

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

ARCH MORTGAGE INSURANCE COMPANY

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

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
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 230 North Elm Street
(Street and Number)
Greensboro, NC, US 27401 800-334-8966
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address Post Office Box 20597 Greensboro, NC, US 27420
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 230 North Elm Street
(Street and Number)
Greensboro, NC, US 27401 800-334-8966
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.archmi.com

Statutory Statement Contact David Lee Dixon 336-412-0800
(Name) (Area Code) (Telephone Number)
statutoryaccountingteam@archmi.com 336-217-4402
(E-mail Address) (FAX Number)

OFFICERS

President & Chief Executive Officer	Robert Michael Schmeiser	Executive Vice President & Chief Financial Officer	Thomas Harrison Jeter
Senior Vice President, Secretary & Deputy General Counsel	Theresa Marie Cameron	Senior Vice President & Controller	Brian Joseph Smith

OTHER

Cheryl Ann Feltgen Executive Vice President & Chief Risk Officer	John Edward Gaines Executive Vice President & Chief Actuary	Carl Edward Tyree Executive Vice President & Chief Sales Officer
Thabiso Timothy Zwane # Senior Vice President & Treasurer		

DIRECTORS OR TRUSTEES

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

State of North Carolina SS:
County of Guilford

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

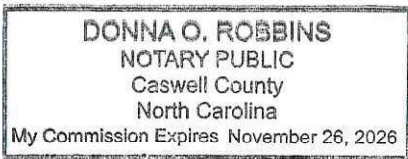
Robert Michael Schmeiser
President & Chief Executive Officer

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

Thomas Harrison Jeter
Executive Vice President & Chief Financial Officer

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

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 SEPTEMBER 30, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	1,814,653,499	0	1,814,653,499	1,701,196,122
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	1,010,000	0	1,010,000	700,000
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$0 encumbrances)	0	0	0	0
5. Cash (\$9,202,523), cash equivalents (\$69,485,110) and short-term investments (\$11,031,700)	89,719,333	0	89,719,333	183,902,019
6. Contract loans (including \$0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	0	0	0	0
9. Receivables for securities	1,215,886	0	1,215,886	12,150,000
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,906,598,718	0	1,906,598,718	1,897,948,141
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	12,686,621	0	12,686,621	11,122,016
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	37,407,684	0	37,407,684	40,244,667
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums (\$0) and contracts subject to redetermination (\$0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	268,143	0	268,143	420,910
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	3,530,746	0	3,530,746	16,106,460
18.2 Net deferred tax asset	338,200,594	330,213,884	7,986,710	18,719,824
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	5,552,178	0	5,552,178	39,013
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	124,880,689	1,672,343	123,208,346	155,966,798
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,429,125,373	331,886,227	2,097,239,146	2,140,567,829
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	2,429,125,373	331,886,227	2,097,239,146	2,140,567,829
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Company owned life insurance	122,490,287	0	122,490,287	155,185,561
2502. Licenses purchased	1,672,343	1,672,343	0	0
2503. State premium tax recoverable	703,401	0	703,401	0
2598. Summary of remaining write-ins for Line 25 from overflow page	14,658	0	14,658	781,237
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	124,880,689	1,672,343	123,208,346	155,966,798

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

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$38,781,576)	182,620,698	228,686,353
2. Reinsurance payable on paid losses and loss adjustment expenses	0	0
3. Loss adjustment expenses	6,548,130	6,746,641
4. Commissions payable, contingent commissions and other similar charges	0	0
5. Other expenses (excluding taxes, licenses and fees)	1,253,098	1,077,882
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	2,528,742	3,621,740
7.1 Current federal and foreign income taxes (including \$0 on realized capital gains (losses))	0	0
7.2 Net deferred tax liability	0	0
8. Borrowed money \$0 and interest thereon \$0	0	10,001,929
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$140,006,554 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)	40,566,394	49,355,950
10. Advance premium	213,073	212,338
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	140,560,436	114,648,705
13. Funds held by company under reinsurance treaties	0	0
14. Amounts withheld or retained by company for account of others	0	0
15. Remittances and items not allocated	802,648	962,393
16. Provision for reinsurance (including \$0 certified)	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	14,245,347	13,436,727
20. Derivatives	0	0
21. Payable for securities	8,000,000	0
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$0 and interest thereon \$0	0	0
25. Aggregate write-ins for liabilities	1,638,669,128	1,568,298,514
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,036,007,694	1,997,049,172
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	2,036,007,694	1,997,049,172
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	2,750,000	2,750,000
31. Preferred capital stock	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	49,500,000	49,500,000
34. Gross paid in and contributed surplus	5,571,359	5,571,359
35. Unassigned funds (surplus)	3,410,093	85,697,298
36. Less treasury stock, at cost:		
36.1 .....0 shares common (value included in Line 30 \$0)	0	0
36.2 .....0 shares preferred (value included in Line 31 \$0)	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	61,231,452	143,518,657
38. Totals (Page 2, Line 28, Col. 3)	2,097,239,146	2,140,567,829
DETAILS OF WRITE-INS		
2501. Contingency reserve	1,622,066,862	1,549,153,279
2502. Premium refund reserve	2,842,056	4,032,448
2503. Deferred ceding commission	13,760,210	15,112,787
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,638,669,128	1,568,298,514
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

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

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$669,279,710)	681,135,045	674,159,548	899,055,882
1.2 Assumed (written \$139,217,915)	148,007,471	201,679,204	258,518,252
1.3 Ceded (written \$751,270,151)	763,125,486	674,159,548	899,055,882
1.4 Net (written \$57,227,474)	66,017,030	201,679,204	258,518,252
DEDUCTIONS:			
2. Losses incurred (current accident year \$38,809,048):			
2.1 Direct	(108,261,564)	68,701,991	81,965,140
2.2 Assumed	(39,728,916)	26,293,551	18,896,420
2.3 Ceded	(108,261,564)	68,701,991	81,965,140
2.4 Net	(39,728,916)	26,293,551	18,896,420
3. Loss adjustment expenses incurred	1,099,123	833,244	1,166,656
4. Other underwriting expenses incurred	16,457,586	34,784,220	41,627,836
5. Aggregate write-ins for underwriting deductions	72,913,583	100,839,602	129,259,126
6. Total underwriting deductions (Lines 2 through 5)	50,741,376	162,750,617	190,950,038
7. Net income of protected cells	0	0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	15,275,654	38,928,587	67,568,214
INVESTMENT INCOME			
9. Net investment income earned	32,132,946	27,802,262	33,864,518
10. Net realized capital gains (losses) less capital gains tax of \$(2,910,220)	(10,947,972)	17,157,278	17,206,508
11. Net investment gain (loss) (Lines 9 + 10)	21,184,974	44,959,540	51,071,026
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$0 amount charged off \$0)	0	0	0
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	(32,695,275)	1,731,982	5,185,561
15. Total other income (Lines 12 through 14)	(32,695,275)	1,731,982	5,185,561
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	3,765,353	85,620,109	123,824,801
17. Dividends to policyholders	0	0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	3,765,353	85,620,109	123,824,801
19. Federal and foreign income taxes incurred	60,371,934	27,917,112	50,102,028
20. Net income (Line 18 minus Line 19)(to Line 22)	(56,606,581)	57,702,997	73,722,773
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	143,518,657	243,466,736	243,466,736
22. Net income (from Line 20)	(56,606,581)	57,702,997	73,722,773
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$(3,138,977)	(11,808,532)	9,869,433	9,231,446
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	48,657,329	14,236,938	29,164,516
27. Change in nonadmitted assets	(62,529,421)	(2,525,376)	(15,340,716)
28. Change in provision for reinsurance	0	0	0
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	(21,722,956)	(21,722,956)
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	(175,003,142)	(175,003,142)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	(82,287,205)	(117,442,106)	(99,948,079)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	61,231,452	126,024,630	143,518,657
DETAILS OF WRITE-INS			
0501. Addition to the contingency reserve	74,003,737	100,839,602	129,259,126
0502. Release of the contingency reserve per 120 month statutory holding period	(1,090,154)	0	0
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	72,913,583	100,839,602	129,259,126
1401. Company owned life insurance	(32,695,275)	1,731,982	5,185,561
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(32,695,275)	1,731,982	5,185,561
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

