04/10/2024 ..... | J P MORGAN SECURITIES .....                   | .....                     | 1,161,054 .....  | 1,215,000 .....  | 5,065 .....                             | 1.C FE .....                                                              |
| 0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions |                                                |         |                     |                                               |                           | 1,161,054        | 1,215,000        | 5,065                                   | XXX                                                                       |
| 040664-IU-0 .....                                                                                 | ARIZONA ST UNIV REVS .....                     | .....   | ...04/17/2024 ..... | WELLS FARGO SECURITIES LLC .....              | .....                     | 0 .....          | 0 .....          | 0 .....                                 | 1.C FE .....                                                              |
| 13017H-AP-1 .....                                                                                 | CALIFORNIA EARTHQUAKE AUTH REV .....           | .....   | ...04/15/2024 ..... | WELLS FARGO SECURITIES LLC .....              | .....                     | 1,507,140 .....  | 1,500,000 .....  | 22,723 .....                            | 1.G FE .....                                                              |
| 13068X-LR-8 .....                                                                                 | CALIFORNIA ST PUB WKS BRD LEASE REV .....      | .....   | ...04/05/2024 ..... | BARCLAYS CAPITAL INC .....                    | .....                     | 1,345,000 .....  | 1,345,000 .....  | 0 .....                                 | 1.D FE .....                                                              |
| 235036-4P-2 .....                                                                                 | DALLAS FORT WORTH TEX INTL ARPT REV .....      | .....   | ...04/18/2024 ..... | TRUIST SECURITIES, INC. ....                  | .....                     | 1,803,260 .....  | 2,000,000 .....  | 22,312 .....                            | 1.E FE .....                                                              |
| 345105-JE-1 .....                                                                                 | FOOTHILL / EASTERN TRANSN CORRIDOR AGY C ..... | .....   | ...04/18/2024 ..... | WELLS FARGO SECURITIES LLC .....              | .....                     | 1,200,810 .....  | 1,500,000 .....  | 16,547 .....                            | 1.G FE .....                                                              |
| 542690-3P-5 .....                                                                                 | LONG ISLAND PWIR AUTH N Y ELEC SYS REV .....   | .....   | ...04/18/2024 ..... | WELLS FARGO SECURITIES LLC .....              | .....                     | 1,216,425 .....  | 1,250,000 .....  | 7,319 .....                             | 1.F FE .....                                                              |
| 544445-TW-9 .....                                                                                 | LOS ANGELES CALIF DEPT ARPTS ARPT REV .....    | .....   | ...04/15/2024 ..... | WELLS FARGO SECURITIES LLC .....              | .....                     | 667,523 .....    | 750,000 .....    | 3,487 .....                             | 1.D FE .....                                                              |
| 54445C-AK-9 .....                                                                                 | DEPARTMENT OF AIRPORTS OF THE CITY OF LO ..... | .....   | ...06/24/2024 ..... | MERRILL LYNCH PIERCE FENNER & SMITH INC. .... | .....                     | 879,070 .....    | 1,000,000 .....  | 4,713 .....                             | 1.E FE .....                                                              |
| 576004-HA-6 .....                                                                                 | MASSACHUSETTS (COMMONWEALTH OF) .....          | .....   | ...04/10/2024 ..... | J P MORGAN SECURITIES .....                   | .....                     | 1,029,764 .....  | 1,055,000 .....  | 9,357 .....                             | 1.A FE .....                                                              |
| 592041-IU-2 .....                                                                                 | MET GOVT NASHVILLE & DAVIDSON CNTY TENN .....  | .....   | ...04/01/2024 ..... | TRUIST SECURITIES, INC. ....                  | .....                     | 977,200 .....    | 1,000,000 .....  | 10,358 .....                            | 1.F FE .....                                                              |
| 592643-AA-8 .....                                                                                 | METROPOLITAN WASH D C ARPTS AUTH DULLES .....  | .....   | ...04/30/2024 ..... | J P MORGAN SECURITIES .....                   | .....                     | 717,802 .....    | 605,000 .....    | 3,887 .....                             | 2.A FE .....                                                              |
| 61075T-IU-8 .....                                                                                 | MONROE CNTY N Y INDL DEV CORP REV .....        | .....   | ...04/08/2024 ..... | WELLS FARGO SECURITIES LLC .....              | .....                     | 1,012,900 .....  | 1,000,000 .....  | 15,818 .....                            | 1.D FE .....                                                              |
| 64971X-3D-8 .....                                                                                 | NEW YORK CITY TRANSITIONAL FINANCE AUTHO ..... | .....   | ...04/10/2024 ..... | MORGAN STANLEY & COMPANY .....                | .....                     | 999,970 .....    | 1,000,000 .....  | 22,361 .....                            | 1.A FE .....                                                              |
| 64972J-FZ-6 .....                                                                                 | NEW YORK CITY TRANSITIONAL FINANCE AUTHO ..... | .....   | ...04/08/2024 ..... | PNC SECURITIES CORP. ....                     | .....                     | 979,010 .....    | 1,000,000 .....  | 6,967 .....                             | 1.A FE .....                                                              |
| 73474T-AD-2 .....                                                                                 | PORT MORROW ORE TRANSMISSION FACS REV .....    | .....   | ...04/15/2024 ..... | J P MORGAN SECURITIES .....                   | .....                     | 1,434,095 .....  | 1,500,000 .....  | 6,260 .....                             | 1.C FE .....                                                              |
| 91412H-FG-3 .....                                                                                 | UNIVERSITY CALIF REVS .....                    | .....   | ...04/11/2024 ..... | TRUIST SECURITIES, INC. ....                  | .....                     | 1,101,809 .....  | 1,190,000 .....  | 11,513 .....                            | 1.C FE .....                                                              |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues                                              |                                                |         |                     |                                               |                           | 18,121,778       | 18,945,000       | 163,620                                 | XXX                                                                       |
| 00119L-AA-9 .....                                                                                 | AG ISSUER LLC .....                            | .....   | ...06/17/2024 ..... | BANC OF AMERICA/FIXED INCOME .....            | .....                     | 95,305 .....     | 98,000 .....     | 1,820 .....                             | 4.A FE .....                                                              |
| 00404A-AN-9 .....                                                                                 | ACADIA HEALTHCARE COMPANY INC .....            | .....   | ...05/22/2024 ..... | Jefferies .....                               | .....                     | 148,984 .....    | 153,000 .....    | 3,343 .....                             | 4.A FE .....                                                              |
| 00489L-AL-7 .....                                                                                 | ACRISURE LLC .....                             | .....   | ...06/05/2024 ..... | MORGAN STANLEY & CO LLC/SL CONDUIT .....      | .....                     | 179,000 .....    | 179,000 .....    | 0 .....                                 | 4.B FE .....                                                              |
| 005095-AA-2 .....                                                                                 | ACUSHNET CO .....                              | C.....  | ...05/22/2024 ..... | Jefferies .....                               | .....                     | 71,156 .....     | 69,000 .....     | 551 .....                               | 3.C FE .....                                                              |
| 00687Y-AB-1 .....                                                                                 | ADVENT GLOBAL HOLDINGS LTD .....               |         | ...05/28/2024 ..... | Various .....                                 | .....                     | 88,874 .....     | 87,000 .....     | 661 .....                               | 3.B FE .....                                                              |
| 007589-AD-6 .....                                                                                 | ADVOCATE HEALTH AND HOSPITALS CORP .....       |         | ...04/05/2024 ..... | WELLS FARGO SECURITIES LLC .....              | .....                     | 661,219 .....    | 775,000 .....    | 5,426 .....                             | 1.C FE .....                                                              |
| 007944-AH-4 .....                                                                                 | ADVENTIST HEALTH SYSTEM/WEST .....             | .....   | ...04/04/2024 ..... | TRUIST SECURITIES, INC. ....                  | .....                     | 1,007,700 .....  | 1,000,000 .....  | 5,581 .....                             | 2.A FE .....                                                              |
| 00810G-AC-8 .....                                                                                 | AETHON UNITED BR LP .....                      | .....   | ...05/29/2024 ..... | MORGAN STANLEY & CO LLC/SL CONDUIT .....      | .....                     | 7,053 .....      | 7,000 .....      | 168 .....                               | 4.A FE .....                                                              |
| 00840K-AA-7 .....                                                                                 | AG TTMT ESCROW ISSUER LLC .....                | .....   | ...05/22/2024 ..... | Jefferies .....                               | .....                     | 12,510 .....     | 12,000 .....     | 155 .....                               | 4.A FE .....                                                              |
| 02005N-BF-6 .....                                                                                 | ALLY FINANCIAL INC .....                       | .....   | ...04/18/2024 ..... | GOLDMAN .....                                 | .....                     | 125,055 .....    | 126,000 .....    | 3,059 .....                             | 3.A FE .....                                                              |
| 02005N-BR-0 .....                                                                                 | ALLY FINANCIAL INC .....                       | .....   | ...04/11/2024 ..... | GOLDMAN .....                                 | .....                     | 19,726 .....     | 19,000 .....     | 562 .....                               | 2.C FE .....                                                              |
| 02406P-AU-4 .....                                                                                 | AMERICAN AXLE & MANUFACTURING INC .....        | .....   | ...05/30/2024 ..... | J P MORGAN SECURITIES .....                   | .....                     | 111,720 .....    | 112,000 .....    | 1,213 .....                             | 4.B FE .....                                                              |
| 030727-AA-9 .....                                                                                 | AMERITEX HOLDCO INTERMEDIATE LLC .....         | .....   | ...06/11/2024 ..... | Various .....                                 | .....                     | 240,059 .....    | 229,000 .....    | 912 .....                               | 4.B FE .....                                                              |
| 030981-AK-0 .....                                                                                 | AMERIGAS PARTNERS LP .....                     | .....   | ...05/03/2024 ..... | Various .....                                 | .....                     | 138,164 .....    | 139,000 .....    | 3,331 .....                             | 4.A FE .....                                                              |

STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1                    | 2                                        | 3       | 4             | 5                                   | 6                         | 7           | 8          | 9                                       | 10                                                                        |
|----------------------|------------------------------------------|---------|---------------|-------------------------------------|---------------------------|-------------|------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification | Description                              | Foreign | Date Acquired | Name of Vendor                      | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 03330N-AU-8          | ANCHC 11RR AR2 - CDO                     |         | 06/07/2024    | CITIGROUP GLOBAL MARKETS INC.       |                           | 5,000,000   | 5,000,000  | 0                                       | 1.A FE                                                                    |
| 03761U-60-1          | MIDCAP FINANCIAL INVESTMENT CORP         |         | 06/27/2024    | NATL FINANCIAL SERVICES CORP (NFS)  |                           | 41,817      | 41,550     | 0                                       | 2.C FE                                                                    |
| 05825X-AA-7          | BALDWIN INSURANCE GROUP HOLDINGS LLC     |         | 05/10/2024    | JP MORGAN SECURITIES LLC            |                           | 146,000     | 146,000    | 0                                       | 4.C FE                                                                    |
| 08576P-AA-9          | BERRY GLOBAL INC                         |         | 04/23/2024    | Various                             |                           | 147,791     | 152,000    | 1,134                                   | 3.B FE                                                                    |
| 09259E-AC-2          | BLACKROCK TOP CAPITAL CORP               |         | 06/26/2024    | OPPENHEIMER & CO. INC.              |                           | 97,556      | 100,000    | 498                                     | 2.C FE                                                                    |
| 095796-AJ-7          | BLUE RACER MIDSTREAM LLC                 |         | 05/14/2024    | Various                             |                           | 183,000     | 183,000    | 0                                       | 4.B FE                                                                    |
| 095796-AK-4          | BLUE RACER MIDSTREAM LLC                 |         | 05/14/2024    | ROYAL BANK OF CANADA                |                           | 56,000      | 56,000     | 0                                       | 4.B FE                                                                    |
| 09581C-AA-9          | BLUE OWL CREDIT INCOME CORP              |         | 05/14/2024    | SMBC NIKKO SECURITIES AMERICA, INC. |                           | 64,243      | 65,000     | 0                                       | 2.C FE                                                                    |
| 103186-AB-8          | BOXER PARENT COMPANY INC                 |         | 05/09/2024    | Jefferies                           |                           | 500,625     | 500,000    | 4,156                                   | 4.B FE                                                                    |
| 109696-AA-2          | BRINKS CO                                |         | 06/07/2024    | J P MORGAN SECURITIES               |                           | 72,485      | 76,000     | 537                                     | 3.B FE                                                                    |
| 118230-AU-5          | BUCKEYE PARTNERS LP                      |         | 05/21/2024    | GOLDMAN, SACHS & CO.                |                           | 64,688      | 69,000     | 707                                     | 3.C FE                                                                    |
| 1248EP-CL-5          | CDO HOLDINGS LLC                         |         | 04/30/2024    | Barclays Bank                       |                           | 53,781      | 71,000     | 1,334                                   | 3.C FE                                                                    |
| 125137-AC-3          | CEC ENTERTAINMENT LLC                    |         | 05/15/2024    | Jefferies                           |                           | 50,586      | 51,000     | 153                                     | 4.C FE                                                                    |
| 12543D-B6-4          | CHS/COMMUNITY HEALTH SYSTEMS INC         |         | 05/17/2024    | Various                             |                           | 86,996      | 86,000     | 862                                     | 4.C FE                                                                    |
| 12543D-BN-9          | CHS/COMMUNITY HEALTH SYSTEMS INC         |         | 05/21/2024    | UBS SECURITIES LLC                  |                           | 212,160     | 208,000    | 10,242                                  | 4.C FE                                                                    |
| 13057Q-AK-3          | CALIFORNIA RESOURCES CORP                |         | 05/21/2024    | CitiGroup                           |                           | 167,000     | 167,000    | 0                                       | 3.C FE                                                                    |
| 14366R-AA-7          | CARNIVAL HOLDINGS (BERMUDA) LTD          | C.      | 05/06/2024    | Various                             |                           | 140,662     | 129,000    | 2,726                                   | 4.B FE                                                                    |
| 14879E-AK-4          | CATALENT PHARMA SOLUTIONS INC            |         | 06/11/2024    | Various                             |                           | 19,050      | 20,000     | 138                                     | 4.C FE                                                                    |
| 150190-AB-2          | SIX FLAGS ENTERTAINMENT CORP/OLD         |         | 06/11/2024    | Citigroup (SSB)                     |                           | 28,565      | 29,000     | 247                                     | 4.C FE                                                                    |
| 16115Q-AG-5          | CHART INDUSTRIES INC                     |         | 05/22/2024    | Jefferies                           |                           | 47,685      | 44,000     | 1,660                                   | 4.C FE                                                                    |
| 16308N-AA-2          | CHEEVER ESCROW ISSUER LLC                |         | 04/17/2024    | BANC OF AMERICA/FIXED INCOME        |                           | 201,750     | 200,000    | 713                                     | 4.C FE                                                                    |
| 16411Q-AR-2          | CHENIERE ENERGY PARTNERS LP              |         | 05/08/2024    | BANK OF AMERICA SECURITIES          |                           | 4,991,000   | 5,000,000  | 0                                       | 2.C FE                                                                    |
| 171484-AG-3          | CHURCHILL DOWNS INC                      |         | 06/07/2024    | DEUTSCHE BANK SECURITIES, INC.      |                           | 214,955     | 218,000    | 2,216                                   | 4.A FE                                                                    |
| 185899-AH-4          | CLEVELAND-CLIFFS INC                     |         | 05/08/2024    | Jefferies                           |                           | 224,305     | 226,000    | 5,884                                   | 3.C FE                                                                    |
| 18912U-AC-6          | CLOUD SOFTWARE GROUP INC                 |         | 05/22/2024    | Various                             |                           | 110,450     | 110,000    | 14                                      | 4.B FE                                                                    |
| 19416M-AA-7          | PERMIAN RESOURCES OPERATING LLC          |         | 05/22/2024    | Jefferies                           |                           | 115,140     | 114,000    | 2,430                                   | 3.C FE                                                                    |
| 205768-AU-8          | COMSTOCK RESOURCES INC                   |         | 04/02/2024    | Bank of America                     |                           | 75,330      | 81,000     | 0                                       | 4.B FE                                                                    |
| 20848V-AA-3          | CONSENSUS CLOUD SOLUTIONS INC            |         | 06/06/2024    | GOLDMAN                             |                           | 47,160      | 48,000     | 416                                     | 4.B FE                                                                    |
| 20848V-AB-1          | CONSENSUS CLOUD SOLUTIONS INC            |         | 06/07/2024    | GOLDMAN                             |                           | 75,431      | 81,000     | 804                                     | 4.B FE                                                                    |
| 21871D-AD-5          | CORELOGIC INC                            |         | 06/21/2024    | Various                             |                           | 160,329     | 176,000    | 636                                     | 4.C FE                                                                    |
| 22208W-AA-1          | COUGAR JV SUBSIDIARY LLC                 |         | 05/07/2024    | Bank of America                     |                           | 33,000      | 33,000     | 0                                       | 4.B FE                                                                    |
| 23166M-AA-1          | CUSHMAN & WAKEFIELD US BORROWER LLC      |         | 06/12/2024    | BNP Paribas                         |                           | 169,423     | 169,000    | 887                                     | 3.C FE                                                                    |
| 235825-AG-1          | DANA INC                                 |         | 05/23/2024    | Various                             |                           | 28,251      | 29,000     | 718                                     | 3.C FE                                                                    |
| 237266-AH-4          | DARLING INGREDIENTS INC                  |         | 06/10/2024    | BANC OF AMERICA/FIXED INCOME        |                           | 177,998     | 181,000    | 1,478                                   | 3.A FE                                                                    |
| 23918K-AT-5          | DAVITA INC                               |         | 04/30/2024    | Various                             |                           | 32,820      | 40,000     | 304                                     | 4.A FE                                                                    |
| 26885B-AM-2          | EQM MIDSTREAM PARTNERS LP                |         | 06/25/2024    | GOLDMAN                             |                           | 258,615     | 252,000    | 1,313                                   | 3.C FE                                                                    |
| 27900Q-AA-4          | ECO MATERIAL TECHNOLOGIES INC            |         | 05/16/2024    | Various                             |                           | 222,656     | 219,000    | 4,762                                   | 4.B FE                                                                    |
| 28414H-AG-8          | ELANCO ANIMAL HEALTH INC                 |         | 06/07/2024    | GOLDMAN                             |                           | 127,733     | 126,000    | 2,374                                   | 4.A FE                                                                    |
| 28470R-AK-8          | CAESARS ENTERTAINMENT INC                |         | 05/08/2024    | Various                             |                           | 49,938      | 49,000     | 1,423                                   | 4.C FE                                                                    |
| 289913-AC-9          | LOGN1 29 A1R - CDO                       |         | 04/24/2024    | RBC CAPITAL MARKETS                 |                           | 4,000,000   | 4,000,000  | 0                                       | 1.A FE                                                                    |
| 29002G-AL-5          | ELMW4 IV AR - CDO                        |         | 05/06/2024    | BNP Paribas                         |                           | 4,000,000   | 4,000,000  | 0                                       | 1.A FE                                                                    |
| 29254B-AB-3          | ENCINO ACQUISITION PARTNERS HOLDINGS LLC |         | 04/24/2024    | Bank of America                     |                           | 44,000      | 44,000     | 0                                       | 4.C FE                                                                    |
| 29261A-AA-8          | ENCOMPASS HEALTH CORP                    |         | 05/22/2024    | Jefferies                           |                           | 93,100      | 98,000     | 1,384                                   | 4.A FE                                                                    |
| 29281R-AA-7          | ENDO FINANCE HOLDINGS INC                |         | 04/17/2024    | Various                             |                           | 109,888     | 109,000    | 0                                       | 4.B FE                                                                    |
| 29355X-AG-2          | ENPRO INC                                |         | 04/18/2024    | J P MORGAN SECURITIES               |                           | 11,880      | 12,000     | 13                                      | 4.B FE                                                                    |
| 30040W-BA-5          | EVERSOURCE ENERGY                        |         | 04/15/2024    | CITIGROUP GLOBAL MARKETS INC.       |                           | 9,998,400   | 10,000,000 | 0                                       | 2.B FE                                                                    |
| 302635-AN-7          | FS KKR CAPITAL CORP                      |         | 05/30/2024    | Bank of America Merrill Lynch       |                           | 24,715      | 25,000     | 0                                       | 2.C FE                                                                    |
| 315289-AA-6          | FERRELLGAS LP                            |         | 06/24/2024    | Various                             |                           | 71,671      | 74,000     | 811                                     | 4.B FE                                                                    |

STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1                    | 2                                    | 3       | 4             | 5                                  | 6                         | 7           | 8         | 9                                       | 10                                                                        |
|----------------------|--------------------------------------|---------|---------------|------------------------------------|---------------------------|-------------|-----------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification | Description                          | Foreign | Date Acquired | Name of Vendor                     | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 34531Q-AD-1          | FORDO 2024-B A3 - ABS                |         | ..06/18/2024  | BNP Paribas                        |                           | 6,999,936   | 7,000,000 | 0                                       | 1.A FE                                                                    |
| 345397-A8-6          | FORD MOTOR CREDIT COMPANY LLC        |         | ..04/10/2024  | US BANCORP                         |                           | 4,707,750   | 5,000,000 | 31,510                                  | 2.C FE                                                                    |
| 34966M-AA-0          | FORTRESS INTERMEDIATE 3 INC          |         | ..05/09/2024  | CitiGroup                          |                           | 73,000      | 73,000    | 0                                       | 4.B FE                                                                    |
| 35641A-AA-6          | FREEDOM MORTGAGE HOLDINGS LLC        |         | ..06/24/2024  | Various                            |                           | 66,230      | 66,000    | 2,111                                   | 4.B FE                                                                    |
| 35906A-BF-4          | FRONTIER COMMUNICATIONS HOLDINGS LLC |         | ..04/25/2024  | BARCLAYS CAPITAL INC               |                           | 81,788      | 90,000    | 2,225                                   | 4.B FE                                                                    |
| 36168Q-AF-1          | GFL ENVIRONMENTAL INC                |         | ..05/22/2024  | Various                            |                           | 589,281     | 600,000   | 12,916                                  | 3.C FE                                                                    |
| 36262G-AF-8          | GXO LOGISTICS INC                    |         | ..04/25/2024  | BANC OF AMERICA/FIXED INCOME       |                           | 34,811      | 35,000    | 0                                       | 2.C FE                                                                    |
| 36262G-AG-6          | GXO LOGISTICS INC                    |         | ..04/25/2024  | Bank of America                    |                           | 42,510      | 43,000    | 0                                       | 2.C FE                                                                    |
| 366504-AA-6          | GARRETT MOTION HOLDINGS INC          |         | ..05/07/2024  | GOLDMAN, SACHS & CO.               |                           | 54,000      | 54,000    | 0                                       | 4.A FE                                                                    |
| 37045X-EU-6          | GENERAL MOTORS FINANCIAL COMPANY INC |         | ..05/07/2024  | Various                            |                           | 7,991,990   | 8,000,000 | 16,188                                  | 2.B FE                                                                    |
| 371559-AB-1          | GENESEE & WYOMING INC                |         | ..04/05/2024  | Wells Fargo                        |                           | 124,000     | 124,000   | 0                                       | 3.C FE                                                                    |
| 37185L-AM-4          | GENESIS ENERGY LP                    |         | ..05/30/2024  | GOLDMAN                            |                           | 32,600      | 32,000    | 967                                     | 4.C FE                                                                    |
| 37185L-AQ-5          | GENESIS ENERGY LP                    |         | ..05/06/2024  | ROYAL BANK OF CANADA               |                           | 155,000     | 155,000   | 0                                       | 4.C FE                                                                    |
| 37960B-AB-1          | GLOBAL MEDICAL RESPONSE INC          |         | ..05/28/2024  | MORGAN STANLEY & CO LLC/SL CONDUIT |                           | 78,500      | 80,000    | 200                                     | 4.C FE                                                                    |
| 382550-BH-3          | GOODYEAR TIRE & RUBBER CO            |         | ..05/21/2024  | JP MORGAN SECURITIES LLC           |                           | 44,150      | 44,000    | 2,009                                   | 4.A FE                                                                    |
| 390320-80-2          | GREAT ELM CAPITAL CORP               |         | ..04/03/2024  | Ladenburg Thalmann & Co. Inc.      |                           | 50          | 50        | 0                                       | 2.B PL                                                                    |
| 390320-88-5          | GREAT ELM CAPITAL CORP               |         | ..05/02/2024  | Various                            |                           | 389,264     | 397,125   | 35                                      | 2.B PL                                                                    |
| 390320-88-5          | GREAT ELM CAPITAL CORP               |         | ..05/24/2024  | Ladenburg Thalmann & Co. Inc.      |                           | 8,553       | 8,625     | 71                                      | 2.B PL                                                                    |
| 398905-AN-9          | GROUP 1 AUTOMOTIVE INC               |         | ..05/07/2024  | BMO CAPITAL MARKETS                |                           | 88,876      | 97,000    | 905                                     | 3.B FE                                                                    |
| 40390D-AD-7          | HLF FINANCING SARL LLC               |         | ..04/05/2024  | CitiGroup                          |                           | 38,919      | 40,000    | 0                                       | 4.A FE                                                                    |
| 42239P-AB-5          | HEARTLAND DENTAL LLC                 |         | ..06/24/2024  | Various                            |                           | 146,890     | 138,000   | 3,407                                   | 4.C FE                                                                    |
| 426767-AA-7          | HENRY J KAISER FAMILY FOUNDATION     |         | ..04/15/2024  | WELLS FARGO SECURITIES LLC         |                           | 969,366     | 1,000,000 | 12,678                                  | 1.A FE                                                                    |
| 42704L-AA-2          | HERC HOLDINGS INC                    |         | ..05/22/2024  | Various                            |                           | 517,179     | 529,000   | 9,260                                   | 3.C FE                                                                    |
| 42704L-AE-4          | HERC HOLDINGS INC                    |         | ..06/04/2024  | Various                            |                           | 212,000     | 212,000   | 0                                       | 3.C FE                                                                    |
| 431318-BE-3          | HILCORP ENERGY I LP                  |         | ..06/12/2024  | JP MORGAN SECURITIES LLC           |                           | 281,825     | 284,000   | 914                                     | 3.B FE                                                                    |
| 43284M-AA-6          | HILTON GRAND VACATIONS BORROWER LLC  |         | ..06/25/2024  | Various                            |                           | 157,413     | 168,000   | 497                                     | 4.A FE                                                                    |
| 43734L-AA-4          | NATIONSTAR MORTGAGE HOLDINGS INC     |         | ..06/25/2024  | BARCLAYS CAPITAL INC               |                           | 125,480     | 128,000   | 1,951                                   | 4.A FE                                                                    |
| 44045A-50-8          | HORIZON TECHNOLOGY FINANCE CORP      |         | ..06/27/2024  | NATL FINANCIAL SERVICES CORP (NFS) |                           | 5,670       | 6,000     | 27                                      | 2.B PL                                                                    |
| 45074J-AA-2          | ITT HOLDINGS LLC                     |         | ..05/17/2024  | Barclays Bank                      |                           | 65,085      | 71,000    | 1,105                                   | 4.C FE                                                                    |
| 45765U-AC-7          | INSIGHT ENTERPRISES INC              |         | ..05/15/2024  | JP MORGAN SECURITIES LLC           |                           | 60,000      | 60,000    | 0                                       | 3.C FE                                                                    |
| 460599-AD-5          | INTERNATIONAL GAME TECHNOLOGY PLC    | C       | ..06/13/2024  | JP MORGAN SECURITIES LLC           |                           | 201,140     | 200,000   | 5,174                                   | 3.A FE                                                                    |
| 46284V-AC-5          | IRON MOUNTAIN INC                    |         | ..04/15/2024  | Citigroup (SSB)                    |                           | 249,581     | 261,000   | 1,131                                   | 3.C FE                                                                    |
| 46284V-AG-6          | IRON MOUNTAIN INC                    |         | ..06/17/2024  | Citigroup (SSB)                    |                           | 127,680     | 133,000   | 2,826                                   | 3.C FE                                                                    |
| 46284V-AJ-0          | IRON MOUNTAIN INC                    |         | ..04/18/2024  | Bank of America                    |                           | 6,431       | 7,000     | 99                                      | 3.C FE                                                                    |
| 46647P-BD-7          | JPMORGAN CHASE & CO                  |         | ..05/31/2024  | JP Morgan Securities Inc.          |                           | 1,393,290   | 1,500,000 | 4,165                                   | 1.F FE                                                                    |
| 49461M-AB-6          | KINETIK HOLDINGS LP                  |         | ..06/07/2024  | MORGAN STANLEY & COMPANY           |                           | 51,765      | 51,000    | 1,727                                   | 3.A FE                                                                    |
| 50168Q-AC-9          | LABL INC                             |         | ..05/28/2024  | Various                            |                           | 68,128      | 76,000    | 1,105                                   | 4.C FE                                                                    |
| 50187T-AH-9          | LGI HOMES INC                        |         | ..06/20/2024  | Various                            |                           | 464,234     | 444,000   | 11,983                                  | 3.C FE                                                                    |
| 516806-AK-2          | VITAL ENERGY INC                     |         | ..04/01/2024  | BANC OF AMERICA/FIXED INCOME       |                           | 50,375      | 50,000    | 55                                      | 4.B FE                                                                    |
| 527298-BX-0          | LEVEL 3 FINANCING INC                |         | ..05/03/2024  | JP MORGAN SECURITIES LLC           |                           | 55,860      | 56,000    | 735                                     | 4.B FE                                                                    |
| 53219L-AW-9          | LIFEPOINT HEALTH INC                 |         | ..05/01/2024  | Barclays Bank                      |                           | 3,210       | 3,000     | 17                                      | 4.B FE                                                                    |
| 538034-AV-1          | LIVE NATION ENTERTAINMENT INC        |         | ..05/24/2024  | Various                            |                           | 128,070     | 127,000   | 202                                     | 3.B FE                                                                    |
| 552953-CJ-8          | MGM RESORTS INTERNATIONAL            |         | ..05/22/2024  | BNP Paribas                        |                           | 130,350     | 132,000   | 992                                     | 3.C FE                                                                    |
| 55342U-AH-7          | MPT OPERATING PARTNERSHIP LP         |         | ..05/09/2024  | Various                            |                           | 111,026     | 135,000   | 421                                     | 4.B FE                                                                    |
| 55342U-AH-7          | MPT OPERATING PARTNERSHIP LP         |         | ..05/17/2024  | Barclays Bank                      |                           | 34,030      | 41,000    | 205                                     | 4.B FE                                                                    |
| 55342U-AJ-3          | MPT OPERATING PARTNERSHIP LP         |         | ..05/13/2024  | JP MORGAN SECURITIES LLC           |                           | 9,090       | 12,000    | 160                                     | 4.B FE                                                                    |
| 55760L-AA-5          | MADISON IAQ LLC                      |         | ..06/14/2024  | Various                            |                           | 236,250     | 252,000   | 4,709                                   | 4.B FE                                                                    |
| 55817E-AY-2          | MDPK 37R BR2 - CDO                   |         | ..04/12/2024  | WELLS FARGO ADVISORS LLC           |                           | 8,000,000   | 8,000,000 | 0                                       | 1.B FE                                                                    |

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|----------------------|-------------------------------------|---------|---------------|-------------------------------------|---------------------------|-------------|-----------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification | Description                         | Foreign | Date Acquired | Name of Vendor                      | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 57164P-AF-3          | MARRIOTT OWNERSHIP RESORTS INC      |         | 06/24/2024    | DEUTSCHE BANK SECURITIES, INC.      |                           | 22,680      | 24,000    | 317                                     | 4.A FE                                                                    |
| 57638P-AA-2          | MASTERBRAND INC                     |         | 06/20/2024    | JP MORGAN SECURITIES LLC            |                           | 97,000      | 97,000    | 0                                       | 3.B FE                                                                    |
| 57665R-AG-1          | MATCH GROUP HOLDINGS II LLC         |         | 05/30/2024    | Various                             |                           | 208,288     | 218,000   | 4,151                                   | 3.C FE                                                                    |
| 57665R-AJ-5          | MATCH GROUP HOLDINGS II LLC         |         | 05/22/2024    | Various                             |                           | 80,355      | 84,000    | 1,234                                   | 3.C FE                                                                    |
| 57665R-AL-0          | MATCH GROUP HOLDINGS II LLC         |         | 04/11/2024    | Barclays Bank                       |                           | 12,250      | 14,000    | 119                                     | 3.C FE                                                                    |
| 57767X-AA-8          | MCGRAW-HILL EDUCATION INC           |         | 05/30/2024    | Various                             |                           | 210,375     | 225,000   | 4,313                                   | 4.B FE                                                                    |
| 58506D-AA-6          | MEDLINE BORROWER LP                 |         | 06/05/2024    | Various                             |                           | 249,650     | 248,000   | 2,524                                   | 3.C FE                                                                    |
| 60855R-AJ-9          | MOLINA HEALTHCARE INC               |         | 05/16/2024    | MORGAN STANLEY & COMPANY            |                           | 139,009     | 148,000   | 2,788                                   | 3.B FE                                                                    |
| 62482B-AB-8          | MEDLINE BORROWER LP                 |         | 05/21/2024    | Various                             |                           | 139,375     | 147,000   | 1,115                                   | 4.C FE                                                                    |
| 629377-CS-9          | NRG ENERGY INC                      |         | 04/16/2024    | GOLDMAN, SACHS & CO.                |                           | 73,810      | 88,000    | 597                                     | 3.B FE                                                                    |
| 63861C-AA-7          | NATIONSTAR MORTGAGE HOLDINGS INC    |         | 05/17/2024    | J P MORGAN SECURITIES               |                           | 90,850      | 92,000    | 1,932                                   | 4.A FE                                                                    |
| 63938C-AK-4          | NAVIENT CORP                        |         | 04/24/2024    | JP MORGAN SECURITIES LLC            |                           | 15,895      | 17,000    | 97                                      | 3.C FE                                                                    |
| 64069S-AA-0          | NEPTUNE BIDCO US INC                |         | 06/26/2024    | Various                             |                           | 263,449     | 273,000   | 4,617                                   | 4.B FE                                                                    |
| 647551-AF-7          | NEW MOUNTAIN FINANCE CORP           |         | 04/25/2024    | SMBC NIKKO SECURITIES AMERICA, INC. |                           | 77,721      | 80,000    | 1,344                                   | 2.C FE                                                                    |
| 655664-AR-1          | NORDSTROM INC                       |         | 05/30/2024    | Bank of America                     |                           | 14,040      | 18,000    | 340                                     | 3.B FE                                                                    |
| 668771-AK-4          | GEN DIGITAL INC                     |         | 05/21/2024    | Jefferies                           |                           | 129,600     | 128,000   | 1,272                                   | 3.C FE                                                                    |
| 670001-AG-1          | NOVELIS CORP                        |         | 05/29/2024    | Various                             |                           | 263,384     | 281,000   | 223                                     | 3.C FE                                                                    |
| 681639-AD-2          | OLYMPUS WATER US HOLDING CORP       |         | 06/06/2024    | Bank of America                     |                           | 200,000     | 200,000   | 0                                       | 4.C FE                                                                    |
| 68245X-AJ-8          | 1011778 BC UNLIMITED LIABILITY CO   |         | 06/26/2024    | BANC OF AMERICA/FIXED INCOME        |                           | 288,606     | 305,000   | 1,557                                   | 4.B FE                                                                    |
| 682691-AF-7          | ONEMAIN FINANCE CORP                |         | 05/08/2024    | ROYAL BANK OF CANADA                |                           | 56,000      | 56,000    | 0                                       | 3.B FE                                                                    |
| 69007T-AB-0          | OUTFRONT MEDIA CAPITAL LLC          |         | 05/30/2024    | Various                             |                           | 146,425     | 152,000   | 1,985                                   | 4.B FE                                                                    |
| 69120S-AA-6          | BLUE OIL TECHNOLOGY FINANCE CORP    |         | 04/25/2024    | SMBC NIKKO SECURITIES AMERICA, INC. |                           | 49,544      | 50,000    | 1,116                                   | 2.C FE                                                                    |
| 69120S-AC-2          | BLUE OIL TECHNOLOGY FINANCE CORP    |         | 04/15/2024    | Oppenheimer                         |                           | 23,952      | 25,000    | 402                                     | 2.C FE                                                                    |
| 69121J-AA-5          | BLUE OIL TECHNOLOGY FINANCE CORP II |         | 04/24/2024    | Various                             |                           | 96,733      | 100,000   | 375                                     | 2.C FE                                                                    |
| 691543-BB-8          | OXFORD LANE CAPITAL CORP            |         | 05/24/2024    | Ladenburg Thalmann & Co. Inc.       |                           | 1,576       | 1,700     | 14                                      | 2.A PL                                                                    |
| 69181V-30-5          | OXFORD SQUARE CAPITAL CORP          |         | 06/27/2024    | Various                             |                           | 24,616      | 25,450    | 197                                     | 2.B PL                                                                    |
| 69181V-50-3          | OXFORD SQUARE CAPITAL CORP          |         | 06/27/2024    | Various                             |                           | 49,582      | 55,075    | 203                                     | 2.B PL                                                                    |
| 693070-AD-6          | CARNIVAL PLC                        | C       | 04/22/2024    | J P MORGAN SECURITIES               |                           | 62,700      | 60,000    | 1,877                                   | 3.B FE                                                                    |
| 693475-BX-2          | PNC FINANCIAL SERVICES GROUP INC    |         | 06/25/2024    | Citigroup (SSB)                     |                           | 2,522,400   | 2,500,000 | 16,018                                  | 1.G FE                                                                    |
| 69867D-AC-2          | CLARIOS GLOBAL LP                   |         | 05/29/2024    | J P MORGAN SECURITIES               |                           | 87,544      | 87,000    | 308                                     | 4.C FE                                                                    |
| 70052L-AA-1          | PARK INTERMEDIATE HOLDINGS LLC      |         | 04/11/2024    | BANC OF AMERICA/FIXED INCOME        |                           | 43,054      | 43,000    | 1,200                                   | 4.A FE                                                                    |
| 70052L-AB-9          | PARK INTERMEDIATE HOLDINGS LLC      |         | 05/31/2024    | Various                             |                           | 303,661     | 310,000   | 2,403                                   | 4.A FE                                                                    |
| 70052L-AD-5          | PARK INTERMEDIATE HOLDINGS LLC      |         | 05/02/2024    | Wells Fargo                         |                           | 73,000      | 73,000    | 0                                       | 4.A FE                                                                    |
| 707569-AS-8          | PENN ENTERTAINMENT INC              |         | 06/24/2024    | Various                             |                           | 190,985     | 198,000   | 4,181                                   | 4.C FE                                                                    |
| 70932M-AE-7          | PENNYMAC FINANCIAL SERVICES INC     |         | 05/20/2024    | GOLDMAN, SACHS & CO.                |                           | 94,397      | 95,000    | 0                                       | 3.C FE                                                                    |
| 71880K-AA-9          | PHINIA INC                          |         | 05/30/2024    | J P MORGAN SECURITIES               |                           | 229,995     | 228,000   | 2,437                                   | 3.A FE                                                                    |
| 721283-AA-7          | PIKE CORP                           |         | 05/31/2024    | MORGAN STANLEY & COMPANY            |                           | 22,890      | 24,000    | 337                                     | 4.C FE                                                                    |
| 749571-AJ-4          | RHP HOTEL PROPERTIES LP             |         | 04/05/2024    | STATE STREET GLOBAL MARKETS, L      |                           | 130,327     | 127,000   | 2,148                                   | 3.C FE                                                                    |
| 75383K-AA-2          | RAPTOR ACQUISITION CORP             |         | 06/18/2024    | Various                             |                           | 297,960     | 307,000   | 2,091                                   | 4.A FE                                                                    |
| 758750-AN-3          | REGAL REXNORD CORP                  |         | 06/26/2024    | Stifel Nicolaus & Co.               |                           | 90,130      | 88,000    | 2,033                                   | 2.C FE                                                                    |
| 77313L-AA-1          | ROCKET MORTGAGE LLC                 |         | 04/19/2024    | MORGAN STANLEY & COMPANY            |                           | 183,000     | 200,000   | 128                                     | 3.A FE                                                                    |
| 780153-BG-6          | ROYAL CARIBBEAN CRUISES LTD         |         | 04/30/2024    | CitiGroup                           |                           | 26,325      | 27,000    | 128                                     | 3.B FE                                                                    |
| 780153-BJ-0          | ROYAL CARIBBEAN CRUISES LTD         |         | 05/30/2024    | Various                             |                           | 47,414      | 48,000    | 495                                     | 3.B FE                                                                    |
| 780153-BK-7          | ROYAL CARIBBEAN CRUISES LTD         |         | 05/02/2024    | Various                             |                           | 285,268     | 293,000   | 4,496                                   | 3.B FE                                                                    |
| 780153-BS-0          | ROYAL CARIBBEAN CRUISES LTD         |         | 05/28/2024    | J P MORGAN SECURITIES               |                           | 213,363     | 202,000   | 6,203                                   | 2.C FE                                                                    |
| 78016F-ZU-1          | ROYAL BANK OF CANADA                |         | 04/12/2024    | RBC CAPITAL MARKETS                 |                           | 6,842,389   | 6,480,000 | 178,200                                 | 1.E FE                                                                    |
| 78433B-AA-6          | SCIH SALT HOLDINGS INC              |         | 05/30/2024    | Various                             |                           | 158,862     | 170,000   | 370                                     | 4.C FE                                                                    |
| 78466C-AC-0          | SS&C TECHNOLOGIES INC               |         | 05/30/2024    | Various                             |                           | 585,650     | 598,000   | 3,904                                   | 4.A FE                                                                    |