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

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	85,976,923	198,515,301	249,207,186
2. Net investment income	32,053,084	31,900,479	37,526,739
3. Miscellaneous income	(32,695,275)	1,731,982	5,185,561
4. Total (Lines 1 to 3)	85,334,732	232,147,762	291,919,486
5. Benefit and loss related payments	6,183,972	6,926,430	10,372,652
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	18,928,519	34,755,145	39,526,981
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses)	44,886,000	87,347,000	79,320,267
10. Total (Lines 5 through 9)	69,998,491	129,028,575	129,219,900
11. Net cash from operations (Line 4 minus Line 10)	15,336,241	103,119,187	162,699,586
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	854,434,866	1,757,737,469	2,189,320,633
12.2 Stocks	567,839	(1)	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	266,472	237,877	372,853
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(16,329)
12.7 Miscellaneous proceeds	18,934,114	12,033,828	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	874,203,291	1,770,009,173	2,189,677,157
13. Cost of investments acquired (long-term only):			
13.1 Bonds	998,980,890	1,292,094,463	1,803,675,356
13.2 Stocks	2,839	690,000	690,000
13.3 Mortgage loans	0	0	0
13.4 Real estate	256,500	205,492	205,492
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	0	11,470,372
13.7 Total investments acquired (Lines 13.1 to 13.6)	999,240,229	1,292,989,955	1,816,041,220
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(125,036,938)	477,019,218	373,635,937
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	(10,001,929)	0	10,001,929
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	160,000,000	160,000,000
16.6 Other cash provided (applied)	25,519,940	(216,740,312)	(222,180,769)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	15,518,011	(376,740,312)	(372,178,840)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(94,182,687)	203,398,093	164,156,683
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	183,902,019	19,745,337	19,745,337
19.2 End of period (Line 18 plus Line 19.1)	89,719,333	223,143,430	183,902,019

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

20.0001. Change in contingency reserve	(72,913,583)	(100,839,602)	(129,259,126)
20.0002. Change in premium refund reserve	1,190,392	(1,760,865)	(1,946,250)
20.0003. Change in deferred ceding commission	1,352,576	(548,437)	40,122
20.0004. Change in escheatable and stale checks	(93,333)	(98,970)	(114,829)
20.0005. Dividend of investment in subsidiary	0	(15,003,142)	(15,003,142)

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

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

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

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

	SSAP #	F/S Page	F/S Line #	2022		2021	
NET INCOME							
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$	(56,606,581)	\$	73,722,773
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP: Change in contingency reserve	58	4	5	\$	(72,913,583)	\$	(129,259,126)
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$	16,307,002	\$	202,981,899
SURPLUS							
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$	61,231,452	\$	143,518,657
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:							
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$	61,231,452	\$	143,518,657

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

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

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

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

NOTE 2 Accounting Changes and Corrections of Errors
Not Applicable

NOTE 3 Business Combinations and Goodwill

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

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

Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
\$ 58,731,015	XXX
\$ -	XXX
\$ -	XXX
\$ 7,660,566	XXX
\$ 51,070,449	XXX
\$ 5,107,045	XXX
XXX	\$ -
XXX	0.0%

NOTES TO FINANCIAL STATEMENTS

NOTE 4 Discontinued Operations
Not Applicable

NOTE 5 Investments

- D. Loan-Backed Securities
- (1) Description of Sources Used To Determine Prepayment Sources
Prepayment assumptions for single class, multi-class mortgage-back and asset-backed securities are obtained from independent third party services or internal estimates. These assumptions are consistent with the current interest rate and economic environment.
- (2) Recognized OTTI intent to sell/not retain
Not Applicable
- (3) Recognized OTTI securities
Not Applicable
- (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):
- a) The aggregate amount of unrealized losses:
- | | | |
|------------------------|----|------------|
| 1. Less than 12 Months | \$ | 13,626,632 |
| 2. 12 Months or Longer | \$ | 8,227,418 |
- b)The aggregate related fair value of securities with unrealized losses:
- | | | |
|------------------------|----|-------------|
| 1. Less than 12 Months | \$ | 180,792,187 |
| 2. 12 Months or Longer | \$ | 44,046,899 |
- (5) Infomation Investor Considered In Conclusion That Impairments Are Not Other-Than-Temporary
In accordance with SSAP No. 43R, Loan-backed and Structured Securities – Revised, the Company's loan-backed securities are stated at amortized cost. When evaluating whether a decline in value is other-than-temporary, the Company considers several factors, including, but not limited to, the following: The extent and the duration of the decline in value; The reasons for the decline in value (credit event, interest related or market fluctuations); The financial position and access to capital of the issuer, including the current and future impact of any specific events; Our intent to sell the securities, or whether it is more likely than not that we will be required to sell it before recovery; and the financial condition and near term prospects of the issuer. Impairment due to deterioration in credit that results in a conclusion that the present value of cash flows expected to be collected will not be sufficient to recover the amortized cost basis of the securities is considered other-than-temporary. Other declines in fair value (for example, due to interest rate changes, sector credit rating changes or company-specific rating changes) that result in a conclusion that the present value of cash flows expected to be collected will not be sufficient to recover the amortized cost basis of the security may also result in a conclusion that an OTTI has occurred. To the extent that the Company determines that a security is other-than-temporarily impaired, an impairment loss is recognized in the Statement of Income.
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale
Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Not Applicable
- M. Working Capital Finance Investments
Not Applicable
- N. Offsetting and Netting of Assets and Liabilities
Not Applicable
- R. Reporting Entity's Share of Cash Pool by Asset Type
- | Asset Type | Percent Share |
|----------------------------|---------------|
| (1) Cash | 10.3% |
| (2) Cash Equivalents | 77.4% |
| (3) Short-Term Investments | 12.3% |
| (4) Total | 100.0% |

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

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

B. Transactions
Effective January 1, 2022, the Company entered into a development coverage reinsurance agreement with Arch Reinsurance LTD, ("ARL"), an affiliate, ("Development Coverage Reinsurance Agreement with ARL"). Under the terms of the Development Coverage Reinsurance Agreement with ARL, the Company will cede both favorable and unfavorable reserve development to ARL on policies in force as of the effective date which were reported in default between April 1, 2020 and the effective date, inclusive, and remained in default through the effective date. The agreement subjects ARL to an obligation limit of \$160,000,000. As of September 30, 2022, the Company ceded an initial premium of \$5,000,000, and an additional performance premium of \$76,990,441 due to favorable development as of September 30, 2022. The Company will maintain the required contingency reserves on the subject business.

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

NOTES TO FINANCIAL STATEMENTS

D. Amounts Due From or To Related Parties

At September 30, 2022, the Company reported a receivable of \$5,552,178 and a payable of (\$14,245,347) from/to affiliated companies. Details of the balances are: Arch Mortgage Guaranty Company \$4,719,392; United Guaranty Residential Insurance Company \$830,618; Arch Mortgage Assurance Company \$2,168; Arch U.S. MI Services Inc. (\$14,213,102); United Guaranty Services, Inc. (\$32,245)

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

Intercompany balances are settled monthly.

NOTE 11 Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) Description of Agreement/Borrowing

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

As of September 30, 2022, the Company has determined its estimated maximum borrowing capacity to be \$524,309,787 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	\$ 524,309,786	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 200,000	\$ 200,000	\$ -
(c) Activity Stock	\$ 500,000	\$ 500,000	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 700,000	\$ 700,000	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 535,141,957	XXX	XXX

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

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

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

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3	4	5	6
			Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	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)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Protected Cell Account Total Collateral Pledged (Lines 2+3)	\$ -	\$ -	\$ -
2. Current Year General Account Total Collateral Pledged	\$ -	\$ -	\$ -
3. Current Year Protected Cell Account Total Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Protected Cell Account Total Collateral Pledged	\$ 11,990,430	\$ 12,107,067	\$ 10,000,000

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)

11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)

11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)

11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Protected Cell Account Maximum Collateral Pledged (Lines 2+3)	\$ 40,170,875	\$ 41,159,662	\$ 35,000,000
2. Current Year General Account Maximum Collateral Pledged	\$ 40,170,875	\$ 41,159,662	\$ 35,000,000
3. Current Year Protected Cell Account Maximum Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Protected Cell Account Maximum Collateral Pledged	\$ 38,085,578	\$ 38,212,982	\$ 35,000,000

NOTES TO FINANCIAL STATEMENTS

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

	1	2	3	4
	Total 2+3	General Account	Protected Cell Account	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ -	\$ -	\$ -	\$ -
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ -	\$ -	\$ -	\$ -
2. Prior Year end				
(a) Debt	\$ 10,000,000	\$ 10,000,000	\$ -	XXX
(b) Funding Agreements	\$ -	\$ -	\$ -	\$ -
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 10,000,000	\$ 10,000,000	\$ -	\$ -

b. Maximum Amount During Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

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

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

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations
D. Date and Amounts of Dividend Paid
Not Applicable

NOTE 14 Liabilities, Contingencies and Assessments
No significant changes

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					
Other MM Mutual Fund	\$ 56,504,138	\$ -	\$ -	\$ -	\$ 56,504,138
Special Rev / Assess Oblig	\$ -	\$ 3,243,392	\$ -	\$ -	\$ 3,243,392
Indus & Misc	\$ -	\$ 134,050,591	\$ -	\$ -	\$ 134,050,591
SVO Identified Funds	\$ 42,332,960	\$ -	\$ -	\$ -	\$ 42,332,960
Total assets at fair value/NAV	\$ 98,837,098	\$ 137,293,983	\$ -	\$ -	\$ 236,131,081

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										

NOTES TO FINANCIAL STATEMENTS

	\$ 606,923	\$ -	\$ -	\$ -	\$ (9,840)	\$ 234,273	\$ -	\$ -	\$ -	\$ 831,356
Total Assets	\$ 606,923	\$ -	\$ -	\$ -	\$ (9,840)	\$ 234,273	\$ -	\$ -	\$ -	\$ 831,356

(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 September 30, 2022.

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

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

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

(5) Fair Value Disclosure
Not Applicable

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

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 1,647,349,274	\$ 1,814,653,499	\$ 371,371,638	\$ 1,275,146,280	\$ 831,356	\$ -	\$ -
Cash, Cash Equivalents and Short Term Investments	\$ 89,721,931	\$ 89,719,333	\$ 84,693,299	\$ 5,028,632	\$ -	\$ -	\$ -
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

NOTE 21 Other Items

H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy
Beginning in February 2021, the Company is the beneficiary of insurance policies on the lives of certain of its officers and employees.

(1) Amount of admitted balance that could be realized from an investment vehicle	\$ -
(2) Percentage Bonds	33.560%
(3) Percentage Stocks	48.630%
(4) Percentage Mortgage Loans	0.000%
(5) Percentage Real Estate	0.000%
(6) Percentage Cash and Short-Term Investments	17.460%
(7) Percentage Derivatives	0.000%
(8) Percentage Other Invested Assets	0.350%

NOTE 22 Events Subsequent

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

Type I – Recognized Subsequent Events:
Not Applicable

Type II – Nonrecognized Subsequent Events:
On October 19, 2022, the Department approved the Company's request to make an annual interest payment to Arch Capital Finance (Ireland) effective December 15, 2022, in the amount of \$3,188,250 related to the 2016 and 2017 Notes.

NOTE 23 Reinsurance

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

Effective July 1, 2022, the Company entered into various quota share reinsurance agreements. The Company and United Guaranty Residential Insurance Company, collectively the "Ceding Entity", are receiving reinsurance coverage on mortgage guaranty insurance business with separate panels of reinsurers collectively serving as the "Reinsurer".

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not Applicable

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses
Incurred loss and loss adjustment expenses attributable to insured events of prior years decreased by \$78.8 million and \$2.2 million for the nine months ended September 30, 2022 and 2021, respectively, as a result of re-estimation of unpaid losses and loss adjustment expenses. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

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

NOTE 26 Intercompany Pooling Arrangements

Not Applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 27 Structured Settlements
Not Applicable

NOTE 28 Health Care Receivables
Not Applicable

NOTE 29 Participating Policies
Not Applicable

NOTE 30 Premium Deficiency Reserves
No significant changes

NOTE 31 High Deductibles
Not Applicable

NOTE 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses
Not Applicable

NOTE 33 Asbestos/Environmental Reserves
Not Applicable

NOTE 34 Subscriber Savings Accounts
Not Applicable

NOTE 35 Multiple Peril Crop Insurance
Not Applicable

NOTE 36 Financial Guaranty Insurance
Not Applicable

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

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

Yes [☐] No [☒]

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.
Companies added: Castel NAPL Limited; Paradiso Risks Limited; Companies deleted: Arch Underwriters (Gulf) Limited; Name change: Seacurus Limited name change to Talus Insurance Brokers Limited; Ownership change: Arch Investment Property Holdings Ltd. - transfer of shares from the minority shareholder of Arch Investment Property Holdings Ltd. to Arch Global Services Holdings Ltd. which will now own 100% of issued shares of Arch Investment Property Holdings Ltd.

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 SEPTEMBER 30, 2022 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 Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$0	\$0
14.22 Preferred Stock	\$0	\$0
14.23 Common Stock	\$0	\$0
14.24 Short-Term Investments	\$0	\$0
14.25 Mortgage Loans on Real Estate	\$0	\$0
14.26 All Other	\$0	\$0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$0	\$0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$0	\$0
- 15.1

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

Yes [] No [X]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.

Yes [] No [] N/A []
16.

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

16.1

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

\$0

16.2

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

\$0

16.3

Total payable for securities lending reported on the liability page.

\$0

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.

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

Yes [] No [] N/A [X]
2.

Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?
If yes, attach an explanation.

Yes [] No [X]
- 3.1

Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes [] No [X]
- 3.2

If yes, give full and complete information thereto.
- 4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero?

Yes [] No [X]
- 4.2

If yes, complete the following schedule:

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

5.

Operating Percentages:
- 5.1

A&H loss percent

0.000 %
- 5.2

A&H cost containment percent

0.000 %
- 5.3

A&H expense percent excluding cost containment expenses

0.000 %
- 6.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]
- 6.2

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

0
- 6.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]
- 6.4

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

0
7.

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

Yes [X] No []
- 7.1

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

Yes [] No []

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

			1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
				2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
States, etc.			(a)						
1.	Alabama	AL	L	8,634,799	8,158,588	28,841	134,943	2,534,479	3,236,479
2.	Alaska	AK	L	3,226,969	3,061,653	109,954	210,891	1,719,086	1,884,763
3.	Arizona	AZ	L	10,915,274	13,579,208	0	(1,504)	5,544,610	9,296,604
4.	Arkansas	AR	L	4,700,185	4,153,437	38,842	41,238	1,049,096	1,360,708
5.	California	CA	L	51,707,999	53,025,354	312,667	337,636	28,061,748	40,621,716
6.	Colorado	CO	L	13,675,236	14,679,239	0	133,478	5,226,658	6,852,172
7.	Connecticut	CT	L	7,204,773	7,573,724	1,178	(900)	4,012,541	5,118,568
8.	Delaware	DE	L	2,038,360	2,196,549	23,480	45,692	1,438,134	1,009,895
9.	District of Columbia	DC	L	2,003,664	2,129,808	0	0	2,146,660	1,807,759
10.	Florida	FL	L	35,655,683	38,635,739	135,618	354,102	20,945,023	38,596,885
11.	Georgia	GA	L	30,577,495	30,730,431	63,622	67,276	15,407,488	20,546,398
12.	Hawaii	HI	L	1,731,869	1,844,057	0	0	1,433,627	1,906,177
13.	Idaho	ID	L	4,043,044	5,451,564	0	0	1,104,120	1,654,065
14.	Illinois	IL	L	26,695,000	25,779,300	252,724	654,050	14,907,026	16,734,477
15.	Indiana	IN	L	19,706,720	19,566,836	137,718	237,167	6,180,814	6,414,653
16.	Iowa	IA	L	9,930,823	9,623,200	36,137	77,180	3,227,767	2,851,864
17.	Kansas	KS	L	7,421,478	7,729,514	14,180	84,968	2,398,026	3,117,831
18.	Kentucky	KY	L	7,510,966	7,238,477	0	31,991	2,241,047	2,337,731
19.	Louisiana	LA	L	5,696,168	5,575,701	67,485	100,604	3,710,246	4,252,071
20.	Maine	ME	L	2,489,681	2,505,778	10,475	0	303,692	586,719
21.	Maryland	MD	L	17,757,077	19,435,011	26,096	16,910	10,258,829	13,595,632
22.	Massachusetts	MA	L	23,422,798	23,769,209	47,836	28,007	10,742,275	12,138,931
23.	Michigan	MI	L	23,498,562	24,363,624	251,250	268,323	10,639,588	12,366,445
24.	Minnesota	MN	L	24,667,059	24,789,965	23,098	234,058	8,075,604	10,559,015
25.	Mississippi	MS	L	2,182,684	2,078,046	(201)	32,398	903,839	1,288,476
26.	Missouri	MO	L	12,669,745	12,855,143	161,657	62,889	4,015,589	4,884,409
27.	Montana	MT	L	1,114,021	1,099,903	0	0	41,699	351,204
28.	Nebraska	NE	L	5,643,242	5,458,490	32,118	0	2,066,303	2,195,818
29.	Nevada	NV	L	4,534,441	4,537,705	(5,583)	(7,000)	1,822,830	5,132,007
30.	New Hampshire	NH	L	4,480,588	4,758,140	43,709	17,759	1,140,534	1,845,563
31.	New Jersey	NJ	L	16,940,060	17,293,789	(500)	0	11,978,675	15,407,905
32.	New Mexico	NM	L	3,306,410	3,423,304	3,117	70,155	1,435,468	1,265,321
33.	New York	NY	L	13,861,485	14,607,031	49,569	47,599	12,011,642	15,511,781
34.	North Carolina	NC	L	24,951,419	25,726,979	5,160	(556)	8,330,518	10,935,996
35.	North Dakota	ND	L	895,809	923,791	60,322	0	457,028	600,254
36.	Ohio	OH	L	21,764,618	21,717,044	132,075	218,398	7,475,807	8,111,242
37.	Oklahoma	OK	L	7,924,166	7,572,447	84,088	29,997	4,063,653	3,885,019
38.	Oregon	OR	L	9,842,739	9,839,755	0	0	4,097,241	6,576,828
39.	Pennsylvania	PA	L	18,217,755	17,637,105	23,173	394,738	8,074,200	8,114,541
40.	Rhode Island	RI	L	4,165,141	4,281,674	11,370	0	1,390,393	1,579,290
41.	South Carolina	SC	L	15,101,941	15,955,774	23,732	58,246	7,927,638	7,885,409
42.	South Dakota	SD	L	2,340,996	2,219,191	3,379	48,580	492,766	518,205
43.	Tennessee	TN	L	18,227,242	18,612,278	34,194	0	5,121,521	7,617,769
44.	Texas	TX	L	56,142,569	55,231,115	165,845	206,226	23,476,313	35,208,145
45.	Utah	UT	L	12,223,338	13,203,745	0	63,393	3,667,075	6,561,153
46.	Vermont	VT	L	1,651,991	1,709,445	60,634	39,322	336,728	543,365
47.	Virginia	VA	L	20,922,233	22,590,533	24,943	62,262	7,260,109	11,300,164
48.	Washington	WA	L	20,833,517	20,081,867	75,113	133,886	6,263,671	10,036,531
49.	West Virginia	WV	L	1,107,067	1,095,488	0	7,374	444,406	505,583
50.	Wisconsin	WI	L	22,311,420	22,369,143	15,467	195,755	6,117,702	5,668,941
51.	Wyoming	WY	L	885,286	868,569	6,183	122,965	418,988	489,906
52.	American Samoa	AS	N	0	0	0	0	0	0
53.	Guam	GU	L	0	0	0	0	0	0
54.	Puerto Rico	PR	L	126,105	81,423	0	28,558	115,072	68,934
55.	U.S. Virgin Islands	VI	N	0	0	(1,141)	(240)	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		669,279,710	683,424,883	2,589,624	4,888,814	294,255,592	392,937,317
DETAILS OF WRITE-INS									
58001.		XXX							
58002.		XXX							
58003.		XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