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| 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 |
| 78573N-AJ-1          | SABRE GLBL INC                      |         | 06/07/2024    | Various                        |                           | 262,136     | 303,000   | 4,060                                   | 4.C FE                                                                    |
| 80874Y-BC-3          | LIGHT AND WONDER INTERNATIONAL INC  |         | 05/15/2024    | Various                        |                           | 510,754     | 507,000   | 11,361                                  | 4.B FE                                                                    |
| 81180W-BH-3          | SEAGATE HDD CAYMAN                  | C       | 05/22/2024    | Jefferies                      |                           | 29,925      | 28,000    | 1,020                                   | 3.B FE                                                                    |
| 81180W-BM-2          | SEAGATE HDD CAYMAN                  | C       | 04/19/2024    | Barclays Bank                  |                           | 23,389      | 21,000    | 797                                     | 3.B FE                                                                    |
| 81180W-BN-0          | SEAGATE HDD CAYMAN                  | C       | 06/27/2024    | J P MORGAN SECURITIES          |                           | 260,150     | 242,000   | 721                                     | 3.B FE                                                                    |
| 812127-AC-2          | SEALED AIR CORP                     |         | 06/17/2024    | JP MORGAN SECURITIES LLC       |                           | 193,000     | 193,000   | 0                                       | 3.B FE                                                                    |
| 816196-AT-6          | SELECT MEDICAL CORP                 |         | 06/10/2024    | Various                        |                           | 159,398     | 159,000   | 3,202                                   | 4.C FE                                                                    |
| 81728U-AA-2          | SENSATA TECHNOLOGIES INC            |         | 06/12/2024    | JP MORGAN SECURITIES LLC       |                           | 46,125      | 50,000    | 717                                     | 3.B FE                                                                    |
| 81728U-AC-8          | SENSATA TECHNOLOGIES INC            |         | 05/22/2024    | GOLDMAN, SACHS & CO.           |                           | 200,000     | 200,000   | 0                                       | 3.B FE                                                                    |
| 81761L-AA-0          | SERVICE PROPERTIES TRUST            |         | 05/13/2024    | Various                        |                           | 214,550     | 212,000   | 2,617                                   | 4.B FE                                                                    |
| 81761L-AB-8          | SERVICE PROPERTIES TRUST            |         | 05/16/2024    | Various                        |                           | 120,000     | 128,000   | 3,031                                   | 4.B FE                                                                    |
| 82453A-AA-5          | SHIFT4 PAYMENTS LLC                 |         | 05/22/2024    | Jefferies                      |                           | 154,800     | 160,000   | 473                                     | 3.C FE                                                                    |
| 82967N-BL-1          | SIRIUS XM RADIO INC                 |         | 04/18/2024    | BNY/SUNTRUST CAPITAL MARKETS   |                           | 4,644       | 5,000     | 22                                      | 3.C FE                                                                    |
| 83001A-AC-6          | SIX FLAGS ENTERTAINMENT CORP/OLD    |         | 06/17/2024    | Various                        |                           | 132,163     | 134,000   | 1,202                                   | 4.C FE                                                                    |
| 83002Y-AA-7          | SIX FLAGS ENTERTAINMENT CORP        |         | 04/18/2024    | GOLDMAN, SACHS & CO.           |                           | 171,000     | 171,000   | 0                                       | 3.B FE                                                                    |
| 852234-AP-8          | BLOCK INC                           |         | 06/03/2024    | Various                        |                           | 179,475     | 209,000   | 1,643                                   | 3.A FE                                                                    |
| 852234-AR-4          | BLOCK INC                           |         | 05/06/2024    | GOLDMAN, SACHS & CO.           |                           | 209,000     | 209,000   | 0                                       | 3.A FE                                                                    |
| 853496-AC-1          | STANDARD BUILDING SOLUTIONS INC     |         | 06/25/2024    | Various                        |                           | 349,248     | 360,000   | 4,338                                   | 3.B FE                                                                    |
| 853496-AD-9          | STANDARD BUILDING SOLUTIONS INC     |         | 05/22/2024    | Jefferies                      |                           | 230,155     | 241,000   | 4,102                                   | 3.B FE                                                                    |
| 855030-AQ-5          | STAPLES INC                         |         | 05/23/2024    | JP MORGAN SECURITIES LLC       |                           | 56,465      | 57,000    | 0                                       | 5.B FE                                                                    |
| 857691-AG-4          | STATION CASINOS LLC                 |         | 04/19/2024    | Various                        |                           | 75,956      | 82,000    | 690                                     | 4.C FE                                                                    |
| 86765K-AB-5          | SUNOCO LP                           |         | 04/16/2024    | TRUIST SECURITIES, INC.        |                           | 214,000     | 214,000   | 0                                       | 3.A FE                                                                    |
| 86765K-AC-3          | SUNOCO LP                           |         | 04/16/2024    | TRUIST SECURITIES, INC.        |                           | 119,000     | 119,000   | 0                                       | 3.A FE                                                                    |
| 87256Y-AC-7          | TKC HOLDINGS INC                    |         | 06/12/2024    | Jefferies                      |                           | 103,951     | 107,000   | 1,267                                   | 4.B FE                                                                    |
| 88023J-AD-8          | TEMPO ACQUISITION LLC               |         | 04/23/2024    | Various                        |                           | 408,975     | 410,000   | 9,430                                   | 3.C FE                                                                    |
| 88033G-DB-3          | TENET HEALTHCARE CORP               |         | 06/26/2024    | Various                        |                           | 484,888     | 496,000   | 2,975                                   | 3.C FE                                                                    |
| 88033G-DK-3          | TENET HEALTHCARE CORP               |         | 05/30/2024    | GOLDMAN                        |                           | 74,156      | 75,000    | 766                                     | 4.C FE                                                                    |
| 885160-AA-9          | THOR INDUSTRIES INC                 |         | 04/11/2024    | Barclays Bank                  |                           | 45,500      | 52,000    | 0                                       | 4.A FE                                                                    |
| 88632Q-AE-3          | CLOUD SOFTWARE GROUP INC            |         | 05/23/2024    | Various                        |                           | 188,668     | 198,000   | 1,145                                   | 4.B FE                                                                    |
| 88732J-AN-8          | TIME WARNER CABLE LLC               |         | 04/15/2024    | RAMIREX & CO                   |                           | 50,738      | 52,000    | 1,118                                   | 2.C FE                                                                    |
| 893647-BL-0          | TRANSDIGM INC                       |         | 06/25/2024    | BANC OF AMERICA/FIXED INCOME   |                           | 197,000     | 200,000   | 1,253                                   | 4.C FE                                                                    |
| 89788M-AR-3          | TRUIST FINANCIAL CORP               |         | 04/04/2024    | SUNTRUST ROBINSON HUMPHREY INC |                           | 995,250     | 1,000,000 | 11,172                                  | 1.G FE                                                                    |
| 90353T-AE-0          | UBER TECHNOLOGIES INC               |         | 04/09/2024    | Jefferies                      |                           | 38,903      | 38,000    | 206                                     | 3.B FE                                                                    |
| 911358-AA-3          | UNITED POWER, INC. 5.83% 04/25/2029 |         | 04/25/2024    | DIRECT                         |                           | 7,500,000   | 7,500,000 | 0                                       | 1.F FE                                                                    |
| 91153L-AA-5          | UNITED WHOLESALE MORTGAGE LLC       |         | 05/22/2024    | JP MORGAN SECURITIES LLC       |                           | 82,170      | 83,000    | 114                                     | 3.C FE                                                                    |
| 91327B-AB-6          | UNITI GROUP LP                      |         | 04/25/2024    | JP MORGAN SECURITIES LLC       |                           | 48,125      | 55,000    | 102                                     | 4.B FE                                                                    |
| 91327T-AA-9          | UNITI GROUP LP                      |         | 06/21/2024    | Various                        |                           | 97,755      | 98,000    | 2,830                                   | 4.B FE                                                                    |
| 91327T-AB-7          | UNITI GROUP LP                      |         | 05/06/2024    | CitiGroup                      |                           | 57,680      | 56,000    | 1,013                                   | 4.B FE                                                                    |
| 91824Y-AA-6          | VFH PARENT LLC                      |         | 06/11/2024    | JP MORGAN SECURITIES LLC       |                           | 64,000      | 64,000    | 0                                       | 4.A FE                                                                    |
| 91832V-AA-2          | VOC ESCROW LTD                      | C       | 06/13/2024    | Various                        |                           | 136,015     | 141,000   | 2,302                                   | 3.C FE                                                                    |
| 91879Q-AP-4          | VAIL RESORTS INC                    |         | 04/25/2024    | Various                        |                           | 168,898     | 169,000   | 0                                       | 3.C FE                                                                    |
| 92262T-AA-4          | VELOCITY VEHICLE GROUP LLC          |         | 05/30/2024    | Various                        |                           | 134,000     | 134,000   | 0                                       | 4.B FE                                                                    |
| 92328M-AB-9          | VENTURE GLOBAL CALCASIEU PASS LLC   |         | 04/11/2024    | PERSHING DIV OF DLJ SEC LNDING |                           | 27,402      | 31,000    | 213                                     | 3.B FE                                                                    |
| 92332Y-AC-5          | VENTURE GLOBAL LNG INC              |         | 05/01/2024    | Various                        |                           | 130,744     | 122,000   | 5,742                                   | 3.B FE                                                                    |
| 925524-AX-8          | PARAMOUNT GLOBAL                    |         | 06/20/2024    | Various                        |                           | 40,581      | 42,000    | 315                                     | 2.C FE                                                                    |
| 92553P-AU-6          | PARAMOUNT GLOBAL                    |         | 06/20/2024    | Various                        |                           | 120,694     | 151,000   | 1,935                                   | 2.C FE                                                                    |
| 92676X-AD-9          | VIKING CRUISES LTD                  |         | 06/04/2024    | Various                        |                           | 139,225     | 142,000   | 1,844                                   | 4.C FE                                                                    |
| 92840V-AR-3          | VISTRA OPERATIONS COMPANY LLC       |         | 04/09/2024    | JP MORGAN SECURITIES LLC       |                           | 249,000     | 249,000   | 0                                       | 3.B FE                                                                    |
| 92943G-AD-3          | W R GRACE HOLDINGS LLC              |         | 05/21/2024    | BANC OF AMERICA/FIXED INCOME   |                           | 153,435     | 159,000   | 3,402                                   | 4.A FE                                                                    |

STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1                                                                          | 2                                  | 3       | 4                     | 5                                | 6                         | 7                    | 8                    | 9                                       | 10                                                                        |
|----------------------------------------------------------------------------|------------------------------------|---------|-----------------------|----------------------------------|---------------------------|----------------------|----------------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification                                                       | Description                        | Foreign | Date Acquired         | Name of Vendor                   | Number of Shares of Stock | Actual Cost          | Par Value            | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 96524V-40-3 .....                                                          | WHITEHORSE FINANCE INC .....       | .....   | .....06/21/2024 ..... | Various .....                    | .....                     | .....49,372 .....    | .....49,650 .....    | .....455 .....                          | 2.C FE .....                                                              |
| 96949V-AM-5 .....                                                          | WILLIAMS SCOTSMAN INC .....        | .....   | .....06/13/2024 ..... | Various .....                    | .....                     | .....192,000 .....   | .....192,000 .....   | .....0 .....                            | 3.C FE .....                                                              |
| 98311A-AB-1 .....                                                          | WYNDHAM HOTELS & RESORTS INC ..... | .....   | .....06/26/2024 ..... | Various .....                    | .....                     | .....139,046 .....   | .....148,000 .....   | .....2,331 .....                        | 3.B FE .....                                                              |
| 98459L-AA-1 .....                                                          | YALE UNIVERSITY .....              | .....   | .....04/12/2024 ..... | TRUIST SECURITIES, INC. ....     | .....                     | .....1,436,145 ..... | .....1,500,000 ..... | .....36 .....                           | 1.A FE .....                                                              |
| 989207-AD-7 .....                                                          | ZEBRA TECHNOLOGIES CORP .....      | .....   | .....05/22/2024 ..... | JP MORGAN SECURITIES LLC .....   | .....                     | .....97,000 .....    | .....97,000 .....    | .....0 .....                            | 3.B FE .....                                                              |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) |                                    |         |                       |                                  |                           | 104,096,494          | 105,052,225          | 568,169                                 | XXX                                                                       |
| 000000-00-0 .....                                                          | HILTON GRAND VACA .....            | .....   | .....04/01/2024 ..... | Citi Bank .....                  | .....                     | .....(164,205) ..... | .....(164,000) ..... | .....0 .....                            | 3.B Z ....                                                                |
| 000000-00-0 .....                                                          | COMMERCEHUB INC .....              | .....   | .....04/02/2024 ..... | .....                            | .....                     | .....17,955 .....    | .....18,000 .....    | .....0 .....                            | 4.B Z ....                                                                |
| 000000-00-0 .....                                                          | JAZZ PHARMACEUTICALS PLC .....     | C.....  | .....06/28/2024 ..... | Bank of America .....            | .....                     | .....44,293 .....    | .....44,242 .....    | .....0 .....                            | 3.C Z ....                                                                |
| 00186X-AM-5 .....                                                          | API GROUP INC .....                | .....   | .....05/06/2024 ..... | Bank of America .....            | .....                     | .....113,930 .....   | .....113,930 .....   | .....0 .....                            | 3.B FE .....                                                              |
| 00488P-AS-4 .....                                                          | ACRISURE LLC .....                 | .....   | .....06/06/2024 ..... | Bank of Montreal, US .....       | .....                     | .....47,000 .....    | .....47,000 .....    | .....0 .....                            | 4.B FE .....                                                              |
| 00488P-AT-2 .....                                                          | ACRISURE LLC .....                 | .....   | .....06/20/2024 ..... | J.P. MORGAN SECURITIES LLC ..... | .....                     | .....105,099 .....   | .....105,334 .....   | .....0 .....                            | 4.B FE .....                                                              |
| 00488P-AT-2 .....                                                          | ACRISURE LLC .....                 | .....   | .....06/20/2024 ..... | J.P. MORGAN SECURITIES LLC ..... | .....                     | .....492,022 .....   | .....493,121 .....   | .....0 .....                            | 4.B FE .....                                                              |
| 00775K-AJ-7 .....                                                          | ADVISOR GROUP INC .....            | .....   | .....04/01/2024 ..... | UBS SECURITIES LLC .....         | .....                     | .....(154,806) ..... | .....(155,000) ..... | .....0 .....                            | 4.A FE .....                                                              |
| 00775K-AJ-7 .....                                                          | ADVISOR GROUP INC .....            | .....   | .....02/22/2024 ..... | UBS SECURITIES LLC .....         | .....                     | .....154,806 .....   | .....154,613 .....   | .....0 .....                            | 4.A FE .....                                                              |
| 03836B-AB-5 .....                                                          | AGEN ISLAND HOLDINGS, INC. ....    | .....   | .....04/26/2024 ..... | J.P. MORGAN SECURITIES LLC ..... | .....                     | .....125,793 .....   | .....125,323 .....   | .....0 .....                            | 4.C FE .....                                                              |
| 04686R-AB-9 .....                                                          | VVC HOLDING CORP .....             | .....   | .....05/08/2024 ..... | J.P. MORGAN SECURITIES LLC ..... | .....                     | .....175,656 .....   | .....175,000 .....   | .....0 .....                            | 4.B FE .....                                                              |
| 07014Q-AN-1 .....                                                          | BASS PRO GROUP LLC .....           | .....   | .....06/05/2024 ..... | J.P. MORGAN SECURITIES LLC ..... | .....                     | .....24,060 .....    | .....24,000 .....    | .....0 .....                            | 4.A FE .....                                                              |
| 11132V-AR-0 .....                                                          | BROADSTREET PARTNERS .....         | .....   | .....04/01/2024 ..... | RBC .....                        | .....                     | .....(81,203) .....  | .....(81,000) .....  | .....0 .....                            | 4.B FE .....                                                              |
| 11132V-AR-0 .....                                                          | BROADSTREET PARTNERS .....         | .....   | .....01/22/2024 ..... | RBC .....                        | .....                     | .....81,203 .....    | .....80,793 .....    | .....0 .....                            | 4.B FE .....                                                              |
| 15477B-AD-9 .....                                                          | CDK GLOBAL INC. ....               | .....   | .....05/01/2024 ..... | Nomura .....                     | .....                     | .....(43,161) .....  | .....(43,000) .....  | .....0 .....                            | 4.B FE .....                                                              |
| 15477B-AD-9 .....                                                          | CDK GLOBAL INC. ....               | .....   | .....01/30/2024 ..... | Nomura .....                     | .....                     | .....43,161 .....    | .....43,000 .....    | .....0 .....                            | 4.B FE .....                                                              |
| 17187M-AS-9 .....                                                          | CINCINNATI BELL INC .....          | .....   | .....05/23/2024 ..... | GOLDMAN SACHS - BANK DEBT .....  | .....                     | .....14,925 .....    | .....15,000 .....    | .....0 .....                            | 4.A FE .....                                                              |
| 21870F-BA-6 .....                                                          | CORELOGIC .....                    | .....   | .....05/20/2024 ..... | J.P. MORGAN SECURITIES LLC ..... | .....                     | .....46,589 .....    | .....47,000 .....    | .....0 .....                            | 4.C FE .....                                                              |
| 22006V-AJ-8 .....                                                          | CORPORATION SERVICE COMPANY .....  | .....   | .....03/07/2024 ..... | Bank of America .....            | .....                     | .....0 .....         | .....(846) .....     | .....0 .....                            | 4.A FE .....                                                              |
| 22164M-AB-3 .....                                                          | VERSCEND HOLDING CORP .....        | .....   | .....04/01/2024 ..... | J.P. MORGAN SECURITIES LLC ..... | .....                     | .....(120,395) ..... | .....(121,000) ..... | .....0 .....                            | 4.B Z ....                                                                |
| 22164M-AB-3 .....                                                          | VERSCEND HOLDING CORP .....        | .....   | .....02/22/2024 ..... | J.P. MORGAN SECURITIES LLC ..... | .....                     | .....120,395 .....   | .....121,000 .....   | .....0 .....                            | 4.B FE .....                                                              |
| 24440E-AB-3 .....                                                          | DUFFPHELPS .....                   | .....   | .....05/15/2024 ..... | WELLS FARGO .....                | .....                     | .....130,768 .....   | .....130,442 .....   | .....0 .....                            | 4.C FE .....                                                              |
| 24736C-BS-2 .....                                                          | DELTA SKYMILES .....               | .....   | .....04/05/2024 ..... | Bank of America .....            | .....                     | .....(8,722) .....   | .....(8,509) .....   | .....0 .....                            | 2.B FE .....                                                              |
| 26483N-AV-2 .....                                                          | DUN & BRADSTREET .....             | .....   | .....04/10/2024 ..... | Bank of America .....            | .....                     | .....343,708 .....   | .....343,279 .....   | .....0 .....                            | 4.A FE .....                                                              |
| 29280U-AB-9 .....                                                          | ENDO .....                         | C.....  | .....05/31/2024 ..... | GOLDMAN SACHS - BANK DEBT .....  | .....                     | .....144,227 .....   | .....145,000 .....   | .....0 .....                            | 4.B FE .....                                                              |
| 31935H-AD-9 .....                                                          | FIRST BRANDS GROUP .....           | .....   | .....04/17/2024 ..... | Jefferies & Co Bank Debt .....   | .....                     | .....120,968 .....   | .....124,069 .....   | .....0 .....                            | 4.A FE .....                                                              |
| 31935H-AD-9 .....                                                          | FIRST BRANDS GROUP .....           | .....   | .....05/09/2024 ..... | Jefferies & Co Bank Debt .....   | .....                     | .....31,895 .....    | .....33,000 .....    | .....0 .....                            | 4.A FE .....                                                              |
| 34966L-AB-0 .....                                                          | PRESIDIO HOLDINGS INC .....        | .....   | .....05/09/2024 ..... | J.P. MORGAN SECURITIES LLC ..... | .....                     | .....64,675 .....    | .....65,000 .....    | .....0 .....                            | 4.B Z ....                                                                |
| 40421Y-AG-7 .....                                                          | HERBALIFE NUTRITION LTD .....      | .....   | .....04/05/2024 ..... | Citi Bank .....                  | .....                     | .....46,500 .....    | .....50,000 .....    | .....0 .....                            | 4.A FE .....                                                              |
| 42236W-AW-7 .....                                                          | HEARTLAND DENTAL .....             | .....   | .....05/17/2024 ..... | Jefferies & Co Bank Debt .....   | .....                     | .....65,000 .....    | .....65,000 .....    | .....0 .....                            | 4.C FE .....                                                              |
| 43283L-AH-4 .....                                                          | HILTON GRAND VACA .....            | .....   | .....02/29/2024 ..... | Citi Bank .....                  | .....                     | .....164,205 .....   | .....163,581 .....   | .....0 .....                            | 3.A FE .....                                                              |
| 45567Y-AN-5 .....                                                          | INTERNET BRANDS (WEBMD) .....      | .....   | .....04/11/2024 ..... | MITSUBISHI .....                 | .....                     | .....160,670 .....   | .....161,153 .....   | .....0 .....                            | 4.B FE .....                                                              |
| 50220K-AB-0 .....                                                          | LES SCHIAB TIRE .....              | .....   | .....04/05/2024 ..... | J.P. MORGAN SECURITIES LLC ..... | .....                     | .....121,135 .....   | .....120,682 .....   | .....0 .....                            | 4.B FE .....                                                              |
| 58063D-AC-7 .....                                                          | MCGRAW HILL LLC .....              | .....   | .....06/05/2024 ..... | Bank of America .....            | .....                     | .....62,233 .....    | .....62,000 .....    | .....0 .....                            | 4.B FE .....                                                              |
| 58921P-AB-2 .....                                                          | UNITED AIRLINES .....              | .....   | .....06/12/2024 ..... | Various .....                    | .....                     | .....77,171 .....    | .....75,437 .....    | .....0 .....                            | 2.C FE .....                                                              |
| 68621X-AF-0 .....                                                          | ORGANON .....                      | .....   | .....05/14/2024 ..... | J.P. MORGAN SECURITIES LLC ..... | .....                     | .....99,750 .....    | .....100,000 .....   | .....0 .....                            | 3.B FE .....                                                              |
| 71677H-AL-9 .....                                                          | PETSMART INC .....                 | .....   | .....05/02/2024 ..... | J.P. MORGAN SECURITIES LLC ..... | .....                     | .....123,952 .....   | .....124,990 .....   | .....0 .....                            | 4.A FE .....                                                              |
| 73108R-AB-4 .....                                                          | POLARIS NEWCO, LLC .....           | .....   | .....04/30/2024 ..... | Various .....                    | .....                     | .....157,583 .....   | .....158,408 .....   | .....0 .....                            | 4.C FE .....                                                              |
| 74006L-AS-1 .....                                                          | LEGALSHIELD .....                  | .....   | .....04/01/2024 ..... | RBC .....                        | .....                     | .....(32,835) .....  | .....(32,919) .....  | .....0 .....                            | 4.C FE .....                                                              |
| 74006L-AS-1 .....                                                          | LEGALSHIELD .....                  | .....   | .....03/12/2024 ..... | RBC .....                        | .....                     | .....32,835 .....    | .....32,919 .....    | .....0 .....                            | 4.C FE .....                                                              |
| 816194-AX-2 .....                                                          | SELECT MEDICAL CORP .....          | .....   | .....04/16/2024 ..... | J.P. MORGAN SECURITIES LLC ..... | .....                     | .....51,979 .....    | .....51,875 .....    | .....0 .....                            | 3.C FE .....                                                              |
| 87159J-AH-7 .....                                                          | SYNAPTICS INC .....                | .....   | .....05/13/2024 ..... | WELLS FARGO .....                | .....                     | .....150,321 .....   | .....149,599 .....   | .....0 .....                            | 3.A FE .....                                                              |

STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1                                                      | 2                             | 3       | 4                     | 5                                | 6                         | 7           | 8           | 9                                       | 10                                                                        |
|--------------------------------------------------------|-------------------------------|---------|-----------------------|----------------------------------|---------------------------|-------------|-------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification                                   | Description                   | Foreign | Date Acquired         | Name of Vendor                   | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 91834W-AD-2 .....                                      | VEEAM .....                   | .....   | .....04/05/2024 ..... | J.P. MORGAN SECURITIES LLC ..... | .....                     | 41,133      | 41,236      | 0                                       | 4.B FE .....                                                              |
| 94120Y-AD-5 .....                                      | WATERBRIDGE .....             | .....   | .....05/07/2024 ..... | BARCLAYS CAPITAL BANK DEBT ..... | .....                     | 55,440      | 56,000      | 0                                       | 4.B FE .....                                                              |
| 98919X-AE-1 .....                                      | ZAYO GROUP HOLDINGS INC ..... | .....   | .....04/05/2024 ..... | Various .....                    | .....                     | 0           | 117         | 0                                       | 4.C FE .....                                                              |
| D2007Z-AE-7 .....                                      | DELIVERY HERO .....           | C.....  | .....06/13/2024 ..... | Various .....                    | .....                     | 145,907     | 144,503     | 0                                       | 4.C FE .....                                                              |
| P2121Y-AV-0 .....                                      | CARNIVAL CORP .....           | .....   | .....04/19/2024 ..... | J.P. MORGAN SECURITIES LLC ..... | .....                     | 153,730     | 153,565     | 0                                       | 3.B FE .....                                                              |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans |                               |         |                       |                                  |                           | 3,547,345   | 3,552,937   | 0                                       | XXX                                                                       |
| 2509999997. Total - Bonds - Part 3                     |                               |         |                       |                                  |                           | 247,296,349 | 249,790,162 | 958,082                                 | XXX                                                                       |
| 2509999998. Total - Bonds - Part 5                     |                               |         |                       |                                  |                           | XXX         | XXX         | XXX                                     | XXX                                                                       |
| 2509999999. Total - Bonds                              |                               |         |                       |                                  |                           | 247,296,349 | 249,790,162 | 958,082                                 | 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                                    |                               |         |                       |                                  |                           | 247,296,349 | XXX         | 958,082                                 | XXX                                                                       |

STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1                                                                       | 2                                              | 3            | 4                | 5                                                   | 6                               | 7                  | 8          | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|-------------------------------------------------------------------------|------------------------------------------------|--------------|------------------|-----------------------------------------------------|---------------------------------|--------------------|------------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                                                                         |                                                |              |                  |                                                     |                                 |                    |            |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification                                                    | Description                                    | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser                                | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..36179R-BW-8                                                           | G2 MA2753 - RMBS .....                         |              | 06/01/2024       | Paydown .....                                       |                                 | 13,535             | 13,535     | 14,046         | 14,479                                               | 0                                                  | (944)                                                  | 0                                                                             | (944)                                                                             | 0                                                                                   | 13,535                                                        | 0                                                    | 0                                         | 0                                   | 172                                                                   | 04/20/2045                                     | 1.A                                                                                                              |
| ..91282C-DG-3                                                           | UNITED STATES TREASURY .....                   |              | 05/28/2024       | JP Morgan Securities<br>Inc. ....                   |                                 | 2,486,558          | 2,715,000  | 2,705,667      | 2,709,642                                            | 0                                                  | 762                                                    | 0                                                                             | 762                                                                               | 0                                                                                   | 2,710,405                                                     | 0                                                    | (223,846)                                 | (223,846)                           | 17,679                                                                | 10/31/2026                                     | 1.A                                                                                                              |
| ..91282C-EC-1                                                           | UNITED STATES TREASURY .....                   |              | 05/28/2024       | JP Morgan Securities<br>Inc. ....                   |                                 | 4,665,938          | 5,040,000  | 4,904,949      | 4,951,321                                            | 0                                                  | 11,029                                                 | 0                                                                             | 11,029                                                                            | 0                                                                                   | 4,962,350                                                     | 0                                                    | (296,412)                                 | (296,412)                           | 70,361                                                                | 02/28/2027                                     | 1.A                                                                                                              |
| ..91282C-HW-4                                                           | UNITED STATES TREASURY .....                   |              | 05/28/2024       | Various .....                                       |                                 | 13,632,422         | 14,000,000 | 13,933,828     | 13,936,609                                           | 0                                                  | 2,841                                                  | 0                                                                             | 2,841                                                                             | 0                                                                                   | 13,939,449                                                    | 0                                                    | (307,027)                                 | (307,027)                           | 392,323                                                               | 08/31/2030                                     | 1.A                                                                                                              |
| ..91282C-JJ-1                                                           | UNITED STATES TREASURY .....                   |              | 05/08/2024       | BANK OF AMERICA<br>SECURITIES .....                 |                                 | 2,300,359          | 2,300,000  | 2,395,594      | 0                                                    | 0                                                  | (2,425)                                                | 0                                                                             | (2,425)                                                                           | 0                                                                                   | 2,393,169                                                     | 0                                                    | (92,810)                                  | (92,810)                            | 50,328                                                                | 11/15/2033                                     | 1.A                                                                                                              |
| ..91282C-JR-3                                                           | UNITED STATES TREASURY .....                   |              | 05/28/2024       | BANK OF AMERICA<br>SECURITIES .....                 |                                 | 3,354,732          | 3,475,000  | 3,433,079      | 0                                                    | 0                                                  | 2,816                                                  | 0                                                                             | 2,816                                                                             | 0                                                                                   | 3,435,895                                                     | 0                                                    | (81,162)                                  | (81,162)                            | 53,700                                                                | 12/31/2028                                     | 1.A                                                                                                              |
| ..91282C-KB-6                                                           | UNITED STATES TREASURY .....                   |              | 05/20/2024       | JP Morgan Securities<br>Inc. ....                   |                                 | 3,683,090          | 3,700,000  | 3,698,332      | 0                                                    | 0                                                  | 163                                                    | 0                                                                             | 163                                                                               | 0                                                                                   | 3,698,495                                                     | 0                                                    | (15,405)                                  | (15,405)                            | 38,131                                                                | 02/28/2026                                     | 1.A                                                                                                              |
| ..91282C-KG-5                                                           | UNITED STATES TREASURY .....                   |              | 05/20/2024       | Various .....                                       |                                 | 24,574,023         | 25,000,000 | 24,722,656     | 0                                                    | 0                                                  | 4,966                                                  | 0                                                                             | 4,966                                                                             | 0                                                                                   | 24,727,622                                                    | 0                                                    | (153,599)                                 | (153,599)                           | 128,484                                                               | 03/31/2029                                     | 1.A                                                                                                              |
| ..91282C-KH-3                                                           | UNITED STATES TREASURY .....                   |              | 05/20/2024       | JP Morgan Securities<br>Inc. ....                   |                                 | 1,490,156          | 1,500,000  | 1,493,555      | 0                                                    | 0                                                  | 396                                                    | 0                                                                             | 396                                                                               | 0                                                                                   | 1,493,950                                                     | 0                                                    | (3,794)                                   | (3,794)                             | 9,406                                                                 | 03/31/2026                                     | 1.A                                                                                                              |
| ..91282C-KJ-9                                                           | UNITED STATES TREASURY .....                   |              | 05/20/2024       | BANK OF AMERICA<br>SECURITIES .....                 |                                 | 5,012,120          | 5,030,000  | 4,993,847      | 0                                                    | 0                                                  | 1,001                                                  | 0                                                                             | 1,001                                                                             | 0                                                                                   | 4,994,847                                                     | 0                                                    | 17,272                                    | 17,272                              | 22,264                                                                | 04/15/2027                                     | 1.A                                                                                                              |
| ..91282C-KK-6                                                           | UNITED STATES TREASURY .....                   |              | 06/24/2024       | BANK OF AMERICA<br>SECURITIES .....                 |                                 | 6,359,701          | 6,350,000  | 6,344,191      | 0                                                    | 0                                                  | 235                                                    | 0                                                                             | 235                                                                               | 0                                                                                   | 6,344,425                                                     | 0                                                    | 15,275                                    | 15,275                              | 40,456                                                                | 04/30/2026                                     | 1.A                                                                                                              |
| ..91282C-KR-1                                                           | UNITED STATES TREASURY .....                   |              | 05/28/2024       | BANK OF AMERICA<br>SECURITIES .....                 |                                 | 4,638,806          | 4,670,000  | 4,649,751      | 0                                                    | 0                                                  | 242                                                    | 0                                                                             | 242                                                                               | 0                                                                                   | 4,649,993                                                     | 0                                                    | (11,188)                                  | (11,188)                            | 7,995                                                                 | 05/15/2027                                     | 1.A                                                                                                              |
| 0109999999. Subtotal - Bonds - U.S. Governments                         |                                                |              |                  |                                                     |                                 | 72,211,440         | 73,793,535 | 73,289,496     | 21,612,051                                           | 0                                                  | 21,081                                                 | 0                                                                             | 21,081                                                                            | 0                                                                                   | 73,364,136                                                    | 0                                                    | (1,152,696)                               | (1,152,696)                         | 831,299                                                               | XXX                                            | XXX                                                                                                              |
| ..452151-LF-8                                                           | ILLINOIS ST .....                              |              | 06/01/2024       | Paydown .....                                       |                                 | 58,824             | 58,824     | 58,009         | 0                                                    | 0                                                  | 814                                                    | 0                                                                             | 814                                                                               | 0                                                                                   | 58,824                                                        | 0                                                    | 0                                         | 0                                   | 1,500                                                                 | 06/01/2033                                     | 1.G FE                                                                                                           |
| ..93974D-YR-3                                                           | WASHINGTON ST .....                            |              | 04/09/2024       | PERSHING DIV OF DLJ SEC<br>LINDING .....            |                                 | 1,028,640          | 1,000,000  | 1,139,650      | 1,048,605                                            | 0                                                  | (5,030)                                                | 0                                                                             | (5,030)                                                                           | 0                                                                                   | 1,043,574                                                     | 0                                                    | (14,934)                                  | (14,934)                            | 34,722                                                                | 08/01/2040                                     | 1.B FE                                                                                                           |
| 0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions |                                                |              |                  |                                                     |                                 | 1,087,464          | 1,058,824  | 1,197,659      | 1,048,605                                            | 0                                                  | (4,216)                                                | 0                                                                             | (4,216)                                                                           | 0                                                                                   | 1,102,398                                                     | 0                                                    | (14,934)                                  | (14,934)                            | 36,222                                                                | XXX                                            | XXX                                                                                                              |
| ..154871-CJ-4                                                           | CENTRAL PLAINS ENERGY PROJ NEB GAS PROJ .....  |              | 04/09/2024       | PERSHING DIV OF DLJ SEC<br>LINDING .....            |                                 | 1,065,540          | 1,000,000  | 1,216,580      | 1,145,864                                            | 0                                                  | (3,571)                                                | 0                                                                             | (3,571)                                                                           | 0                                                                                   | 1,142,293                                                     | 0                                                    | (76,753)                                  | (76,753)                            | 30,556                                                                | 09/01/2033                                     | 2.A FE                                                                                                           |
| ..167727-C4-6                                                           | CHICAGO ILL WASTEWATER TRANSMISSION REV .....  |              | 04/08/2024       | TD SECURITIES (USA) LLC .....                       |                                 | 1,077,170          | 1,000,000  | 1,091,090      | 1,086,488                                            | 0                                                  | (2,067)                                                | 0                                                                             | (2,067)                                                                           | 0                                                                                   | 1,084,421                                                     | 0                                                    | (7,251)                                   | (7,251)                             | 47,979                                                                | 01/01/2053                                     | 1.D FE                                                                                                           |
| ..235586-CH-5                                                           | DALTON GA UTILS REV .....                      |              | 04/09/2024       | ICE BONDS SECURITIES ...                            |                                 | 944,196            | 950,000    | 1,015,360      | 978,469                                              | 0                                                  | (2,379)                                                | 0                                                                             | (2,379)                                                                           | 0                                                                                   | 976,090                                                       | 0                                                    | (31,895)                                  | (31,895)                            | 23,222                                                                | 03/01/2037                                     | 2.A FE                                                                                                           |
| ..392274-Q3-3                                                           | GREATER ORLANDO AVIATION AUTH ORLANDO FL ....  |              | 04/17/2024       | Jefferies .....                                     |                                 | 917,813            | 890,000    | 1,065,045      | 947,649                                              | 0                                                  | (6,046)                                                | 0                                                                             | (6,046)                                                                           | 0                                                                                   | 941,603                                                       | 0                                                    | (23,790)                                  | (23,790)                            | 24,475                                                                | 10/01/2030                                     | 1.D FE                                                                                                           |
| ..45201Y-M7-9                                                           | ILLINOIS HSG DEV AUTH REV .....                |              | 04/09/2024       | J P MORGAN SECURITIES ..                            |                                 | 918,170            | 1,000,000  | 961,250        | 974,679                                              | 0                                                  | 819                                                    | 0                                                                             | 819                                                                               | 0                                                                                   | 975,498                                                       | 0                                                    | (57,328)                                  | (57,328)                            | 20,139                                                                | 08/01/2031                                     | 1.C FE                                                                                                           |
| ..452022-AZ-9                                                           | ILLINOIS FIN AUTH CHARTER SCH REV .....        |              | 04/17/2024       | BANK OF NEW<br>YORK/FINBONDS, INC .....             |                                 | 251,215            | 250,000    | 271,948        | 259,618                                              | 0                                                  | (682)                                                  | 0                                                                             | (682)                                                                             | 0                                                                                   | 258,936                                                       | 0                                                    | (7,721)                                   | (7,721)                             | 4,792                                                                 | 12/01/2031                                     | 2.B FE                                                                                                           |
| ..452022-BA-3                                                           | ILLINOIS FIN AUTH CHARTER SCH REV .....        |              | 04/17/2024       | RBC CAPITAL MARKETS<br>WELLS FARGO SECURITIES ..    |                                 | 468,934            | 465,000    | 503,823        | 482,037                                              | 0                                                  | (1,207)                                                | 0                                                                             | (1,207)                                                                           | 0                                                                                   | 480,830                                                       | 0                                                    | (11,896)                                  | (11,896)                            | 8,913                                                                 | 12/01/2032                                     | 2.B FE                                                                                                           |
| ..45203K-AJ-4                                                           | ILLINOIS FIN AUTH STUDENT HSG & ACADEMIC ..... |              | 04/17/2024       | LLC .....                                           |                                 | 404,752            | 400,000    | 450,176        | 413,668                                              | 7,115                                              | (1,616)                                                | 0                                                                             | 5,499                                                                             | 0                                                                                   | 419,167                                                       | 0                                                    | (14,415)                                  | (14,415)                            | 13,556                                                                | 02/15/2029                                     | 3.A FE                                                                                                           |
| ..45203K-AK-1                                                           | ILLINOIS FIN AUTH STUDENT HSG & ACADEMIC ..... |              | 04/17/2024       | MESROW FINANCIAL INC.<br>PERSHING DIV OF DLJ SEC .. |                                 | 507,460            | 500,000    | 559,670        | 516,270                                              | 8,492                                              | (1,923)                                                | 0                                                                             | 6,569                                                                             | 0                                                                                   | 522,839                                                       | 0                                                    | (15,379)                                  | (15,379)                            | 16,944                                                                | 02/15/2030                                     | 3.A FE                                                                                                           |
| ..462590-LV-0                                                           | IOWA STUDENT LN LIQUIDITY CORP STUDENT L ....  |              | 04/17/2024       | PERSHING DIV OF DLJ SEC<br>LINDING .....            |                                 | 601,920            | 600,000    | 659,484        | 609,170                                              | 0                                                  | (2,957)                                                | 0                                                                             | (2,957)                                                                           | 0                                                                                   | 606,213                                                       | 0                                                    | (4,293)                                   | (4,293)                             | 11,500                                                                | 12/01/2024                                     | 1.F FE                                                                                                           |
| ..469480-AP-2                                                           | JACKSONVILLE ALA PUB EDL BLDG AUTH HIGH E .... |              | 04/09/2024       | PERSHING DIV OF DLJ SEC<br>LINDING .....            |                                 | 964,393            | 970,000    | 1,094,344      | 1,019,735                                            | 0                                                  | (3,745)                                                | 0                                                                             | (3,745)                                                                           | 0                                                                                   | 1,015,991                                                     | 0                                                    | (51,598)                                  | (51,598)                            | 37,722                                                                | 07/01/2044                                     | 2.A FE                                                                                                           |
| ..54627R-AL-4                                                           | LASGOV 22A A1 - ABS .....                      |              | 02/01/2024       | Paydown .....                                       |                                 | 0                  | (3)        | (3)            | (3)                                                  | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | (3)                                                           | 0                                                    | 3                                         | 3                                   | 0                                                                     | 02/01/2029                                     | 1.A FE                                                                                                           |
| ..59447T-SM-6                                                           | MICHIGAN FIN AUTH REV .....                    |              | 04/09/2024       | MORGAN STANLEY & COMPANY .....                      |                                 | 1,041,910          | 1,000,000  | 1,124,110      | 1,064,258                                            | 0                                                  | (3,396)                                                | 0                                                                             | (3,396)                                                                           | 0                                                                                   | 1,060,862                                                     | 0                                                    | (18,952)                                  | (18,952)                            | 22,222                                                                | 11/01/2043                                     | 1.D FE                                                                                                           |
| ..62813N-BB-1                                                           | MUSKOGEE OKLA INDL TR EDL FACS LEASE REV ....  |              | 04/09/2024       | BANK OF OKLAHOMA NA<br>PERSHING DIV OF DLJ SEC ..   |                                 | 990,130            | 1,000,000  | 1,132,690      | 1,081,472                                            | 0                                                  | (3,716)                                                | 0                                                                             | (3,716)                                                                           | 0                                                                                   | 1,077,756                                                     | 0                                                    | (87,626)                                  | (87,626)                            | 24,444                                                                | 09/01/2031                                     | 2.B FE                                                                                                           |
| ..641454-AB-9                                                           | NEVADA ST DEPT BUSINESS & IND CHATER SCH ....  |              | 04/17/2024       | LINDING .....                                       |                                 | 235,376            | 235,000    | 254,376        | 239,275                                              | 0                                                  | (815)                                                  | 0                                                                             | (815)                                                                             | 0                                                                                   | 238,461                                                       | 0                                                    | (3,085)                                   | (3,085)                             | 8,943                                                                 | 07/15/2027                                     | 2.C FE                                                                                                           |
| ..677555-X6-6                                                           | OHIO ST ECONOMIC DEV REV .....                 |              | 05/02/2024       | Call @ 100.00 .....                                 |                                 | 100,000            | 100,000    | 85,400         | 86,519                                               | 0                                                  | 336                                                    | 0                                                                             | 336                                                                               | 0                                                                                   | 86,855                                                        | 0                                                    | 13,145                                    | 13,145                              | 802                                                                   | 12/01/2036                                     | 1.B FE                                                                                                           |
| ..735389-D8-8                                                           | PORT SEATTLE WASH REV .....                    |              | 04/09/2024       | B.C. ZIEGLER & CO. ....                             |                                 | 1,027,200          | 1,000,000  | 1,123,930      | 1,050,928                                            | 0                                                  | (4,021)                                                | 0                                                                             | (4,021)                                                                           | 0                                                                                   | 1,046,907                                                     | 0                                                    | (19,707)                                  | (19,707)                            | 22,222                                                                | 05/01/2037                                     | 1.D FE                                                                                                           |

STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1                                                    | 2                                              | 3        | 4             | 5                                              | 6                         | 7             | 8          | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |                                           |                                                            |                                                              |                                                                | 16                                             | 17                                       | 18                               | 19                            | 20                                                  | 21                                | 22                                                                           |
|------------------------------------------------------|------------------------------------------------|----------|---------------|------------------------------------------------|---------------------------|---------------|------------|-------------|------------------------------------------|-------------------------------------------|-------------------------------------------|------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|-----------------------------------------------------|-----------------------------------|------------------------------------------------------------------------------|
|                                                      |                                                |          |               |                                                |                           |               |            |             |                                          | 11                                        | 12                                        | 13                                                         | 14                                                           | 15                                                             |                                                |                                          |                                  |                               |                                                     |                                   |                                                                              |
| CUSIP Identification                                 | Description                                    | For-eign | Disposal Date | Name of Purchaser                              | Number of Shares of Stock | Consideration | 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 |
| ..74442E-BZ-2                                        | PUBLIC FIN AUTH WIS ED REV .....               | .....    | 04/17/2024    | RBC CAPITAL MARKETS ....                       | .....                     | 494,875       | 505,000    | 516,832     | 505,989                                  | .....0                                    | .....(592)                                | .....0                                                     | .....(592)                                                   | .....0                                                         | 505,397                                        | .....0                                   | .....(10,522)                    | .....(10,522)                 | 16,160                                              | 07/01/2027                        | 2.C FE ....                                                                  |
| ..759861-DN-4                                        | RENO NEV SALES TAX REV .....                   | .....    | 04/09/2024    | MESIROW FINANCIAL INC. TD SECURITIES (USA) LLC | .....                     | 1,059,320     | 1,000,000  | 1,130,050   | 1,067,162                                | .....0                                    | .....(3,479)                              | .....0                                                     | .....(3,479)                                                 | .....0                                                         | 1,063,684                                      | .....0                                   | .....(4,364)                     | .....(4,364)                  | 18,056                                              | 06/01/2036                        | 1.E FE ....                                                                  |
| ..798136-VS-3                                        | SAN JOSE CALIF ARPT REV .....                  | .....    | 04/11/2024    | TD SECURITIES (USA) LLC                        | .....                     | 509,355       | 500,000    | 574,530     | 527,501                                  | .....0                                    | .....(2,383)                              | .....0                                                     | .....(2,383)                                                 | .....0                                                         | 525,118                                        | .....0                                   | .....(15,763)                    | .....(15,763)                 | 15,556                                              | 03/01/2041                        | 1.F FE ....                                                                  |
| ..837123-HL-5                                        | SOUTH CAROLINA ST PORTS AUTH PORTS REV .....   | .....    | 04/17/2024    |                                                | .....                     | 895,629       | 880,000    | 1,003,209   | 940,188                                  | .....0                                    | .....(3,744)                              | .....0                                                     | .....(3,744)                                                 | .....0                                                         | 936,444                                        | .....0                                   | .....(40,815)                    | .....(40,815)                 | 35,200                                              | 07/01/2043                        | 1.E FE ....                                                                  |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues |                                                |          |               |                                                |                           | 14,475,357    | 14,244,997 | 15,833,893  | 14,996,935                               | 15,607                                    | (47,182)                                  | 0                                                          | (31,575)                                                     | 0                                                              | 14,965,360                                     | 0                                        | (490,003)                        | (490,003)                     | 403,402                                             | XXX                               | XXX                                                                          |
| ..00253P-AA-6                                        | AAR ESCROW ISSUER LLC .....                    | .....    | 05/01/2024    | Bank of America .....                          | .....                     | 45,225        | 45,000     | 45,000      | .....0                                   | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 45,000                                         | .....0                                   | .....225                         | .....225                      | 523                                                 | 03/15/2029                        | 3.B FE ....                                                                  |
| ..00489L-AL-7                                        | ACRISURE LLC .....                             | .....    | 06/06/2024    | Various .....                                  | .....                     | 14,070        | 14,000     | 14,000      | .....0                                   | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 14,000                                         | .....0                                   | .....70                          | .....70                       | 0                                                   | 11/06/2030                        | 4.B FE ....                                                                  |
| ..00834T-AA-6                                        | AFFRM 212Z A - ABS .....                       | .....    | 06/15/2024    | Paydown .....                                  | .....                     | 323,098       | 323,098    | 322,882     | 323,072                                  | .....0                                    | .....25                                   | .....0                                                     | .....25                                                      | .....0                                                         | 323,098                                        | .....0                                   | .....0                           | .....0                        | 1,562                                               | 11/16/2026                        | 1.A FE ....                                                                  |
| ..00834W-AA-9                                        | AFFRM 2022-A A - ABS .....                     | .....    | 05/15/2024    | Paydown .....                                  | .....                     | 15,000,000    | 15,000,000 | 14,998,320  | 14,999,884                               | .....0                                    | .....116                                  | .....0                                                     | .....116                                                     | .....0                                                         | 15,000,000                                     | .....0                                   | .....0                           | .....0                        | 268,750                                             | 05/17/2027                        | 1.A FE ....                                                                  |
| ..019576-AA-5                                        | ALLIED UNIVERSAL HOLDCO LLC .....              | .....    | 05/13/2024    | Call @ 97.12 .....                             | .....                     | 142,774       | 145,530    | 156,923     | 145,530                                  | 2,793                                     | (958)                                     | .....0                                                     | .....1,836                                                   | .....0                                                         | 147,366                                        | .....0                                   | .....(4,592)                     | .....(4,592)                  | 6,027                                               | 07/15/2026                        | 4.C FE ....                                                                  |
| ..023765-AA-8                                        | AMERICAN AIRLINES 2016-2 PASS THROUGH TR ..... | .....    | 06/15/2024    | Paydown .....                                  | .....                     | 45,000        | 45,000     | 42,685      | 43,689                                   | .....0                                    | .....1,311                                | .....0                                                     | .....1,311                                                   | .....0                                                         | 45,000                                         | .....0                                   | .....0                           | .....0                        | 720                                                 | 12/15/2029                        | 1.G FE ....                                                                  |
| ..02406P-AY-6                                        | AMERICAN AXLE & MANUFACTURING INC .....        | .....    | 05/21/2024    | Call @ 100.00 MIZUHO SECURITIES USA INC.       | .....                     | 60,000        | 60,000     | 61,538      | 59,100                                   | 900                                       | .....0                                    | .....0                                                     | .....900                                                     | .....0                                                         | 60,000                                         | .....0                                   | .....0                           | .....0                        | 2,056                                               | 03/15/2026                        | 4.B FE ....                                                                  |
| ..02665W-FD-8                                        | AMERICAN HONDA FINANCE CORP .....              | .....    | 06/06/2024    | .....                                          | .....                     | 4,988,400     | 5,000,000  | 4,997,250   | .....0                                   | .....0                                    | .....198                                  | .....0                                                     | .....198                                                     | .....0                                                         | 4,997,448                                      | .....0                                   | .....(9,048)                     | .....(9,048)                  | 57,167                                              | 03/12/2027                        | 1.G FE ....                                                                  |
| ..03027W-AM-4                                        | AMETOW 231 A - RMBS .....                      | .....    | 05/28/2024    | BARCLAYS CAPITAL INC. ..                       | .....                     | 9,970,000     | 10,000,000 | 10,000,000  | 10,000,000                               | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 10,000,000                                     | .....0                                   | .....(30,000)                    | .....(30,000)                 | 250,100                                             | 03/15/2053                        | 1.A FE ....                                                                  |
| ..030981-AK-0                                        | AMERIGAS PARTNERS LP .....                     | .....    | 06/27/2024    | Call @ 100.00 JP MORGAN SECURITIES LLC         | .....                     | 1,161,780     | 1,156,000  | 1,121,765   | 1,094,602                                | 3,231                                     | 6,953                                     | .....0                                                     | .....10,183                                                  | .....0                                                         | 1,139,806                                      | .....0                                   | .....16,194                      | .....16,194                   | 38,225                                              | 05/20/2025                        | 4.A FE ....                                                                  |
| ..030981-AL-8                                        | AMERIGAS PARTNERS LP .....                     | .....    | 04/16/2024    | .....                                          | .....                     | 63,196        | 66,000     | 63,195      | 63,883                                   | .....0                                    | .....21                                   | .....0                                                     | .....21                                                      | .....0                                                         | 63,903                                         | .....0                                   | .....(707)                       | .....(707)                    | 1,542                                               | 05/20/2027                        | 4.A FE ....                                                                  |
| ..030981-AM-6                                        | AMERIGAS PARTNERS LP .....                     | .....    | 05/03/2024    | GOLDMAN, SACHS & CO. ...                       | .....                     | 81,051        | 79,000     | 79,000      | 79,000                                   | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 79,000                                         | .....0                                   | .....2,051                       | .....2,051                    | 3,196                                               | 06/01/2028                        | 4.A FE ....                                                                  |
| ..03330A-AE-2                                        | ANCHC 3-R C - CDO .....                        | .....    | 06/19/2024    | Various .....                                  | .....                     | 1,000,000     | 1,000,000  | 968,750     | 1,013,582                                | .....0                                    | .....(13,582)                             | .....0                                                     | .....(13,582)                                                | .....0                                                         | 1,000,000                                      | .....0                                   | .....0                           | .....0                        | 48,488                                              | 01/28/2031                        | 1.F FE ....                                                                  |
| ..03330N-AJ-3                                        | ANCHC 11R AR - CDO .....                       | .....    | 06/28/2024    | Paydown .....                                  | .....                     | 5,000,000     | 5,000,000  | 5,000,000   | 5,000,000                                | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 5,000,000                                      | .....0                                   | .....0                           | .....0                        | 229,896                                             | 07/22/2032                        | 1.A FE ....                                                                  |
| ..03690A-AK-2                                        | ANTERO MIDSTREAM PARTNERS LP .....             | .....    | 05/02/2024    | GOLDMAN, SACHS & CO. ...                       | .....                     | 96,630        | 97,000     | 97,000      | .....0                                   | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 97,000                                         | .....0                                   | .....(370)                       | .....(370)                    | 1,935                                               | 02/01/2032                        | 3.C FE ....                                                                  |
| ..03690E-AA-6                                        | ANTERO MIDSTREAM PARTNERS LP .....             | .....    | 05/16/2024    | Call @ 100.00 .....                            | .....                     | 562,869       | 552,000    | 560,295     | 557,616                                  | .....0                                    | .....(835)                                | .....0                                                     | .....(835)                                                   | .....0                                                         | 556,937                                        | .....0                                   | .....(4,937)                     | .....(4,937)                  | 32,725                                              | 05/15/2026                        | 3.A FE ....                                                                  |
| ..03765X-AG-1                                        | APID XXII A1R - CDO .....                      | .....    | 04/22/2024    | Paydown .....                                  | .....                     | 1,197,737     | 1,197,737  | 1,197,737   | 1,197,737                                | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 1,197,737                                      | .....0                                   | .....0                           | .....0                        | 41,172                                              | 04/21/2031                        | 1.A FE ....                                                                  |
| ..03969A-AQ-3                                        | ARDAGH PACKAGING FINANCE PLC .....             | C.....   | 06/13/2024    | Call @ 100.00 .....                            | .....                     | 525,000       | 525,000    | 552,681     | 517,656                                  | 18,032                                    | (2,282)                                   | .....0                                                     | .....15,750                                                  | .....0                                                         | 525,000                                        | .....0                                   | .....0                           | .....0                        | 17,073                                              | 04/30/2025                        | 4.C FE ....                                                                  |
| ..04302X-AA-2                                        | ARTERA SERVICES LLC .....                      | .....    | 06/10/2024    | Bank of America MIZUHO SECURITIES USA INC.     | .....                     | 12,300        | 12,000     | 12,000      | .....0                                   | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 12,000                                         | .....0                                   | .....300                         | .....300                      | 346                                                 | 02/15/2031                        | 4.C FE ....                                                                  |
| ..04685A-2L-4                                        | ATHENE GLOBAL FUNDING .....                    | .....    | 04/03/2024    | MORGAN STANLEY & CO. LLC                       | .....                     | 3,592,582     | 3,683,000  | 3,564,076   | 3,637,162                                | .....0                                    | .....11,413                               | .....0                                                     | .....11,413                                                  | .....0                                                         | 3,648,576                                      | .....0                                   | .....(55,993)                    | .....(55,993)                 | 66,754                                              | 01/14/2025                        | 1.E FE ....                                                                  |
| ..06406R-BV-8                                        | BANK OF NEW YORK MELLON CORP .....             | .....    | 05/28/2024    | .....                                          | .....                     | 7,425,225     | 7,500,000  | 7,500,000   | .....0                                   | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 7,500,000                                      | .....0                                   | .....(74,775)                    | .....(74,775)                 | 77,734                                              | 03/14/2030                        | 1.E FE ....                                                                  |
| ..07133P-AA-7                                        | BATLIN 17 A1 - CDO .....                       | .....    | 06/28/2024    | Paydown .....                                  | .....                     | 2,000,000     | 2,000,000  | 2,000,000   | 2,000,000                                | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 2,000,000                                      | .....0                                   | .....0                           | .....0                        | 96,289                                              | 03/09/2034                        | 1.A FE ....                                                                  |
| ..118230-AN-1                                        | BUCKEYE PARTNERS LP .....                      | .....    | 06/18/2024    | Call @ 99.70 .....                             | .....                     | 283,148       | 284,000    | 281,870     | 281,870                                  | 4,714                                     | 263                                       | .....0                                                     | .....4,978                                                   | .....0                                                         | 283,830                                        | .....0                                   | .....(682)                       | .....(682)                    | 7,749                                               | 10/15/2024                        | 3.C FE ....                                                                  |
| ..118230-AT-8                                        | BUCKEYE PARTNERS LP .....                      | .....    | 06/18/2024    | Call @ 99.00 .....                             | .....                     | 113,850       | 115,000    | 115,000     | 115,000                                  | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 115,000                                        | .....0                                   | .....(1,150)                     | .....(1,150)                  | 0                                                   | 03/01/2025                        | 3.C FE ....                                                                  |
| ..125430-BN-9                                        | CHS/COMMUNITY HEALTH SYSTEMS INC .....         | .....    | 05/21/2024    | Various .....                                  | .....                     | 36,900        | 36,000     | 36,720      | .....0                                   | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 36,720                                         | .....0                                   | .....180                         | .....180                      | 1,773                                               | 01/15/2032                        | 4.C FE ....                                                                  |
| ..126307-AQ-0                                        | CSC HOLDINGS LLC .....                         | .....    | 06/13/2024    | Various .....                                  | .....                     | 561,241       | 685,000    | 667,683     | 613,340                                  | 47,553                                    | 1,646                                     | .....0                                                     | .....49,199                                                  | .....0                                                         | 662,539                                        | .....0                                   | .....(101,298)                   | .....(101,298)                | 24,515                                              | 04/15/2027                        | 5.A FE ....                                                                  |
| ..12653C-AK-4                                        | CNX RESOURCES CORP .....                       | .....    | 04/26/2024    | LLC/S/L CONDUIT .....                          | .....                     | 198,450       | 196,000    | 189,140     | 189,832                                  | .....0                                    | .....56                                   | .....0                                                     | .....56                                                      | .....0                                                         | 189,888                                        | .....0                                   | .....8,562                       | .....8,562                    | 4,216                                               | 01/15/2031                        | 3.B FE ....                                                                  |
| ..13057Q-AK-3                                        | CALIFORNIA RESOURCES CORP .....                | .....    | 06/12/2024    | Various .....                                  | .....                     | 46,365        | 46,000     | 46,000      | .....0                                   | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 46,000                                         | .....0                                   | .....365                         | .....365                      | 66                                                  | 06/15/2029                        | 3.C FE ....                                                                  |
| ..13123X-BD-3                                        | CALLON PETROLEUM CO .....                      | .....    | 03/11/2024    | Call @ 101.59 .....                            | .....                     | 0             | 0          | .....0      | .....0                                   | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | .....0                                         | .....0                                   | .....0                           | .....0                        | 2,013                                               | 08/01/2028                        | 3.C FE ....                                                                  |
| ..14913U-AF-7                                        | CATERPILLAR FINANCIAL SERVICES CORP .....      | .....    | 05/30/2024    | GOLDMAN SACHS & CO, NY                         | .....                     | 4,985,800     | 5,000,000  | 4,998,850   | .....0                                   | .....0                                    | .....143                                  | .....0                                                     | .....143                                                     | .....0                                                         | 4,998,993                                      | .....0                                   | .....(13,193)                    | .....(13,193)                 | 65,931                                              | 02/27/2026                        | 1.F FE ....                                                                  |
| ..150190-AF-3                                        | CEDAR FAIR LP .....                            | .....    | 05/02/2024    | Call @ 100.00 .....                            | .....                     | 869,000       | 869,000    | 856,913     | 674,270                                  | 371                                       | 1,656                                     | .....0                                                     | .....2,027                                                   | .....0                                                         | 863,801                                        | .....0                                   | .....5,199                       | .....5,199                    | 24,882                                              | 05/01/2025                        | 3.B FE ....                                                                  |
| ..15135B-AY-7                                        | CENTENE CORP .....                             | .....    | 05/01/2024    | Various .....                                  | .....                     | 348,453       | 399,000    | 347,314     | 355,407                                  | .....0                                    | .....696                                  | .....0                                                     | .....696                                                     | .....0                                                         | 356,103                                        | .....0                                   | .....(7,650)                     | .....(7,650)                  | 2,919                                               | 07/15/2025                        | 2.C FE ....                                                                  |
| ..161175-AY-0                                        | CHARTER COMMUNICATIONS OPERATING LLC .....     | .....    | 05/24/2024    | Call @ 99.39 .....                             | .....                     | 1,513,771     | 1,523,000  | 1,654,957   | 1,556,987                                | .....0                                    | .....(10,102)                             | .....0                                                     | .....(10,102)                                                | .....0                                                         | 1,546,885                                      | .....0                                   | .....(33,115)                    | .....(33,115)                 | 56,700                                              | 07/23/2028                        | 2.C FE ....                                                                  |
| ..16412X-AC-9                                        | CHENIERE CORPUS CHRISTI HOLDINGS LLC .....     | .....    | 04/04/2024    | Call @ 100.00 .....                            | .....                     | 1,252,193     | 1,250,000  | 1,428,038   | 1,285,631                                | .....0                                    | .....(12,183)                             | .....0                                                     | .....(12,183)                                                | .....0                                                         | 1,273,447                                      | .....0                                   | .....(23,447)                    | .....(23,447)                 | 58,087                                              | 03/31/2025                        | 2.B FE ....                                                                  |
| ..18060T-AA-3                                        | CLARIOS GLOBAL LP .....                        | .....    | 04/12/2024    | MORGAN STANLEY & COMPANY                       | .....                     | 207,771       | 208,000    | 214,661     | 208,213                                  | 315                                       | (410)                                     | .....0                                                     | .....(95)                                                    | .....0                                                         | 208,118                                        | .....0                                   | .....(347)                       | .....(347)                    | 5,889                                               | 05/15/2025                        | 4.A FE ....                                                                  |

STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1                    | 2                                              | 3            | 4                | 5                                                                   | 6                               | 7                  | 8               | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|------------------------------------------------|--------------|------------------|---------------------------------------------------------------------|---------------------------------|--------------------|-----------------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                                |              |                  |                                                                     |                                 |                    |                 |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                                    | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser                                                | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value       | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..185899-AG-6        | CLEVELAND-CLIFFS INC .....                     |              | 04/03/2024       | Call @ 100.00 .....                                                 |                                 | 710,799            | .....699,000    | .....701,240   | .....698,871                                         | .....1,962                                         | .....(286)                                             | .....0                                                                        | .....1,676                                                                        | .....0                                                                              | .....700,547                                                  | .....0                                               | .....(1,547)                              | .....(1,547)                        | .....37,750                                                           | 03/15/2026                                     | 3.A FE                                                                                                           |
| ..205768-AU-8        | COMSTOCK RESOURCES INC .....                   |              | 05/22/2024       | Various .....                                                       |                                 | 36,873             | .....39,000     | .....36,270    | .....0                                               | .....0                                             | .....42                                                | .....0                                                                        | .....42                                                                           | .....0                                                                              | .....36,312                                                   | .....0                                               | .....561                                  | .....561                            | .....250                                                              | 03/01/2029                                     | 4.B FE                                                                                                           |
| ..22208W-AA-1        | COUGAR JV SUBSIDIARY LLC .....                 |              | 05/07/2024       | Bank of America .....                                               |                                 | 33,578             | .....33,000     | .....33,000    | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....33,000                                                   | .....0                                               | .....578                                  | .....578                            | .....0                                                                | 05/15/2032                                     | 4.B FE                                                                                                           |
| ..225655-20-8        | CRESCENT CAPITAL BDC INC .....                 |              | 06/11/2024       | Various .....                                                       |                                 | 38,246             | .....39,725     | .....39,858    | .....39,725                                          | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....39,725                                                   | .....0                                               | .....(1,479)                              | .....(1,479)                        | .....1,373                                                            | 05/25/2026                                     | 2.C FE                                                                                                           |
| ..231021-AV-8        | CUMMINS INC .....                              |              | 06/06/2024       | US BANCORP .....                                                    |                                 | 2,511,575          | .....2,500,000  | .....2,495,300 | .....0                                               | .....0                                             | .....249                                               | .....0                                                                        | .....249                                                                          | .....0                                                                              | .....2,495,549                                                | .....0                                               | .....16,026                               | .....16,026                         | .....36,410                                                           | 02/20/2029                                     | 1.F FE                                                                                                           |
| ..233046-AN-1        | DNKN 2021-1 A2I - RMBS .....                   |              | 05/20/2024       | Paydown .....                                                       |                                 | 20,000             | .....20,000     | .....20,000    | .....20,000                                          | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....20,000                                                   | .....0                                               | .....0                                    | .....0                              | .....205                                                              | 11/20/2051                                     | 2.B FE                                                                                                           |
| ..247361-ZV-3        | DELTA AIRLINES 2020-1 CLASS AA PASS THRO ..... |              | 06/10/2024       | 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                                                                                                           |
| ..25461L-AA-0        | DIRECTV FINANCING LLC .....                    |              | 04/23/2024       | PERSHING DIV OF DLJ SEC<br>LNDING .....                             |                                 | 333,034            | .....355,000    | .....324,004   | .....323,373                                         | .....5,072                                         | .....1,987                                             | .....0                                                                        | .....7,059                                                                        | .....0                                                                              | .....330,432                                                  | .....0                                               | .....2,603                                | .....2,603                          | .....14,484                                                           | 08/15/2027                                     | 3.B FE                                                                                                           |
| ..26885B-AP-5        | EQM MIDSTREAM PARTNERS LP .....                |              | 04/10/2024       | Various .....                                                       |                                 | 64,320             | .....64,000     | .....64,000    | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....64,000                                                   | .....0                                               | .....320                                  | .....320                            | .....521                                                              | 04/01/2029                                     | 3.C FE                                                                                                           |
| ..276480-AK-6        | EASTERN GAS TRANSMISSION AND STORAGE INC ..... |              | 04/04/2024       | TRADEWEB DIRECT LLC .....                                           |                                 | 258,858            | .....263,000    | .....262,274   | .....262,925                                         | .....0                                             | .....21                                                | .....0                                                                        | .....21                                                                           | .....0                                                                              | .....262,946                                                  | .....0                                               | .....(4,088)                              | .....(4,088)                        | .....2,972                                                            | 12/15/2024                                     | 1.G FE                                                                                                           |
| ..29002G-AB-7        | ELMW4 IV A - CDO .....                         |              | 05/20/2024       | Paydown .....                                                       |                                 | 4,000,000          | .....4,000,000  | .....4,015,120 | .....4,187,728                                       | .....0                                             | .....(187,728)                                         | .....0                                                                        | .....(187,728)                                                                    | .....0                                                                              | .....4,000,000                                                | .....0                                               | .....0                                    | .....0                              | .....165,205                                                          | 04/15/2033                                     | 1.A FE                                                                                                           |
| ..345397-D8-3        | FORD MOTOR CREDIT COMPANY LLC .....            |              | 04/10/2024       | CITIGROUP GLOBAL MARKETS<br>INC. ....                               |                                 | 4,968,950          | .....5,000,000  | .....4,993,900 | .....0                                               | .....0                                             | .....57                                                | .....0                                                                        | .....57                                                                           | .....0                                                                              | .....4,993,957                                                | .....0                                               | .....(25,007)                             | .....(25,007)                       | .....78,139                                                           | 03/05/2027                                     | 2.C FE                                                                                                           |
| ..34968M-AA-0        | FORTRESS INTERMEDIATE 3 INC .....              |              | 05/28/2024       | Various .....                                                       |                                 | 73,789             | .....73,000     | .....73,000    | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....73,000                                                   | .....0                                               | .....789                                  | .....789                            | .....112                                                              | 06/01/2031                                     | 4.B FE                                                                                                           |
| ..36168Q-AJ-3        | GFL ENVIRONMENTAL INC .....                    |              | 06/17/2024       | Call @ 100.00 .....                                                 |                                 | 365,000            | .....365,000    | .....365,000   | .....358,156                                         | .....6,844                                         | .....0                                                 | .....0                                                                        | .....6,844                                                                        | .....0                                                                              | .....365,000                                                  | .....0                                               | .....0                                    | .....0                              | .....8,446                                                            | 06/01/2025                                     | 3.C FE                                                                                                           |
| ..37045X-EQ-5        | GENERAL MOTORS FINANCIAL COMPANY INC .....     |              | 05/07/2024       | Various .....                                                       |                                 | 9,958,050          | .....10,000,000 | .....9,991,200 | .....0                                               | .....0                                             | .....1,169                                             | .....0                                                                        | .....1,169                                                                        | .....0                                                                              | .....9,992,369                                                | .....0                                               | .....(34,319)                             | .....(34,319)                       | .....121,500                                                          | 05/08/2027                                     | 2.B FE                                                                                                           |
| ..371559-AB-1        | GENESSEE & WYOMING INC .....                   |              | 05/14/2024       | Jefferies .....                                                     |                                 | 123,123            | .....124,000    | .....124,000   | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....124,000                                                  | .....0                                               | .....(878)                                | .....(878)                          | .....673                                                              | 04/15/2032                                     | 3.C FE                                                                                                           |
| ..37185L-AK-8        | GENESIS ENERGY LP .....                        |              | 06/05/2024       | Call @ 100.00 .....                                                 |                                 | 130,000            | .....130,000    | .....123,988   | .....125,111                                         | .....0                                             | .....815                                               | .....0                                                                        | .....815                                                                          | .....0                                                                              | .....125,927                                                  | .....0                                               | .....4,073                                | .....4,073                          | .....4,514                                                            | 05/15/2026                                     | 4.C FE                                                                                                           |
| ..376535-B8-6        | GLADSTONE CAPITAL CORP .....                   |              | 03/22/2024       | Adjustment .....                                                    |                                 | 0                  | .....0          | .....0         | .....3                                               | .....0                                             | .....(3)                                               | .....0                                                                        | .....(3)                                                                          | .....0                                                                              | .....0                                                        | .....0                                               | .....0                                    | .....0                              | .....(73)                                                             | 09/01/2028                                     | 1.G PL                                                                                                           |
| ..37892A-AA-8        | GLOBAL NET LEASE INC .....                     |              | 04/17/2024       | GOLDMAN, SACHS & CO. ...<br>MORGAN STANLEY & CO. ...                |                                 | 431,718            | .....507,000    | .....410,670   | .....428,855                                         | .....0                                             | .....644                                               | .....0                                                                        | .....644                                                                          | .....0                                                                              | .....429,499                                                  | .....0                                               | .....2,219                                | .....2,219                          | .....6,485                                                            | 12/15/2027                                     | 3.A FE                                                                                                           |
| ..38136N-AQ-9        | GLM BR AR - CDO .....                          |              | 05/20/2024       | LLC .....                                                           |                                 | 7,010,500          | .....7,000,000  | .....7,000,000 | .....7,000,000                                       | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....7,000,000                                                | .....0                                               | .....10,500                               | .....10,500                         | .....283,158                                                          | 10/20/2034                                     | 1.A FE                                                                                                           |
| ..38147U-AE-7        | GOLDMAN SACHS BDC INC .....                    |              | 05/13/2024       | SECURITIES (USA), INC. ....                                         |                                 | 5,053,050          | .....5,000,000  | .....4,979,200 | .....0                                               | .....0                                             | .....1,128                                             | .....0                                                                        | .....1,128                                                                        | .....0                                                                              | .....4,980,328                                                | .....0                                               | .....72,722                               | .....72,722                         | .....56,667                                                           | 03/11/2027                                     | 2.C FE                                                                                                           |
| ..402635-AR-7        | GULFPORT ENERGY OPERATING CORP .....           |              | 04/30/2024       | Various .....                                                       |                                 | 54,695             | .....53,993     | .....54,533    | .....54,388                                          | .....0                                             | .....(8)                                               | .....0                                                                        | .....(8)                                                                          | .....0                                                                              | .....54,380                                                   | .....0                                               | .....315                                  | .....315                            | .....1,764                                                            | 05/17/2026                                     | 3.C FE                                                                                                           |
| ..42704L-AE-4        | HERC HOLDINGS INC .....                        |              | 06/12/2024       | BNY/SUNTRUST CAPITAL<br>MARKETS .....                               |                                 | 27,236             | .....27,000     | .....27,000    | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....27,000                                                   | .....0                                               | .....236                                  | .....236                            | .....30                                                               | 06/15/2029                                     | 3.C FE                                                                                                           |
| ..431571-AD-0        | HILLENBRAND INC .....                          |              | 06/18/2024       | Call @ 100.00 .....                                                 |                                 | 250,000            | .....250,000    | .....257,975   | .....248,438                                         | .....2,288                                         | .....(725)                                             | .....0                                                                        | .....1,563                                                                        | .....0                                                                              | .....250,000                                                  | .....0                                               | .....0                                    | .....0                              | .....7,307                                                            | 06/15/2025                                     | 3.A FE                                                                                                           |
| ..431571-AF-5        | HILLENBRAND INC .....                          |              | 05/03/2024       | Wells Fargo .....                                                   |                                 | 48,265             | .....49,000     | .....49,000    | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....49,000                                                   | .....0                                               | .....(735)                                | .....(735)                          | .....706                                                              | 02/15/2029                                     | 3.A FE                                                                                                           |
| ..44106M-AT-9        | SERVICE PROPERTIES TRUST .....                 |              | 05/23/2024       | Call @ 94.13 .....                                                  |                                 | 197,679            | .....210,000    | .....202,038   | .....202,752                                         | .....0                                             | .....2,481                                             | .....0                                                                        | .....2,481                                                                        | .....0                                                                              | .....205,233                                                  | .....0                                               | .....(7,553)                              | .....(7,553)                        | .....17,273                                                           | 03/15/2025                                     | 4.C FE                                                                                                           |
| ..44107T-AX-4        | HOST HOTELS & RESORTS LP .....                 |              | 04/01/2024       | Maturity @ 100.00 .....                                             |                                 | 425,000            | .....425,000    | .....412,250   | .....422,672                                         | .....0                                             | .....2,328                                             | .....0                                                                        | .....2,328                                                                        | .....0                                                                              | .....425,000                                                  | .....0                                               | .....0                                    | .....0                              | .....6,222                                                            | 04/01/2024                                     | 2.C FE                                                                                                           |
| ..44891A-CT-2        | HYUNDAI CAPITAL AMERICA .....                  |              | 05/28/2024       | WELLS FARGO ADVISORS LLC .....                                      |                                 | 9,931,800          | .....10,000,000 | .....9,964,700 | .....0                                               | .....0                                             | .....4,291                                             | .....0                                                                        | .....4,291                                                                        | .....0                                                                              | .....9,968,991                                                | .....0                                               | .....(37,191)                             | .....(37,191)                       | .....205,625                                                          | 01/08/2027                                     | 2.A FE                                                                                                           |
| ..45765U-AC-7        | INSIGHT ENTERPRISES INC .....                  |              | 05/16/2024       | JP MORGAN SECURITIES LLC .....                                      |                                 | 60,825             | .....60,000     | .....60,000    | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....60,000                                                   | .....0                                               | .....825                                  | .....825                            | .....0                                                                | 05/15/2032                                     | 3.C FE                                                                                                           |
| ..46647P-CW-4        | JPMORGAN CHASE & CO .....                      |              | 05/31/2024       | JP Morgan Securities<br>Inc. ....<br>JP MORGAN SECURITIES LLC ..... |                                 | 1,875,680          | .....2,000,000  | .....1,864,200 | .....1,885,680                                       | .....0                                             | .....14,329                                            | .....0                                                                        | .....14,329                                                                       | .....0                                                                              | .....1,900,010                                                | .....0                                               | .....(24,330)                             | .....(24,330)                       | .....45,679                                                           | 02/24/2028                                     | 1.E FE                                                                                                           |
| ..47216F-AA-5        | JAZZ SECURITIES DAC .....                      | C.....       | 05/02/2024       | .....                                                               |                                 | 26,535             | .....29,000     | .....24,904    | .....25,220                                          | .....0                                             | .....57                                                | .....0                                                                        | .....57                                                                           | .....0                                                                              | .....25,278                                                   | .....0                                               | .....1,257                                | .....1,257                          | .....391                                                              | 01/15/2029                                     | 3.B FE                                                                                                           |
| ..48661W-AA-6        | RAD 3 A - CDO .....                            |              | 04/15/2024       | Paydown .....                                                       |                                 | 89,204             | .....89,204     | .....89,391    | .....90,868                                          | .....0                                             | .....(1,665)                                           | .....0                                                                        | .....(1,665)                                                                      | .....0                                                                              | .....89,204                                                   | .....0                                               | .....0                                    | .....0                              | .....3,200                                                            | 04/15/2032                                     | 1.A FE                                                                                                           |
| ..516806-AG-1        | VITAL ENERGY INC .....                         |              | 04/29/2024       | Call @ 105.06 .....                                                 |                                 | 102,962            | .....98,000     | .....101,063   | .....49,453                                          | .....0                                             | .....(283)                                             | .....0                                                                        | .....(283)                                                                        | .....0                                                                              | .....100,766                                                  | .....0                                               | .....2,195                                | .....2,195                          | .....5,347                                                            | 01/15/2028                                     | 4.B FE                                                                                                           |
| ..516806-AJ-5        | VITAL ENERGY INC .....                         |              | 03/22/2024       | Adjustment .....                                                    |                                 | 62,273             | .....57,000     | .....56,283    | .....56,336                                          | .....0                                             | .....50                                                | .....0                                                                        | .....50                                                                           | .....0                                                                              | .....56,386                                                   | .....0                                               | .....614                                  | .....614                            | .....7,866                                                            | 10/15/2030                                     | 4.B FE                                                                                                           |
| ..53219L-AW-9        | LIFEPOINT HEALTH INC .....                     |              | 05/01/2024       | BNP Paribas .....                                                   |                                 | 3,240              | .....3,000      | .....2,828     | .....2,835                                           | .....0                                             | .....2                                                 | .....0                                                                        | .....2                                                                            | .....0                                                                              | .....2,837                                                    | .....0                                               | .....403                                  | .....403                            | .....186                                                              | 10/15/2030                                     | 4.B FE                                                                                                           |
| ..536797-AF-0        | LITHIA MOTORS INC .....                        |              | 04/29/2024       | FIRST BROKER SECURITIES .....                                       |                                 | 8,752              | .....10,000     | .....8,300     | .....8,479                                           | .....0                                             | .....13                                                | .....0                                                                        | .....13                                                                           | .....0                                                                              | .....8,492                                                    | .....0                                               | .....260                                  | .....260                            | .....129                                                              | 01/15/2031                                     | 3.B FE                                                                                                           |
| ..540543-AA-3        | ELM29 I A - CDO .....                          |              | 05/08/2024       | Paydown .....                                                       |                                 | 4,000,000          | .....4,000,000  | .....4,000,000 | .....4,000,000                                       | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....4,000,000                                                | .....0                                               | .....0                                    | .....0                              | .....151,549                                                          | 07/20/2034                                     | 1.A FE                                                                                                           |
| ..541098-A*-0        | LOGAN RIDGE FINANCE CORPORATION .....          |              | 04/03/2024       | Redemption @ 100.00 .....                                           |                                 | 33,000             | .....33,000     | .....30,690    | .....31,000                                          | .....0                                             | .....47                                                | .....0                                                                        | .....47                                                                           | .....0                                                                              | .....31,048                                                   | .....0                                               | .....1,952                                | .....1,952                          | .....879                                                              | 04/01/2032                                     | 3.A PL                                                                                                           |

STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1                    | 2                                          | 3            | 4                | 5                                        | 6                               | 7                  | 8          | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|--------------------------------------------|--------------|------------------|------------------------------------------|---------------------------------|--------------------|------------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                            |              |                  |                                          |                                 |                    |            |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                                | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser                     | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..552953-CG-4        | MGM RESORTS INTERNATIONAL .....            |              | 04/30/2024       | Call @ 100.00 .....                      |                                 | 1,933,000          | 1,933,000  | 1,966,862      | 1,871,833                                            | 4,603                                              | (4,413)                                                | 0                                                                             | 190                                                                               | 0                                                                                   | 1,927,245                                                     | 0                                                    | 5,755                                     | 5,755                               | 65,239                                                                | 05/01/2025                                     | 3.C FE                                                                                                           |
| ..552953-CJ-8        | MGM RESORTS INTERNATIONAL .....            |              | 06/05/2024       | Various .....                            |                                 | 37,498             | 38,000     | 37,525         | 0                                                    | 0                                                  | 3                                                      | 0                                                                             | 3                                                                                 | 0                                                                                   | 37,528                                                        | 0                                                    | (30)                                      | (30)                                | 391                                                                   | 04/15/2032                                     | 3.C FE                                                                                                           |
| ..55817E-AQ-9        | MDPK XXXVII BR - CDO .....                 |              | 04/25/2024       | Paydown .....                            |                                 | 8,000,000          | 8,000,000  | 8,000,000      | 8,000,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 8,000,000                                                     | 0                                                    | 0                                         | 0                                   | 309,958                                                               | 07/15/2033                                     | 1.C FE                                                                                                           |
| ..55819D-AG-1        | MDPK XXXI B - CDO .....                    |              | 06/24/2024       | Paydown .....                            |                                 | 1,000,000          | 1,000,000  | 1,000,000      | 1,000,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 1,000,000                                                     | 0                                                    | 0                                         | 0                                   | 48,981                                                                | 01/23/2031                                     | 1.C FE                                                                                                           |
| ..58506D-AA-6        | MEDLINE BORROWER LP .....                  |              | 06/10/2024       | Various .....                            |                                 | 111,244            | 111,000    | 110,948        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 110,948                                                       | 0                                                    | 297                                       | 297                                 | 1,473                                                                 | 04/01/2029                                     | 3.C FE                                                                                                           |
| ..599191-AA-1        | MILEAGE PLUS HOLDINGS LLC .....            |              | 06/20/2024       | Paydown .....                            |                                 | 39,200             | 39,200     | 39,225         | 39,223                                               | 0                                                  | (23)                                                   | 0                                                                             | (23)                                                                              | 0                                                                                   | 39,200                                                        | 0                                                    | 0                                         | 0                                   | 1,274                                                                 | 06/20/2027                                     | 2.C FE                                                                                                           |
| ..61747Y-EA-9        | MORGAN STANLEY .....                       |              | 05/30/2024       | Call @ 100.00 .....                      |                                 | 7,000,000          | 7,000,000  | 7,000,000      | 7,000,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 7,000,000                                                     | 0                                                    | 0                                         | 0                                   | 27,650                                                                | 05/30/2025                                     | 1.E FE                                                                                                           |
|                      |                                            |              |                  | JP MORGAN SECURITIES LLC                 |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| ..629377-CT-7        | NRG ENERGY INC .....                       |              | 06/06/2024       |                                          |                                 | 33,170             | 31,000     | 32,364         | 32,268                                               | 0                                                  | (18)                                                   | 0                                                                             | (18)                                                                              | 0                                                                                   | 32,250                                                        | 0                                                    | 920                                       | 920                                 | 494                                                                   | 03/15/2033                                     | 2.C FE                                                                                                           |
| ..62957H-AP-0        | NABORS INDUSTRIES INC .....                |              | 04/19/2024       | Wells Fargo .....                        |                                 | 20,400             | 20,000     | 20,000         | 20,000                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 20,000                                                        | 0                                                    | 400                                       | 400                                 | 781                                                                   | 01/31/2030                                     | 4.A FE                                                                                                           |
| ..63861C-AF-6        | NATIONSTAR MORTGAGE HOLDINGS INC .....     |              | 06/13/2024       | Barclays Bank .....                      |                                 | 24,090             | 24,000     | 23,820         | 0                                                    | 0                                                  | 5                                                      | 0                                                                             | 5                                                                                 | 0                                                                                   | 23,828                                                        | 0                                                    | 262                                       | 262                                 | 632                                                                   | 02/01/2032                                     | 4.A FE                                                                                                           |
| ..652526-70-8        | NEUTEKONE INC .....                        |              | 03/26/2024       | Adjustment .....                         |                                 | 0                  | 0          | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 0                                                                     | 02/01/2026                                     | 2.A PL                                                                                                           |
| ..65342Q-AM-4        | NEXTERA ENERGY OPERATING PARTNERS LP ..... |              | 06/17/2024       | GOLDMAN, SACHS & CO. ...                 |                                 | 117,588            | 115,000    | 115,000        | 115,000                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 115,000                                                       | 0                                                    | 2,588                                     | 2,588                               | 4,238                                                                 | 01/15/2029                                     | 3.A FE                                                                                                           |
| ..65342R-AF-7        | NFP CORP .....                             |              | 04/10/2024       | Call @ 100.00 .....                      |                                 | 36,061             | 34,000     | 36,210         | 36,069                                               | 242                                                | (157)                                                  | 0                                                                             | 85                                                                                | 0                                                                                   | 36,040                                                        | 0                                                    | (2,040)                                   | (2,040)                             | 3,513                                                                 | 10/01/2030                                     | 4.A FE                                                                                                           |
| ..66977W-AQ-2        | NOVA CHEMICALS CORP .....                  |              | 06/01/2024       | Maturity @ 100.00 .....                  |                                 | 670,000            | 670,000    | 683,625        | 665,650                                              | 7,522                                              | (822)                                                  | 0                                                                             | 6,700                                                                             | 0                                                                                   | 670,000                                                       | 0                                                    | 0                                         | 0                                   | 16,331                                                                | 06/01/2024                                     | 4.A FE                                                                                                           |
| ..681639-AD-2        | OLYMPUS WATER US HOLDING CORP .....        |              | 06/11/2024       | GOLDMAN, SACHS & CO. ...                 |                                 | 200,000            | 200,000    | 200,000        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 200,000                                                       | 0                                                    | 0                                         | 0                                   | 0                                                                     | 06/15/2031                                     | 4.C FE                                                                                                           |
| ..682691-AF-7        | ONEMAIN FINANCE CORP .....                 |              | 05/09/2024       | UBS SECURITIES LLC .....                 |                                 | 6,015              | 6,000      | 6,000          | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 6,000                                                         | 0                                                    | 15                                        | 15                                  | 0                                                                     | 05/15/2031                                     | 3.B FE                                                                                                           |
| ..69073T-AT-0        | OWENS-BROOKWAY GLASS CONTAINER INC .....   |              | 05/30/2024       | Various .....                            |                                 | 516,060            | 519,000    | 515,465        | 493,679                                              | 0                                                  | 348                                                    | 0                                                                             | 348                                                                               | 0                                                                                   | 516,110                                                       | 0                                                    | (50)                                      | (50)                                | 17,546                                                                | 05/13/2027                                     | 4.B FE                                                                                                           |
|                      |                                            |              |                  | CITIGROUP GLOBAL MARKETS INC.            |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| ..693475-BV-6        | PNC FINANCIAL SERVICES GROUP INC .....     |              | 06/25/2024       | Call @ 100.00 .....                      |                                 | 4,998,500          | 5,000,000  | 5,000,000      | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 5,000,000                                                     | 0                                                    | (1,500)                                   | (1,500)                             | 113,361                                                               | 01/21/2028                                     | 1.G FE                                                                                                           |
| ..70052L-AA-1        | PARK INTERMEDIATE HOLDINGS LLC .....       |              | 05/16/2024       | Call @ 100.00 .....                      |                                 | 1,116,904          | 1,116,000  | 1,123,678      | 1,056,441                                            | 114                                                | (2,685)                                                | 0                                                                             | (2,571)                                                                           | 0                                                                                   | 1,115,685                                                     | 0                                                    | 976                                       | 976                                 | 38,606                                                                | 06/01/2025                                     | 4.A FE                                                                                                           |
| ..70052L-AD-5        | PARK INTERMEDIATE HOLDINGS LLC .....       |              | 06/13/2024       | Various .....                            |                                 | 47,418             | 47,000     | 47,000         | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 47,000                                                        | 0                                                    | 418                                       | 418                                 | 192                                                                   | 02/01/2030                                     | 4.A FE                                                                                                           |
|                      |                                            |              |                  | JP MORGAN SECURITIES LLC                 |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| ..703343-AC-7        | PATRICK INDUSTRIES INC .....               |              | 06/25/2024       | MORGAN STANLEY & COMPANY                 |                                 | 181,350            | 180,000    | 170,550        | 172,814                                              | 0                                                  | 407                                                    | 0                                                                             | 407                                                                               | 0                                                                                   | 173,221                                                       | 0                                                    | 8,129                                     | 8,129                               | 9,413                                                                 | 10/15/2027                                     | 4.C FE                                                                                                           |
| ..71880K-AA-9        | PHINIA INC .....                           |              | 06/13/2024       | BANC OF AMERICA/FIXED INCOME             |                                 | 38,475             | 38,000     | 38,333         | 0                                                    | 0                                                  | (2)                                                    | 0                                                                             | (2)                                                                               | 0                                                                                   | 38,331                                                        | 0                                                    | 144                                       | 144                                 | 499                                                                   | 04/15/2029                                     | 3.A FE                                                                                                           |
| ..737446-AU-8        | POST HOLDINGS INC .....                    |              | 04/01/2024       | Call @ 101.22 .....                      |                                 | 33,206             | 33,000     | 33,000         | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 33,000                                                        | 0                                                    | 206                                       | 206                                 | 246                                                                   | 02/15/2032                                     | 3.B FE                                                                                                           |
| ..74101X-AE-0        | PRESIDIO HOLDINGS INC .....                |              | 06/27/2024       | CitiGroup .....                          |                                 | 167,011            | 165,000    | 150,922        | 152,635                                              | 0                                                  | 1,930                                                  | 0                                                                             | 1,930                                                                             | 0                                                                                   | 153,546                                                       | 0                                                    | 13,466                                    | 13,466                              | 7,284                                                                 | 02/01/2027                                     | 4.B FE                                                                                                           |
| ..780153-BU-5        | ROYAL CARIBBEAN CRUISES LTD .....          |              | 04/30/2024       | RBC CAPITAL MARKETS .....                |                                 | 26,629             | 27,000     | 27,000         | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 27,000                                                        | 0                                                    | (371)                                     | (371)                               | 258                                                                   | 03/15/2032                                     | 3.B FE                                                                                                           |
| ..78016F-ZU-1        | ROYAL BANK OF CANADA .....                 |              | 05/28/2024       | RBC CAPITAL MARKETS .....                |                                 | 6,636,622          | 6,480,000  | 6,642,389      | 9,986,900                                            | 0                                                  | (4,786)                                                | 0                                                                             | (4,786)                                                                           | 0                                                                                   | 6,637,603                                                     | 0                                                    | (981)                                     | (981)                               | 224,640                                                               | 11/01/2027                                     | 1.E FE                                                                                                           |
| ..78016F-ZZ-0        | ROYAL BANK OF CANADA .....                 |              | 04/12/2024       | Various .....                            |                                 | 9,986,900          | 10,000,000 | 9,998,900      | 9,999,054                                            | 102                                                | 102                                                    | 0                                                                             | 102                                                                               | 0                                                                                   | 9,999,156                                                     | 0                                                    | (12,256)                                  | (12,256)                            | 384,222                                                               | 07/20/2026                                     | 1.E FE                                                                                                           |
| ..78574M-AA-1        | SABRA HEALTH CARE LP .....                 |              | 06/05/2024       | Bank of America .....                    |                                 | 15,004             | 18,000     | 13,625         | 14,018                                               | 0                                                  | 68                                                     | 0                                                                             | 68                                                                                | 0                                                                                   | 14,086                                                        | 0                                                    | 917                                       | 917                                 | 296                                                                   | 12/01/2031                                     | 2.C FE                                                                                                           |
| ..79546V-AQ-9        | SALLY HOLDINGS LLC .....                   |              | 05/13/2024       | MORGAN STANLEY & CO LLC/SL CONDUIT ..... |                                 | 55,860             | 57,000     | 57,000         | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 57,000                                                        | 0                                                    | (1,140)                                   | (1,140)                             | 834                                                                   | 03/01/2032                                     | 3.C FE                                                                                                           |
| ..812127-AC-2        | SERVICE PROPERTIES TRUST .....             |              | 06/04/2024       | Call @ 100.00 .....                      |                                 | 725,065            | 712,000    | 756,231        | 302,250                                              | 12,591                                             | (4,887)                                                | 0                                                                             | 7,705                                                                             | 0                                                                                   | 727,561                                                       | 0                                                    | (15,561)                                  | (15,561)                            | 43,534                                                                | 09/15/2025                                     | 4.B FE                                                                                                           |
| ..82967N-BM-9        | SIRIUS XM RADIO INC .....                  |              | 04/19/2024       | Barclays Bank .....                      |                                 | 20,037             | 25,000     | 19,556         | 19,556                                               | 0                                                  | 26                                                     | 0                                                                             | 26                                                                                | 0                                                                                   | 19,582                                                        | 0                                                    | 455                                       | 455                                 | 138                                                                   | 09/01/2031                                     | 3.C FE                                                                                                           |
| ..83001W-AC-8        | SIX FLAGS THEME PARKS INC .....            |              | 05/17/2024       | Call @ 100.00 .....                      |                                 | 308,000            | 308,000    | 321,090        | 308,385                                              | 2,344                                              | (2,729)                                                | 0                                                                             | (385)                                                                             | 0                                                                                   | 308,000                                                       | 0                                                    | 0                                         | 0                                   | 10,780                                                                | 07/01/2025                                     | 3.B FE                                                                                                           |
| ..83002Y-AA-7        | SIX FLAGS ENTERTAINMENT CORP/OLD .....     |              | 06/13/2024       | Various .....                            |                                 | 71,758             | 71,000     | 71,000         | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 71,000                                                        | 0                                                    | 758                                       | 758                                 | 462                                                                   | 05/01/2032                                     | 3.B FE                                                                                                           |
| ..85172F-AM-1        | ONEMAIN FINANCE CORP .....                 |              | 06/10/2024       | Call @ 100.00 .....                      |                                 | 663,621            | 658,000    | 693,177        | 660,493                                              | 11,162                                             | (4,584)                                                | 0                                                                             | 6,578                                                                             | 0                                                                                   | 666,074                                                       | 0                                                    | (8,074)                                   | (8,074)                             | 38,921                                                                | 03/15/2025                                     | 3.B FE                                                                                                           |
| ..85207U-AH-8        | SPRINT LLC .....                           |              | 06/15/2024       | Maturity @ 100.00 .....                  |                                 | 504,000            | 504,000    | 556,774        | 510,882                                              | 0                                                  | (6,882)                                                | 0                                                                             | (6,882)                                                                           | 0                                                                                   | 504,000                                                       | 0                                                    | 0                                         | 0                                   | 17,955                                                                | 06/15/2024                                     | 2.B FE                                                                                                           |
| ..852234-AR-4        | BLOCK INC .....                            |              | 06/03/2024       | Various .....                            |                                 | 210,563            | 209,000    | 209,000        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 209,000                                                       | 0                                                    | 1,563                                     | 1,563                               | 469                                                                   | 05/15/2032                                     | 3.A FE                                                                                                           |
|                      |                                            |              |                  | MORGAN STANLEY & CO LLC/SL CONDUIT ..... |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| ..858912-AG-3        | STERICYCLE INC .....                       |              | 06/03/2024       | Call @ 100.00 .....                      |                                 | 10,560             | 11,000     | 9,488          | 9,717                                                | 0                                                  | 38                                                     | 0                                                                             | 38                                                                                | 0                                                                                   | 9,756                                                         | 0                                                    | 804                                       | 804                                 | 165                                                                   | 01/15/2029                                     | 3.C FE                                                                                                           |
| ..86765K-AB-5        | SUNOCO LP .....                            |              | 05/29/2024       | Adjustment .....                         |                                 | 18,315             | 18,000     | 18,000         | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 18,000                                                        | 0                                                    | 315                                       | 315                                 | 105                                                                   | 05/01/2029                                     | 3.A FE                                                                                                           |
| ..86765K-AC-3        | SUNOCO LP .....                            |              | 05/10/2024       | Adjustment .....                         |                                 | 28,770             | 28,000     | 28,000         | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 28,000                                                        | 0                                                    | 770                                       | 770                                 | 79                                                                    | 05/01/2032                                     | 3.A FE                                                                                                           |

STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1                                                                          | 2                                              | 3            | 4                | 5                                        | 6                               | 7                  | 8           | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------------------------------------------------------------|------------------------------------------------|--------------|------------------|------------------------------------------|---------------------------------|--------------------|-------------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                                                                            |                                                |              |                  |                                          |                                 |                    |             |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification                                                       | Description                                    | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser                     | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value   | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..871987-AA-1                                                              | SYMP 42 A1 - CDO .....                         |              | 05/21/2024       | JP Morgan Securities Inc.                |                                 | 12,015,000         | 12,000,000  | 12,000,000     | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 12,000,000                                                    | 0                                                    | 15,000                                    | 15,000                              | 150,405                                                               | 04/17/2037                                     | 1.A FE                                                                                                           |
| ..871987-AC-7                                                              | SYMP 42 B1 - CDO .....                         |              | 05/21/2024       | JP Morgan Securities Inc.                |                                 | 5,010,000          | 5,000,000   | 5,000,000      | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 5,000,000                                                     | 0                                                    | 10,000                                    | 10,000                              | 66,977                                                                | 04/17/2037                                     | 1.C FE                                                                                                           |
| ..87470L-AK-7                                                              | TALLGRASS ENERGY PARTNERS LP .....             |              | 06/24/2024       | GOLDMAN, SACHS & CO. ...                 |                                 | 39,323             | 42,000      | 37,065         | 37,466                                               | 0                                                  | 103                                                    | 0                                                                             | 103                                                                               | 0                                                                                   | 37,569                                                        | 0                                                    | 1,754                                     | 1,754                               | 36,995                                                                | 09/01/2031                                     | 3.C FE                                                                                                           |
| ..893647-BH-9                                                              | TRANSDIGM INC .....                            |              | 04/22/2024       | Call @ 100.00 .....                      |                                 | 1,473,000          | 1,473,000   | 1,478,009      | 27,000                                               | 0                                                  | (4,965)                                                | 0                                                                             | (4,965)                                                                           | 0                                                                                   | 1,473,000                                                     | 0                                                    | 0                                         | 0                                   | 56,910                                                                | 03/15/2027                                     | 4.C FE                                                                                                           |
| ..893647-BV-8                                                              | TRANSDIGM INC .....                            |              | 05/31/2024       | Bank of America .....                    |                                 | 61,229             | 61,000      | 61,000         | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 61,000                                                        | 0                                                    | 229                                       | 229                                 | 1,078                                                                 | 03/01/2032                                     | 4.A FE                                                                                                           |
| ..896442-50-6                                                              | TRINITY CAPITAL INC .....                      |              | 05/17/2024       | Various .....                            |                                 | 141,850            | 141,850     | 150,077        | 141,850                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 141,850                                                       | 0                                                    | 0                                         | 0                                   | 2,764                                                                 | 01/16/2025                                     | 2.B PL                                                                                                           |
| ..89788M-AN-2                                                              | TRUIST FINANCIAL CORP .....                    |              | 04/04/2024       | SUNTRUST ROBINSON HUMPHREY INC .....     |                                 | 2,529,525          | 2,500,000   | 2,504,600      | 2,503,793                                            | 0                                                  | (392)                                                  | 0                                                                             | (392)                                                                             | 0                                                                                   | 2,503,400                                                     | 0                                                    | 26,125                                    | 26,125                              | 50,392                                                                | 06/08/2027                                     | 1.G FE                                                                                                           |
| ..90279X-AA-0                                                              | UKG INC .....                                  |              | 06/06/2024       | CitiGroup .....                          |                                 | 23,316             | 23,000      | 23,000         | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 23,000                                                        | 0                                                    | 316                                       | 316                                 | 518                                                                   | 02/01/2031                                     | 4.B FE                                                                                                           |
| ..91159H-JH-4                                                              | US BANCORP .....                               |              | 05/28/2024       | KeyBanc .....                            |                                 | 5,005,350          | 5,000,000   | 5,000,000      | 5,000,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 5,000,000                                                     | 0                                                    | 5,350                                     | 5,350                               | 173,401                                                               | 10/21/2026                                     | 1.G FE                                                                                                           |
| ..91533*-AA-3                                                              | UP SATURN TRUST - ABS .....                    |              | 06/22/2024       | Paydown .....                            |                                 | 336,312            | 336,312     | 336,266        | 336,208                                              | 0                                                  | 104                                                    | 0                                                                             | 104                                                                               | 0                                                                                   | 336,312                                                       | 0                                                    | 0                                         | 0                                   | 10,863                                                                | 04/22/2030                                     | 1.G PL                                                                                                           |
| ..91879Q-AL-3                                                              | VAIL RESORTS INC .....                         |              | 05/15/2024       | Call @ 100.00 .....                      |                                 | 1,155,000          | 1,155,000   | 1,199,863      | 1,156,740                                            | 15,066                                             | (6,427)                                                | 0                                                                             | 8,639                                                                             | 0                                                                                   | 1,160,607                                                     | 0                                                    | (5,607)                                   | (5,607)                             | 36,094                                                                | 05/15/2025                                     | 3.C FE                                                                                                           |
| ..91879Q-AP-4                                                              | VAIL RESORTS INC .....                         |              | 05/28/2024       | Various .....                            |                                 | 169,728            | 169,000     | 168,898        | 0                                                    | 0                                                  | 1                                                      | 0                                                                             | 1                                                                                 | 0                                                                                   | 168,898                                                       | 0                                                    | 829                                       | 829                                 | 413                                                                   | 05/15/2032                                     | 3.C FE                                                                                                           |
| ..92262T-AA-4                                                              | VELOCITY VEHICLE GROUP LLC .....               |              | 05/31/2024       | Various .....                            |                                 | 41,594             | 41,000      | 41,000         | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 41,000                                                        | 0                                                    | 594                                       | 594                                 | 0                                                                     | 06/01/2029                                     | 4.B FE                                                                                                           |
| ..92328M-AC-7                                                              | VENTURE GLOBAL CALCASIEU PASS LLC .....        |              | 06/12/2024       | JP MORGAN SECURITIES LLC .....           |                                 | 49,663             | 58,000      | 49,010         | 49,590                                               | 0                                                  | 128                                                    | 0                                                                             | 128                                                                               | 0                                                                                   | 49,718                                                        | 0                                                    | (56)                                      | (56)                                | 1,386                                                                 | 11/01/2033                                     | 3.B FE                                                                                                           |
| ..92552V-AK-6                                                              | VIASAT INC .....                               |              | 04/22/2024       | BANC OF AMERICA/FIXED INCOME .....       |                                 | 40,320             | 42,000      | 42,431         | 40,950                                               | 1,050                                              | 0                                                      | 0                                                                             | 1,050                                                                             | 0                                                                                   | 42,000                                                        | 0                                                    | (1,680)                                   | (1,680)                             | 1,432                                                                 | 09/15/2025                                     | 4.C FE                                                                                                           |
| ..92980*-AB-7                                                              | WZV FINANCE LLC .....                          |              | 04/01/2024       | Call @ 100.00 .....                      |                                 | 25,347             | 25,347      | 25,347         | 25,347                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 25,347                                                        | 0                                                    | 0                                         | 0                                   | 583                                                                   | 01/31/2032                                     | 2.B PL                                                                                                           |
| ..95000U-2K-8                                                              | WELLS FARGO & CO .....                         |              | 05/06/2024       | SECURITIES .....                         |                                 | 3,180,371          | 3,265,000   | 3,265,000      | 3,265,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 3,265,000                                                     | 0                                                    | (84,629)                                  | (84,629)                            | 52,402                                                                | 02/11/2026                                     | 1.E FE                                                                                                           |
| ..95081Q-AN-4                                                              | WESCO DISTRIBUTION INC .....                   |              | 06/17/2024       | Call @ 100.00 .....                      |                                 | 695,000            | 695,000     | 718,563        | 697,717                                              | 1,447                                              | (4,274)                                                | 0                                                                             | (2,827)                                                                           | 0                                                                                   | 694,890                                                       | 0                                                    | 110                                       | 110                                 | 24,759                                                                | 06/15/2025                                     | 3.B FE                                                                                                           |
| ..958102-AR-6                                                              | WESTERN DIGITAL CORP .....                     |              | 06/13/2024       | Stifel Nicolaus & Co. ..                 |                                 | 8,938              | 11,000      | 8,333          | 8,554                                                | 0                                                  | 46                                                     | 0                                                                             | 46                                                                                | 0                                                                                   | 8,600                                                         | 0                                                    | 337                                       | 337                                 | 126                                                                   | 02/01/2032                                     | 2.C FE                                                                                                           |
| ..96524V-40-3                                                              | WHITEHORSE FINANCE INC .....                   |              | 05/28/2024       | NATL FINANCIAL SERVICES CORP (NFS) ..... |                                 | 51                 | 50          | 50             | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 50                                                            | 0                                                    | 1                                         | 1                                   | 1                                                                     | 09/15/2028                                     | 2.C FE                                                                                                           |
| ..983793-AK-6                                                              | XPO INC .....                                  |              | 06/13/2024       | Bank of America .....                    |                                 | 30,750             | 30,000      | 31,013         | 0                                                    | 0                                                  | (13)                                                   | 0                                                                             | (13)                                                                              | 0                                                                                   | 30,988                                                        | 0                                                    | (238)                                     | (238)                               | 1,075                                                                 | 02/01/2032                                     | 3.C FE                                                                                                           |
| ..98919V-AA-3                                                              | ZAYO GROUP HOLDINGS INC .....                  |              | 06/26/2024       | Various .....                            |                                 | 108,688            | 137,000     | 103,400        | 106,740                                              | 0                                                  | 3,777                                                  | 0                                                                             | 3,777                                                                             | 0                                                                                   | 108,593                                                       | 0                                                    | 94                                        | 94                                  | 4,260                                                                 | 03/01/2027                                     | 4.C FE                                                                                                           |
| ..989207-AD-7                                                              | ZEBRA TECHNOLOGIES CORP .....                  |              | 05/23/2024       | Various .....                            |                                 | 97,384             | 97,000      | 97,000         | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 97,000                                                        | 0                                                    | 384                                       | 384                                 | 0                                                                     | 06/01/2032                                     | 3.B FE                                                                                                           |
| ..G0625#-AA-2                                                              | ATOMIC FUELS DESIGNATED ACTIVITY CO. ....      | D            | 06/18/2024       | Maturity @ 100.00 .....                  |                                 | 2,249,178          | 2,249,178   | 2,249,178      | 2,249,178                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 2,249,178                                                     | 0                                                    | 0                                         | 0                                   | 221,819                                                               | 06/18/2024                                     | 2.B                                                                                                              |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) |                                                |              |                  |                                          |                                 | 197,315,950        | 197,893,280 | 197,987,306    | 114,778,600                                          | 150,213                                            | (217,811)                                              | 0                                                                             | (67,598)                                                                          | 0                                                                                   | 197,639,747                                                   | 0                                                    | (380,701)                                 | (380,701)                           | 5,020,537                                                             | XXX                                            | XXX                                                                                                              |
| ..464288-64-6                                                              | ISHARES:1-5 IG CORP BD .....                   |              | 06/27/2024       | Various .....                            | 0.000                           | 19,990,844         | 0           | 20,825,413     | 19,997,250                                           | 828,163                                            | 0                                                      | 0                                                                             | 828,163                                                                           | 0                                                                                   | 20,825,413                                                    | 0                                                    | (834,569)                                 | (834,569)                           | 319,179                                                               |                                                | 2.A                                                                                                              |
| 1619999999. Subtotal - Bonds - SVO Identified Funds                        |                                                |              |                  |                                          |                                 | 19,990,844         | 0           | 20,825,413     | 19,997,250                                           | 828,163                                            | 0                                                      | 0                                                                             | 828,163                                                                           | 0                                                                                   | 20,825,413                                                    | 0                                                    | (834,569)                                 | (834,569)                           | 319,179                                                               | XXX                                            | XXX                                                                                                              |
| ..000000-00-0                                                              | BROADSTREET PARTNERS .....                     |              | 05/13/2024       | RBC .....                                |                                 | 81,197             | 80,793      | 81,203         | 0                                                    | 0                                                  | (410)                                                  | 0                                                                             | (410)                                                                             | 0                                                                                   | 80,793                                                        | 0                                                    | 404                                       | 404                                 | 1,121                                                                 | 06/13/2031                                     | 4.B Z                                                                                                            |
| ..00187G-AD-1                                                              | YAHOO! .....                                   |              | 04/18/2024       | Morgan Stanley .....                     |                                 | 35,940             | 37,004      | 35,246         | 35,523                                               | 0                                                  | 39                                                     | 0                                                                             | 39                                                                                | 0                                                                                   | 35,562                                                        | 0                                                    | 378                                       | 378                                 | 0                                                                     | 09/01/2027                                     | 4.B FE                                                                                                           |
| ..00216E-AH-2                                                              | TEKNIPLEX .....                                |              | 03/28/2024       | Adjustment .....                         |                                 | 0                  | 0           | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 190                                                                   | 09/15/2028                                     | 4.C FE                                                                                                           |
| ..00216E-AK-5                                                              | TEKNIPLEX .....                                |              | 04/05/2024       | Redemption @ 100.00 ..                   |                                 | 85                 | 85          | 85             | 85                                                   | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 85                                                            | 0                                                    | 1                                         | 1                                   | 2                                                                     | 09/15/2028                                     | 4.B Z                                                                                                            |
| ..00488P-AL-9                                                              | ACRISURE LLC .....                             |              | 06/20/2024       | Redemption @ 100.00 ..                   |                                 | 671,080            | 672,414     | 670,733        | 0                                                    | 0                                                  | 182                                                    | 0                                                                             | 182                                                                               | 0                                                                                   | 670,916                                                       | 0                                                    | 165                                       | 165                                 | 19,768                                                                | 02/15/2027                                     | 4.B FE                                                                                                           |
| ..00488P-AS-4                                                              | ACRISURE LLC .....                             |              | 06/06/2024       | Bank of Montreal, US ...                 |                                 | 16,040             | 16,000      | 16,000         | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 16,000                                                        | 0                                                    | 40                                        | 40                                  | 0                                                                     | 11/06/2030                                     | 4.B FE                                                                                                           |
| ..01642P-BB-1                                                              | ALIXPARTNERS LLP .....                         |              | 06/28/2024       | Redemption @ 100.00 ..                   |                                 | 843                | 843         | 844            | 844                                                  | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 844                                                           | 0                                                    | (1)                                       | (1)                                 | 34                                                                    | 02/04/2028                                     | 4.A FE                                                                                                           |
| ..02376C-BJ-3                                                              | AMERICA ADVANTAGE LOYALTY .....                |              | 05/30/2024       | Various .....                            |                                 | 78,542             | 77,046      | 77,720         | 77,610                                               | 0                                                  | (158)                                                  | 0                                                                             | (158)                                                                             | 0                                                                                   | 77,452                                                        | 0                                                    | 1,090                                     | 1,090                               | 1,907                                                                 | 04/20/2028                                     | 3.A FE                                                                                                           |
| ..04621H-AN-3                                                              | ASSUREDPARTNERS INC .....                      |              | 04/09/2024       | Redemption @ 100.00 ..                   |                                 | 112,080            | 112,080     | 112,523        | 112,501                                              | 260                                                | (23)                                                   | 0                                                                             | 237                                                                               | 0                                                                                   | 112,500                                                       | 0                                                    | (420)                                     | (420)                               | 4,432                                                                 | 02/12/2027                                     | 4.B FE                                                                                                           |
| ..04621H-AS-2                                                              | ASSUREDPARTNERS INC .....                      |              | 04/09/2024       | Redemption @ 100.00 ..                   |                                 | 21,888             | 21,888      | 21,806         | 21,819                                               | 0                                                  | 6                                                      | 0                                                                             | 6                                                                                 | 0                                                                                   | 21,820                                                        | 0                                                    | 68                                        | 68                                  | 397                                                                   | 02/12/2027                                     | 4.B FE                                                                                                           |
| ..04686R-AB-9                                                              | VVC HOLDING CORP .....                         |              | 06/28/2024       | Redemption @ 100.00 ..                   |                                 | 445                | 445         | 447            | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 447                                                           | 0                                                    | (2)                                       | (2)                                 | 4                                                                     | 02/15/2029                                     | 4.B FE                                                                                                           |
| ..05603Q-AC-6                                                              | BR Financial Holdings, LLC Term Loan 8/2 ..... |              | 06/04/2024       | Redemption @ 100.00 ..                   |                                 | 6,673              | 6,673       | 6,507          | 6,521                                                | 0                                                  | 18                                                     | 0                                                                             | 18                                                                                | 0                                                                                   | 6,539                                                         | 0                                                    | 134                                       | 134                                 | 395                                                                   | 08/18/2027                                     | 2.C PL                                                                                                           |
| ..05988H-AG-2                                                              | BOXER PARENT CO INC .....                      |              | 04/17/2024       | Redemption @ 100.00 ..                   |                                 | (109)              | (109)       | (108)          | (108)                                                | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | (108)                                                         | 0                                                    | (1)                                       | (1)                                 | (2)                                                                   | 12/29/2028                                     | 4.C FE                                                                                                           |
| ..10637#-AA-4                                                              | BREAKWATER CREDIT OPPORTUNITIES FUND II .....  |              | 05/08/2024       | Redemption @ 100.00 ..                   |                                 | 174,346            | 174,346     | 172,603        | 173,687                                              | 0                                                  | 131                                                    | 0                                                                             | 131                                                                               | 0                                                                                   | 173,818                                                       | 0                                                    | 528                                       | 528                                 | 6,318                                                                 | 06/30/2025                                     | 2.B PL                                                                                                           |

## E05.5

## E05.5

## E05.5

## E05.5

STATEMENT AS OF JUNE 30, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1                                                                                                     | 2                             | 3            | 4                | 5                                      | 6                               | 7                  | 8         | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|-------------------------------------------------------------------------------------------------------|-------------------------------|--------------|------------------|----------------------------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                                                                                                       |                               |              |                  |                                        |                                 |                    |           |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP<br>Ident-<br>ification                                                                          | Description                   | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser                   | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..541098-10-9                                                                                         | LOGAN RIDGE FINANCE ORD ..... | .....        | 03/27/2024       | Ladenburg Thalmann & Co.,<br>Inc. .... | 0.000                           | 0                  |           | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 44                                                                    |                                                |                                                                                                                  |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly<br>Traded |                               |              |                  |                                        |                                 | 0                  | XXX       | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 44                                                                    | XXX                                            | XXX                                                                                                              |
| 5989999997. Total - Common Stocks - Part 4                                                            |                               |              |                  |                                        |                                 | 0                  | XXX       | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 44                                                                    | 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                                   | 44                                                                    | XXX                                            | XXX                                                                                                              |
| 5999999999. Total - Preferred and Common Stocks                                                       |                               |              |                  |                                        |                                 | 0                  | XXX       | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 44                                                                    | XXX                                            | XXX                                                                                                              |
| 6009999999 - Totals                                                                                   |                               |              |                  |                                        |                                 | 308,583,833        | XXX       | 312,619,838    | 174,035,418                                          | 996,308                                            | (245,701)                                              | 0                                                                             | 750,607                                                                           | 0                                                                                   | 311,391,831                                                   | 0                                                    | (2,864,901)                               | (2,864,901)                         | 6,756,050                                                             | 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<br>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                                                    | 9,084,464                                                   | 7,512,993    | 7,674,286   | ..XXX. |
| Bank of New York Mellon ..... New York, NY .....                                                                                                 |      | 0.000            | 0                                                  | 0                                                    | 6,103,132                                                   | 6,117,243    | 4,141,931   | ..XXX. |
| Toronto-Dominion Bank - New York Branch .....                                                                                                    |      | 5.760            | 65,781                                             | 0                                                    | 0                                                           | 0            | 0           | ..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              | 65,781                                             | 0                                                    | 15,187,596                                                  | 13,630,236   | 11,816,217  | 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              | 65,781                                             | 0                                                    | 15,187,596                                                  | 13,630,236   | 11,816,217  | XXX    |
| 0499999. Cash in Company's Office                                                                                                                | XXX  | XXX              | XXX                                                | XXX                                                  | 0                                                           | 0            | 0           | XXX    |
| .....                                                                                                                                            |      |                  |                                                    |                                                      |                                                             |              |             |        |
| .....                                                                                                                                            |      |                  |                                                    |                                                      |                                                             |              |             |        |
| .....                                                                                                                                            |      |                  |                                                    |                                                      |                                                             |              |             |        |
| .....                                                                                                                                            |      |                  |                                                    |                                                      |                                                             |              |             |        |
| .....                                                                                                                                            |      |                  |                                                    |                                                      |                                                             |              |             |        |
| .....                                                                                                                                            |      |                  |                                                    |                                                      |                                                             |              |             |        |
| .....                                                                                                                                            |      |                  |                                                    |                                                      |                                                             |              |             |        |
| .....                                                                                                                                            |      |                  |                                                    |                                                      |                                                             |              |             |        |
| .....                                                                                                                                            |      |                  |                                                    |                                                      |                                                             |              |             |        |
| 0599999. Total - Cash                                                                                                                            | XXX  | XXX              | 65,781                                             | 0                                                    | 15,187,596                                                  | 13,630,236   | 11,816,217  | XXX    |

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]