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

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

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

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

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

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

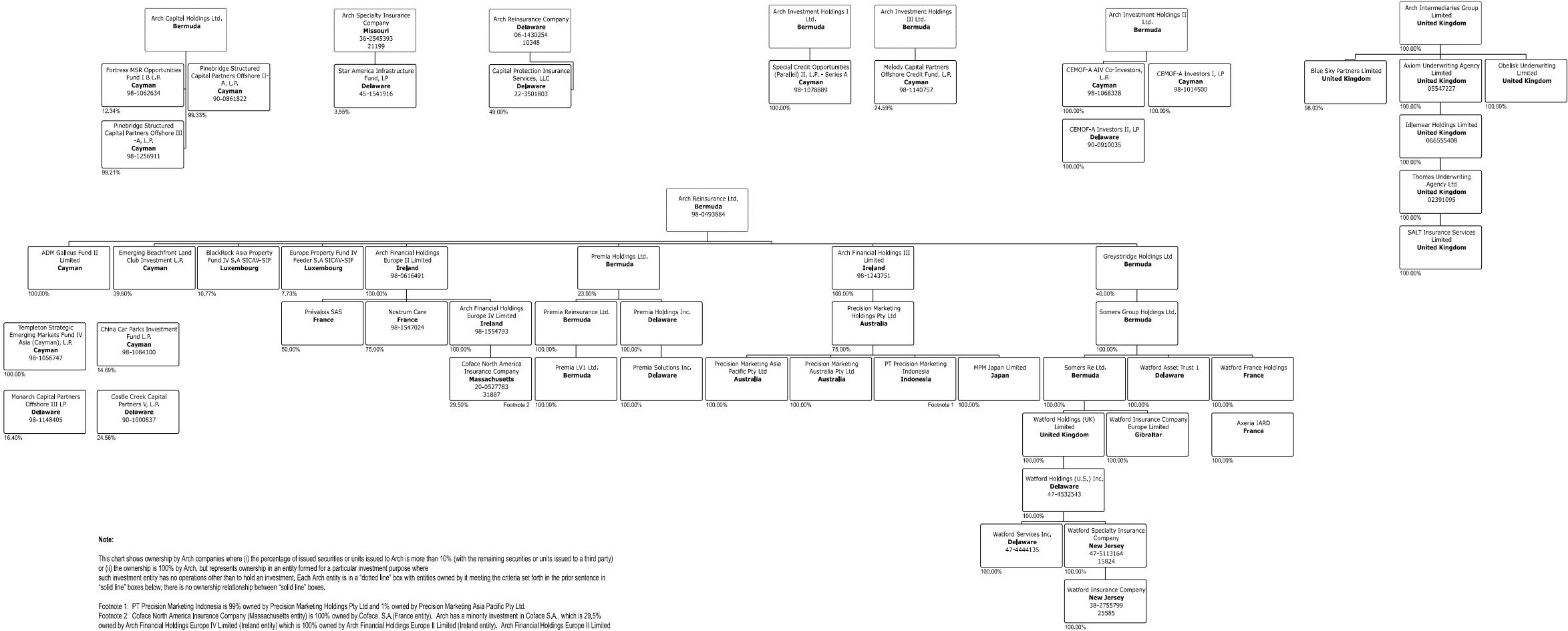
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11



STATEMENT AS OF SEPTEMBER 30, 2022 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.

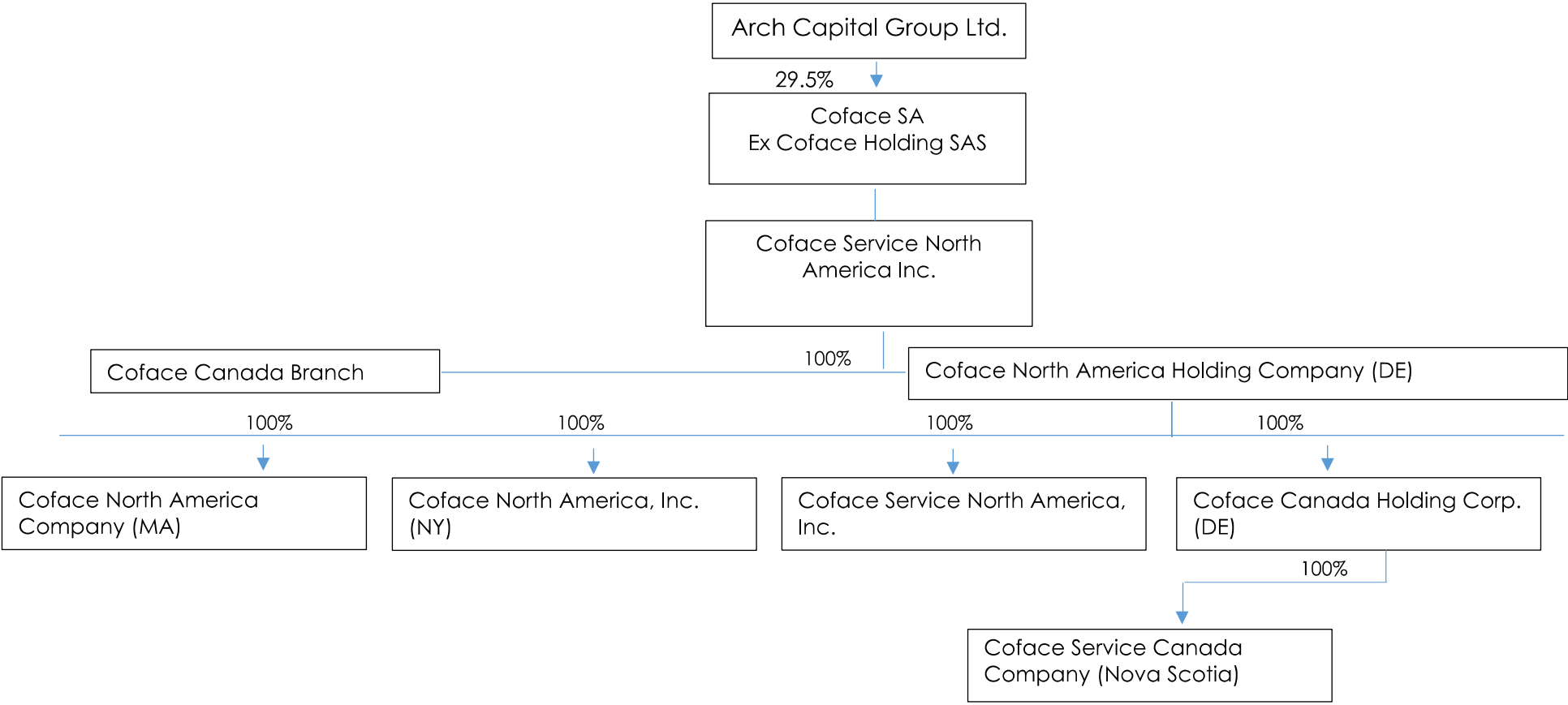
Footnote 1: PT Precision Marketing Indonesia is 99% owned by Precision Marketing Holdings Pty Ltd and 1% owned by Precision Marketing Asia Pacific Pty Ltd.
Footnote 2: Coface North America Insurance Company (Massachusetts entity) is 100% owned by Coface, S.A.(France entity). Arch has a minority investment in Coface S.A., which is 29.5% 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 organizational 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 at December 31, 2021; 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 ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

12.1

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Perce-n-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
1279	Arch Insurance Group	10348	98-0413940 06-1430254 47-5374395 98-0389551 98-0704518 43-0971887 22-3501803 98-0625844 43-0990709 43-0990710				Arch Insurance (UK) Limited Arch Reinsurance Company Arch Underwriters Inc. Alternative Re Holdings Limited Arch Europe Insurance Services Ltd Arch Insurance Group Inc. Capital Protection Insurance Services, LLC Alternative Re Limited Arch Specialty Insurance Agency Inc. Arch Insurance Company	GBR DE DE BMU GBR DE DE BMU MO	IA IA NIA NIA NIA NIA NIA NIA NIA IA	Arch Reinsurance Europe Underwriting Designated Activity Company Arch Capital Group (U.S.) Inc. Arch Reinsurance Company Arch Capital Group Ltd. Arch Insurance (UK) Limited Arch Capital Group (U.S.) Inc. Arch Reinsurance Company Alternative Re Holdings Limited Arch Insurance Group Inc. Arch Reinsurance Company	Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000 100.000 100.000 49.000 100.000 100.000 100.000	Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd.	NO NO NO NO NO NO NO NO NO NO	
1279	Arch Insurance Group	11150	43-1053031				First American Service Corporation	MO	NIA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
1279	Arch Insurance Group	10946	06-1521582				Arch Property Casualty Insurance Company	MO	IA	Arch Insurance Company	Ownership	100.000	Arch Capital Group Ltd.	NO	
1279	Arch Insurance Group	21199	36-2545393				Arch Specialty Insurance Company	MO	IA	Arch Insurance Company	Ownership	100.000	Arch Capital Group Ltd.	NO	
1279	Arch Insurance Group	30830	39-1128299 45-5366880 98-1089562 46-1950584 46-1950584 46-1950257 36-3105660 39-1080973				Arch Indemnity Insurance Company Arch Insurance Solutions Inc. Arch Insurance Canada Ltd. Arch U.S. MI Holdings Inc. Arch Capital Finance LLC Arch U.S. MI Services Inc. Arch Mortgage Insurance Company Arch Mortgage Guaranty Company	MO DE CAN DE DE DE WI WI	IA NIA IA NIA NIA NIA IA IA	Arch Property Casualty Insurance Company Arch Insurance Group Inc. Arch Insurance Company Arch Capital Group (U.S.) Inc. Arch U.S. MI Holdings Inc. Arch US MI Holdings Inc. Arch U.S. MI Holdings Inc. Arch U.S. MI Holdings Inc.	Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000	Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd.	NO NO NO NO NO NO NO NO	
1279	Arch Insurance Group	29114	95-2621453				Arch Mortgage Assurance Company	WI	IA	Arch U.S. MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
							Arch Investment Holdings (Cyprus) Ltd Arch Investment Property Holdings Ltd. Arch Capital Finance (Ireland) Limited Benely Properties Limited Arcozil Properties Limited Varony Properties Limited Galozzy Properties Limited Primantela Properties Limited Coramono Properties Limited	CYP BMU IRL CYP CYP CYP CYP CYP CYP	NIA NIA NIA NIA NIA NIA NIA NIA NIA	Arch Investment Property Holdings Ltd. Arch Global Services Holdings Ltd. Arch Financial Holdings Europe II Limited Arch Investment Holdings (Cyprus) Ltd Arch Investment Holdings (Cyprus) Ltd Arch Investment Holdings (Cyprus) Ltd Arch Investment Holdings (Cyprus) Ltd Arch Investment Holdings (Cyprus) Ltd Arch Investment Holdings (Cyprus) Ltd	Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000	Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd.	NO NO NO NO NO NO NO NO NO	
			56-1273575				United Guaranty Services, Inc. United Guaranty Residential Insurance Company of North Carolina United Guaranty Residential Insurance Company	NC NC	NIA IA	Arch U.S. MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
1279	Arch Insurance Group	16667	56-0789396												
1279	Arch Insurance Group	15873	42-0885398				Prévalois SAS Emerging Beachfront Land Club Investment L.P.	FRA CYM	IA OTH	Arch U.S. MI Holdings Inc. Arch Financial Holdings Europe II Limited Arch Reinsurance Ltd.	Ownership Ownership Ownership	100.000 50.000 39.600	Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd.	NO NO NO	
							Special Credit Opportunities (Parallel) II, L.P. - Series A Fortress MSR Opportunities Fund I B L.P. ADM Galleus Fund II Limited Melody Capital Partners Offshore Credit Fund, L.P. Castle Creek Capital Partners V, L.P. Pinebridge Structured Capital Partners Offshore II-A, L.P. Monarch Capital Partners Offshore III LP Star America Infrastructure Fund, LP China Car Parks Investment Fund L.P. Templeton Strategic Emerging Markets Fund IV Asia (Cayman), L.P.	CYM CYM CYM CYM DE CYM DE DE CYM CYM	OTH OTH OTH OTH OTH OTH OTH OTH OTH OTH	Arch Investment Holdings I Ltd. Arch Capital Holdings Ltd. Arch Reinsurance Ltd. Arch Investment Holdings III Ltd. Arch Reinsurance Ltd. Arch Capital Holdings Ltd. Arch Reinsurance Ltd. Arch Specialty Insurance Company Arch Reinsurance Ltd.	Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership	100.000 12.340 100.000 24.590 24.560 99.330 16.400 3.550 14.690	Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd.	NO NO NO NO NO NO NO NO NO	3 3 3 3 3 3 3 3 3

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							CEMOF-A Investors I, LP .....	.CYM	.OTH	Arch Investment Holdings II Ltd.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	..3.....
							CEMOF-A Investors II, LP .....	.DE	.OTH	Arch Investment Holdings II Ltd.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	..3.....
							CEMOF-A AIV Co-Investors, LP .....	.CYM	.OTH	Arch Investment Holdings II Ltd.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	..3.....
							Pinebridge Structured Capital Partners Offshore III-A, L.P. ....	.CYM	.OTH	Arch Capital Holdings Ltd.	Ownership.....	99.210	Arch Capital Group Ltd. ....	..NO.....	..3.....
							BlackRock Asia Property Fund IV S.A SICAV-SIF .....	.LUX	.OTH	Arch Reinsurance Ltd.	Ownership.....	10.770	Arch Capital Group Ltd. ....	..NO.....	..3.....
							Europe Property Fund IV Feeder S.A SICAV-SIF .....	.LUX	.OTH	Arch Reinsurance Ltd.	Ownership.....	7.730	Arch Capital Group Ltd. ....	..NO.....	..3.....
							Premia Holdings Ltd. ....	.BMU	NIA	Arch Reinsurance Ltd.	Ownership.....	23.210	Arch Capital Group Ltd. ....	..NO.....	..4.....
							Premia Reinsurance Ltd. ....	.BMU	.IA	Premia Holdings Ltd.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
							Premia LV1 Ltd. ....	.BMU	NIA	Premia Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
							Premia Holdings Inc. ....	.DE	NIA	Premia Holdings Ltd.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
							Premia Solutions Inc. ....	.DE	NIA	Premia Holdings Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
			32-0539299				Arch Mortgage Funding, Inc. ....	.DE	NIA	Arch Capital Group (U.S.) Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
			98-1490970				Arch Intermediaries Group Limited .....	.GBR	NIA	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
							Blue Sky Partners Limited .....	.GBR	NIA	Arch Intermediaries Group Limited	Ownership.....	98.030	Arch Capital Group Ltd. ....	..NO.....	.....
							Archipelago Risk Services Limited .....	.GBR	NIA	Blue Sky Partners Limited	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
			16-1364134				Lake Shore IC, Inc. ....	.DC	NIA	Arch Mortgage Risk Transfer PCC Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
							McNeil & Company, Inc. ....	.NY	NIA	Arch Insurance Company	Ownership.....	100.000	Arch Capital Group Ltd. ....	..YES.....	.....
							Obelisk Underwriting Limited .....	.GBR	NIA	Arch Intermediaries Group Limited	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
			83-4516586				First Shield Service Corporation .....	.MO	NIA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
			38-4119847				First Shield Service Corporation of Florida .....	.MO	NIA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
			61-1932852				First Shield Consumer Service Corporation .....	.MO	NIA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
							First Shield Consumer Service Corporation of Florida .....	.MO	NIA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
			37-1944730				Arch Credit Risk Services (Bermuda) Ltd. ....	.BMU	NIA	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
			47-5537185				Ventus Risk Management, Inc. ....	.DE	NIA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
1279	Arch Insurance Group	71455	37-0857191				Arch Life Insurance Company of America .....	.KS	.IA	Arch Capital Group (U.S.) Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
			84-3725636				Penflex Actuarial Services LLC .....	.NY	NIA	McNeil & Company, Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
							Barbican Group Holdings Limited .....	.GGY	NIA	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
							Barbican Reinsurance Company Limited .....	.GGY	.IA	Barbican Group Holdings Limited	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
							Barbican Specialty Reinsurance Company Limited .....	.GGY	.IA	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
							Barbican Holdings (UK) Limited .....	.GBR	NIA	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
							Arch Corporate Member Limited .....	.GBR	NIA	Barbican Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
							Arch Managing Agency Limited .....	.GBR	NIA	Barbican Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
							Barbican Underwriting Limited .....	.GBR	NIA	Barbican Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
							Castel Underwriting Agencies Limited .....	.GBR	NIA	Barbican Holdings (UK) Limited	Ownership.....	85.000	Arch Capital Group Ltd. ....	..NO.....	.....
							Castel Underwriting Europe BV .....	.NLD	NIA	Castel Underwriting Agencies Limited	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
							Talus Insurance Brokers Limited .....	.GBR	NIA	Castel Underwriting Agencies Limited	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
			98-1547024				Nostrum Care .....	.FRA	NIA	Arch Financial Holdings Europe II Limited	Ownership.....	75.000	Arch Capital Group Ltd. ....	..NO.....	.....
							Barbican Intermediaries Group Limited .....	.GBR	NIA	Barbican Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
			98-1544594				Barbican Capital Holdings Limited .....	.GBR	NIA	Barbican Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
							Arch Financial Holdings Europe IV Limited .....	.IRL	NIA	Arch Financial Holdings Europe II Limited	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
							Arch Investments II LLC .....	.DE	NIA	Arch Capital Holdings Ltd.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
							Precision Marketing Holdings Pty Ltd .....	.AUS	NIA	Arch Financial Holdings Europe III Limited	Ownership.....	75.000	Arch Capital Group Ltd. ....	..NO.....	.....
							Precision Marketing Asia Pacific Pty Ltd .....	.AUS	NIA	Precision Marketing Holdings Pty Ltd	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
							Precision Marketing Australia Pty Ltd .....	.AUS	NIA	Precision Marketing Holdings Pty Ltd	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
							PT Precision Marketing Indonesia .....	.IDN	NIA	Precision Marketing Holdings Pty Ltd	Ownership.....	99.000	Arch Capital Group Ltd. ....	..NO.....	.....
							PT Precision Marketing Indonesia .....	.IDN	NIA	Precision Marketing Asia Pacific Pty Ltd	Ownership.....	1.000	Arch Capital Group Ltd. ....	..NO.....	.....
							MPI Japan Limited .....	.JPN	NIA	Precision Marketing Holdings Pty Ltd	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....
			26-3015410				Out of Towne, LLC .....	.VA	NIA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..NO.....	.....

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			86-2848610				Greysbridge Holdings Ltd. ....	.BMU	NIA	Arch Reinsurance Ltd.	Ownership.....	40.000	Arch Capital Group Ltd.	NO	
							Arch Services Holdings Inc. ....	.DE	NIA	Arch Capital Group (U.S.) Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	NO	
							Arena NV .....	.BEL	NIA	Castel Underwriting Europe BV	Ownership.....	100.000	Arch Capital Group Ltd.	NO	
							Square Pegs Risk Limited .....	.GBR	NIA	Castel Underwriting Agencies Ltd.	Ownership.....	60.000	Arch Capital Group Ltd.	NO	
							Castel Construction Risk Ltd .....	.GBR	NIA	Castel Underwriting Agencies Ltd.	Ownership.....	65.800	Arch Capital Group Ltd.	NO	
			87-1239197				Arch Investment ICAV .....	.IRL	NIA	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	NO	
			20-0527783				Soundview Claims Solutions Inc. ....	.DE	NIA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	NO	
1279	Arch Insurance Group	31887	47-5113164				Coface North America Insurance Company .....	.IA	IA	Coface, S.A.	Ownership.....	100.000	Arch Capital Group Ltd.	NO	6
1279	Arch Insurance Group	15824	38-2755799				Watford Specialty Insurance Company .....	.NJ	IA	Watford Holdings (U.S.) Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	NO	
1279	Arch Insurance Group	25585					Watford Insurance Company .....	.NJ	IA	Watford Specialty Insurance Company	Ownership.....	100.000	Arch Capital Group Ltd.	NO	
							Watford Asset Trust 1 .....	.DE	NIA	Somers Group Holdings Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	NO	
							Watford France Holdings .....	.FRA	NIA	Somers Group Holdings Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	NO	
							Axeria IARD .....	.FRA	NIA	Watford France Holdings	Ownership.....	100.000	Arch Capital Group Ltd.	NO	
							Somerset Bridge Group Limited .....	.GBR	NIA	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	NO	
							Somerset Bridge Insurance Services Limited .....	.GBR	NIA	Somerset Bridge Group Limited	Ownership.....	100.000	Arch Capital Group Ltd.	NO	
							Somerset Bridge Shared Services Limited .....	.GBR	NIA	Somerset Bridge Group Limited	Ownership.....	100.000	Arch Capital Group Ltd.	NO	
							Somerset Bridge Ltd .....	.GBR	NIA	Somerset Bridge Group Limited	Ownership.....	100.000	Arch Capital Group Ltd.	NO	
							Southern Rock Holdings Limited .....	.GIB	NIA	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	NO	
							Southern Rock Insurance Company Limited .....	.GIB	NIA	Southern Rock Holdings Limited	Ownership.....	100.000	Arch Capital Group Ltd.	NO	
							Panacea Ltd .....	.GIB	NIA	Southern Rock Insurance Company Limited	Ownership.....	100.000	Arch Capital Group Ltd.	NO	
							Arch Lenders Mortgage Indemnity Limited .....	.AUS	NIA	Arch Financial Holdings Australia Pty Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	NO	
							Arch Financial Holdings Canada Ltd. ....	.CAN	NIA	Arch Financial Holdings Europe III Limited	Ownership.....	100.000	Arch Capital Group Ltd.	NO	
							Arch Group Foundation .....	.DE	NIA	Arch Capital Group (U.S.) Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	NO	5
							Arch Fund Management Ltd. ....	.BMU	NIA	Arch Global Services Holdings Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	NO	
							Albus Energy Risks Limited .....	.GBR	NIA	Castel Underwriting Agencies Limited	Ownership.....	100.000	Arch Capital Group Ltd.	NO	
							Castel NAPL Limited .....	.GBR	NIA	Castel Underwriting Agencies Limited	Ownership.....	100.000	Arch Capital Group Ltd.	NO	
							Paradiso Risk Limited .....	.GBR	NIA	Castel Underwriting Agencies Limited	Ownership.....	70.000	Arch Capital Group Ltd.	NO	

Asterisk	Explanation
1	Artisan Partners Limited Partnership owns 9.414% of the common shares of Arch Capital Group Ltd.
2	Greysbridge Holdings Ltd is owned by various shareholders, each holding less than 10% of the voting shares, except for Arch Reinsurance Ltd., which holds approximately 40% of the voting shares of Greysbridge Holdings Ltd
3	Entity is an investment vehicle which is not operated or controlled by Arch.
4	Premia Holdings Ltd. is owned by unaffiliated shareholders, and Arch Reinsurance Ltd. holds approximately 23.21% of the voting shares of Premia Holdings Ltd.
5	Arch Capital Group (U.S.) Inc. is the sole member of Arch Group Foundation, which is a non-profit corporation that is in the process of applying for 501(c) status.
6	Coface North American Insurance Company (Massachusetts entity) is 100% owned by Coface, S.A. (France entity). Arch has a minority investment in Coface, S.A., which is 29.5% 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 Prior Year to Date Direct Loss Percentage
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1.	Fire	0	0	0.0	0.0
2.1	Allied Lines	0	0	0.0	0.0
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	0	0	0.0	0.0
5.	Commercial multiple peril	0	0	0.0	0.0
6.	Mortgage guaranty	681,135,045	(108,261,564)	(15.9)	10.2
8.	Ocean marine	0	0	0.0	0.0
9.	Inland marine	0	0	0.0	0.0
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	0	0.0	0.0
11.2	Medical professional liability - claims-made	0	0	0.0	0.0
12.	Earthquake	0	0	0.0	0.0
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disability income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	0	0.0	0.0
16.	Workers' compensation	0	0	0.0	0.0
17.1	Other liability - occurrence	0	0	0.0	0.0
17.2	Other liability - claims-made	0	0	0.0	0.0
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	0	0	0.0	0.0
18.2	Products liability - claims-made	0	0	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2	Other private passenger auto liability	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0.0	0.0
19.4	Other commercial auto liability	0	0	0.0	0.0
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	0	0	0.0	0.0
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	0	0	0.0	0.0
24.	Surety	0	0	0.0	0.0
26.	Burglary and theft	0	0	0.0	0.0
27.	Boiler and machinery	0	0	0.0	0.0
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	681,135,045	(108,261,564)	(15.9)	10.2
DETAILS OF WRITE-INS					
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	0	0	0
2.1	Allied Lines	0	0	0
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.	Commercial multiple peril	0	0	0
6.	Mortgage guaranty	223,755,622	669,279,710	683,424,883
8.	Ocean marine	0	0	0
9.	Inland marine	0	0	0
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	0	0	0
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disability income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	0	0	0
17.1	Other liability - occurrence	0	0	0
17.2	Other liability - claims-made	0	0	0
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0
19.4	Other commercial auto liability	0	0	0
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	0	0	0
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	0	0	0
27.	Boiler and machinery	0	0	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	223,755,622	669,279,710	683,424,883
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 SEPTEMBER 30, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2022 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2019 + Prior	80,845	(975)	79,870	5,820	137	5,957	59,481	260	167	59,908	(15,544)	1,539	(14,005)
2. 2020	137,672	(6,285)	131,387	1,123	102	1,225	45,246	174	396	45,816	(91,303)	6,957	(84,346)
3. Subtotals 2020 + Prior	218,517	(7,260)	211,257	6,943	239	7,182	104,727	434	563	105,724	(106,847)	8,496	(98,351)
4. 2021	23,549	627	24,176	325	90	415	37,531	5,277	474	43,282	14,307	5,214	19,521
5. Subtotals 2021 + Prior	242,066	(6,633)	235,433	7,268	329	7,597	142,258	5,711	1,037	149,006	(92,540)	13,710	(78,830)
6. 2022	XXX	XXX	XXX	XXX	38	38	XXX	40,190	(27)	40,163	XXX	XXX	XXX
7. Totals	242,066	(6,633)	235,433	7,268	367	7,635	142,258	45,901	1,010	189,169	(92,540)	13,710	(78,830)
8. Prior Year-End Surplus As Regards Policyholders	143,519										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (38.2)	2. (206.7)	3. (33.5)
											Col. 13, Line 7 As a % of Col. 1 Line 8		
											4. (54.9)		

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

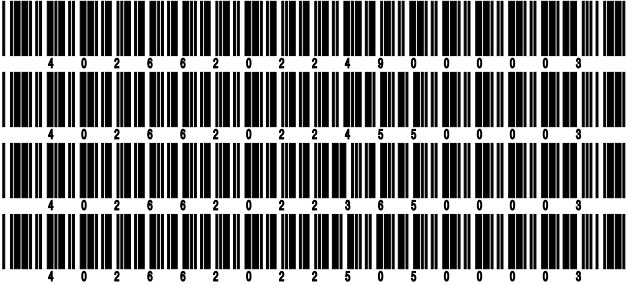
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

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

Bar Codes:

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



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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4 December 31 Prior Year Net Admitted Assets
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504.	Other assets	14,658	0	14,658	781,237
2597.	Summary of remaining write-ins for Line 25 from overflow page	14,658	0	14,658	781,237

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,701,896,120	2,096,086,421
2. Cost of bonds and stocks acquired	998,983,729	1,804,365,356
3. Accrual of discount	1,452,392	1,101,486
4. Unrealized valuation increase (decrease)	(14,944,510)	9,101,361
5. Total gain (loss) on disposals	(13,721,646)	22,681,273
6. Deduct consideration for bonds and stocks disposed of	855,880,612	2,229,661,183
7. Deduct amortization of premium	2,937,134	4,786,669
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	62,749	606,380
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	877,907	3,614,453
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,815,663,496	1,701,896,120
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,815,663,496	1,701,896,120

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

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,319,816,342	156,818,220	165,158,378	(2,257,575)	1,350,789,234	1,319,816,342	1,309,218,609	1,179,572,202
2. NAIC 2 (a)	395,304,938	18,375,615	25,330,921	1,478,622	352,685,505	395,304,938	389,828,255	443,921,390
3. NAIC 3 (a)	87,564,373	3,702,730	6,177,806	(738,937)	102,082,278	87,564,373	84,350,361	95,463,594
4. NAIC 4 (a)	54,983,232	4,529,178	4,222,541	(610,391)	59,563,778	54,983,232	54,679,477	60,612,890
5. NAIC 5 (a)	213,388	0	260,086	259,817	0	213,388	213,119	0
6. NAIC 6 (a)	0	0	52,479	428,829	0	0	376,350	0
7. Total Bonds	1,857,882,273	183,425,743	201,202,211	(1,439,635)	1,865,120,796	1,857,882,273	1,838,666,171	1,779,570,076
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	2,839	2,839	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	2,839	2,839	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,857,882,273	183,428,582	201,205,050	(1,439,635)	1,865,120,796	1,857,882,273	1,838,666,171	1,779,570,076

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

NAIC 1 \$22,983,516 ; NAIC 2 \$0 ; NAIC 3 \$539,588 NAIC 4 \$489,569 ; NAIC 5 \$0 ; NAIC 6 \$0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	11,031,700	xxx	11,042,965	29,300	55,743

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	86,446,652	3,061,860
2. Cost of short-term investments acquired	108,458,072	163,262,631
3. Accrual of discount	386,568	19,806
4. Unrealized valuation increase (decrease)	(3,001)	(3,087)
5. Total gain (loss) on disposals	(47,144)	(13,244)
6. Deduct consideration received on disposals	184,166,681	79,858,068
7. Deduct amortization of premium	42,766	23,245
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	11,031,700	86,446,652
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	11,031,700	86,446,652

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	85,916,003	8,457,518
2. Cost of cash equivalents acquired	785,511,207	1,592,159,252
3. Accrual of discount	48,337	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	(8,791)	0
6. Deduct consideration received on disposals	801,973,617	1,514,699,600
7. Deduct amortization of premium	8,028	1,166
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	69,485,110	85,916,003
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	69,485,110	85,916,003

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-EV-9	UNITED STATES TREASURY		07/08/2022	J P MORGAN SECURITIES		15,090,820	15,000,000	14,572	1.A
91282C-FB-2	UNITED STATES TREASURY		08/02/2022	J P MORGAN SECURITIES		10,003,125	10,000,000	2,242	1.A
91282C-FD-8	UNITED STATES TREASURY		08/29/2022	BANC OF AMERICA/FIXED INCOME		14,988,794	15,000,000	33,170	1.A
91282C-FH-9	UNITED STATES TREASURY		08/30/2022	J P MORGAN SECURITIES		5,969,766	6,000,000	0	1.A FE
91282C-FJ-5	UNITED STATES TREASURY		08/26/2022	J P MORGAN SECURITIES		10,002,734	10,000,000	0	1.A
0109999999	Subtotal - Bonds - U.S. Governments					56,055,239	56,000,000	49,984	XXX
952347-SB-4	WEST CONTRA COSTA CALIF UNI SCH DIST		07/18/2022	SAMUEL A RAMIREZ & COMPANY INC		419,840	500,000	4,978	1.C FE
0709999999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					419,840	500,000	4,978	XXX
45471A-UA-8	INDIANA FIN AUTH HOSP REV		07/21/2022	MORGAN STANLEY & COMPANY		817,005	750,000	0	1.F FE
645913-AA-2	NEW JERSEY ECONOMIC DEV AUTH ST PENSION		07/15/2022	CITIGROUP GLOBAL MARKETS INC.		1,126,220	1,000,000	31,763	2.A FE
677555-X6-6	OHIO ST ECONOMIC DEV REV		07/15/2022	PERSHING DIV OF DLJ SEC LNDING		512,400	600,000	2,200	1.B FE
0909999999	Subtotal - Bonds - U.S. Special Revenues					2,455,625	2,350,000	33,963	XXX
030981-AH-7	AMERIGAS PARTNERS LP		09/28/2022	TORONTO DOMINION SECS USA INC		86,625	90,000	1,828	4.A FE
030981-AJ-3	AMERIGAS PARTNERS LP		07/25/2022	Jefferies		162,938	165,000	4,228	4.A FE
03690E-AA-6	ANTERO MIDSTREAM PARTNERS LP		07/25/2022	TORONTO DOMINION SECS USA INC		38,110	37,000	583	3.C FE
03761U-AH-9	MIDCAP FINANCIAL INVESTMENT CORP		09/22/2022	OPPENHEIMER & CO. INC.		13,200	15,000	131	2.C FE
038522-AR-9	ARAMARK SERVICES INC		07/25/2022	RBC CAPITAL MARKETS		261,625	260,000	3,960	4.A FE
04010L-BB-8	ARES CAPITAL CORP		07/08/2022	Various		24,033	30,000	57	2.C FE
04010L-BC-6	ARES CAPITAL CORP		07/20/2022	MUFG SECURITIES AMERICAS INC.		14,956	20,000	119	2.C FE
058498-AT-3	BALL CORP		07/19/2022	BARCLAYS CAPITAL INC		408,975	410,000	1,196	3.A FE
06368L-AP-1	BANK OF MONTREAL	C.	09/07/2022	BMO CAPITAL MARKETS		7,994,960	8,000,000	0	1.F FE
085770-AA-3	BERRY GLOBAL INC		07/21/2022	DEUTSCHE BANK SECURITIES, INC.		311,200	320,000	332	2.C FE
09261H-AC-1	BLACKSTONE PRIVATE CREDIT FUND		07/14/2022	Various		141,634	170,000	374	2.C FE
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND		08/26/2022	Various		126,831	150,000	759	2.C FE
09261H-AJ-6	BLACKSTONE PRIVATE CREDIT FUND		08/02/2022	Various		123,369	145,000	1,696	2.C FE
09261H-AO-0	BLACKSTONE PRIVATE CREDIT FUND		07/25/2022	Oppenheimer		106,583	130,000	1,521	2.C FE
09261H-AR-8	BLACKSTONE PRIVATE CREDIT FUND		09/28/2022	Various		76,848	95,000	776	2.C FE
09261H-AY-3	BLACKSTONE PRIVATE CREDIT FUND		09/22/2022	Citigroup (SSB)		24,816	25,000	0	2.C FE
09261X-AG-7	BLACKSTONE SECURED LENDING FUND		09/19/2022	Various		419,763	525,000	5,826	2.C FE
1248EP-BT-9	CCO HOLDINGS LLC		07/28/2022	BARCLAYS CAPITAL INC		206,325	210,000	2,691	3.C FE
126307-AH-0	CSC HOLDINGS LLC		07/15/2022	Citigroup (SSB)		55,680	58,000	406	4.C FE
14040H-CU-7	CAPITAL ONE FINANCIAL CORP		07/25/2022	MORGAN STANLEY & COMPANY		3,000,000	3,000,000	0	2.A FE
150190-AF-3	CEDAR FAIR LP		09/28/2022	Various		310,400	320,000	7,284	3.C FE
15089Q-AL-8	CELANESE US HOLDINGS LLC		08/02/2022	Various		477,464	475,000	859	2.C FE
156700-BA-3	LUMEN TECHNOLOGIES INC		09/22/2022	BAIRD, ROBERT W., & COMPANY IN		234,888	230,000	8,385	4.B FE
18060T-AA-3	CLARIOS GLOBAL LP		09/14/2022	CITIBANK, NA		155,998	156,000	3,539	4.A FE
186856-AD-4	CLIFFWATER CORPORATE LENDING FUND		07/22/2022	Unknown		2,500,000	2,500,000	0	1.C PL
19240C-AC-7	COGENT COMMUNICATIONS GROUP INC		09/01/2022	Jefferies		8,988	10,000	122	3.C FE
238648-AA-3	DAVIDSON KEMPNER HOLDINGS LLC		08/30/2022	Unknown		2,500,000	2,500,000	0	1.G Z
256677-AJ-4	DOLLAR GENERAL CORP		09/06/2022	GOLDMAN		4,995,350	5,000,000	0	2.B FE
256677-AK-1	DOLLAR GENERAL CORP		09/06/2022	Citigroup (SSB)		4,995,150	5,000,000	0	2.B FE
26943B-40-7	FIRST EAGLE ALTERNATIVE CAPITAL BDC INC		09/21/2022	Various		1,922	2,100	0	2.C PL
316500-AC-1	FIDUS INVESTMENT CORP		09/28/2022	Various		58,855	70,000	919	1.G PL
376546-BB-3	GLADSTONE INVESTMENT CORP		09/28/2022	Ladenburg Thalmann & Co. Inc.		286	325	0	2.B PL
380881-FP-2	GCCT 224 A - ABS	A.	09/09/2022	RBC CAPITAL MARKETS		6,998,822	7,000,000	0	1.A FE
38173M-AC-6	GOLUB CAPITAL BDC INC		07/21/2022	Various		177,731	220,000	1,954	2.C FE
38869P-AM-6	GRAPHIC PACKAGING INTERNATIONAL LLC		08/10/2022	Various		280,012	285,000	5,780	3.B FE
427096-AH-5	HERCULES CAPITAL INC		09/14/2022	Various		176,097	210,000	2,221	2.C FE
427096-AJ-1	HERCULES CAPITAL INC		08/17/2022	MUFG SECURITIES AMERICAS INC.		51,705	60,000	84	2.C FE
44045A-50-8	HORIZON TECHNOLOGY FINANCE CORP		09/28/2022	Ladenburg Thalmann & Co. Inc.		3,190	3,475	0	2.B PL
44988M-AC-9	IRB HOLDING CORP		09/27/2022	Various		350,696	351,000	6,624	4.B FE
466008-AA-3	IVY HILL ASSET MANAGEMENT, L.P.		07/14/2022	Unknown		2,500,000	2,500,000	0	2.C PL
48238T-AA-7	KAR AUCTION SERVICES INC		09/28/2022	J P MORGAN SECURITIES		522,900	540,000	8,490	4.C FE
552953-OE-9	MGM RESORTS INTERNATIONAL		08/24/2022	GOLDMAN		203,206	205,000	2,325	4.A FE
552953-OG-4	MGM RESORTS INTERNATIONAL		09/26/2022	Various		401,163	405,000	10,057	4.A FE
61774A-A*-4	MORGAN STANLEY DIRECT LENDING FUND		09/12/2022	Private Placement		360,000	360,000	0	2.C PL

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
61774A-AD-5	MORGAN STANLEY DIRECT LENDING FUND		.08/05/2022	PERFORMANCE TRUST		58,627	65,000	1,446	2.C FE
65158N-AB-8	NEWMARK GROUP INC		.07/20/2022	Jefferies		70,263	70,000	798	2.C FE
65342Q-AK-8	NEXTERA ENERGY OPERATING PARTNERS LP		.07/15/2022	Jefferies		195,000	200,000	94	3.A FE
653937-AA-0	1988M A - CDO	C.	.09/23/2022	J P MORGAN SECURITIES		8,000,000	8,000,000	0	1.A Z
668771-AK-4	NORTONLIFELOCK INC		.09/08/2022	BANC OF AMERICA/FIXED INCOME		115,000	115,000	0	3.C FE
67103B-70-4	OFS CAPITAL CORP		.09/23/2022	Ladenburg Thalmann & Co. Inc.		22	25	0	2.B PL
690732-AE-2	OIIENS & MINOR INC		.07/25/2022	STIFEL NICOLAUS & COMPANY		295,125	300,000	1,421	3.C FE
691205-AA-6	OWIL ROCK TECHNOLOGY FINANCE CORP		.07/28/2022	Oppenheimer		109,096	110,000	639	2.C FE
691205-AC-2	OWIL ROCK TECHNOLOGY FINANCE CORP		.09/08/2022	Various		181,515	195,000	1,854	2.C FE
691205-AE-8	OWIL ROCK TECHNOLOGY FINANCE CORP		.09/22/2022	Various		44,206	50,000	328	2.C FE
691205-AG-3	OWIL ROCK TECHNOLOGY FINANCE CORP		.09/06/2022	PERSHING DIV OF DLJ SEC LNDING		118,922	145,000	534	2.C FE
69120V-AE-1	OWIL ROCK CORE INCOME CORP		.07/14/2022	PERSHING DIV OF DLJ SEC LNDING		113,476	125,000	2,611	2.C FE
69120V-AF-8	OWIL ROCK CORE INCOME CORP		.09/27/2022	BARCLAYS		39,277	45,000	300	2.C FE
69120V-AL-5	OWIL ROCK CORE INCOME CORP		.09/26/2022	MUFG SECURITIES AMERICAS INC.		28,322	30,000	32	2.C FE
69120V-AN-1	OWIL ROCK CORE INCOME CORP		.09/09/2022	SMBC NIKKO SECURITIES AMERICA, INC.		388,967	390,000	0	2.C FE
69121K-AF-1	OWIL ROCK CAPITAL CORP		.09/13/2022	Various		133,352	160,000	77	2.C FE
69121K-AG-9	OWIL ROCK CAPITAL CORP		.09/19/2022	Various		55,431	70,000	553	2.C FE
691543-BB-8	OXFORD LANE CAPITAL CORP		.09/26/2022	Ladenburg Thalmann & Co. Inc.		6,130	6,700	0	2.B PL
69181V-30-5	OXFORD SQUARE CAPITAL CORP		.09/07/2022	Various		606	625	0	2.B PL
69181V-50-3	OXFORD SQUARE CAPITAL CORP		.09/28/2022	Various		1,323	1,475	0	2.B PL
69867D-AA-6	CLARIOS GLOBAL LP		.07/29/2022	J P MORGAN SECURITIES		171,700	170,000	2,273	4.A FE
70052L-AA-1	PARK INTERMEDIATE HOLDINGS LLC		.09/15/2022	Various		658,110	650,000	11,406	4.A FE
708062-AD-6	PENNANTPARK INVESTMENT CORP		.09/06/2022	Various		87,190	100,000	1,248	2.B PL
71742W-30-1	PHENIXFIN CORP		.09/26/2022	Various		5,403	6,200	0	2.B PL
73179P-AM-8	AVIENT CORP		.08/12/2022	J P MORGAN SECURITIES		80,600	80,000	1,163	3.C FE
780153-AZ-5	ROYAL CARIBBEAN CRUISES LTD		.09/26/2022	Various		425,124	396,000	8,129	3.C FE
78163D-20-9	RUNWAY GROWTH FINANCE CORP		.07/22/2022	Various		127,803	128,250	0	2.A FE
78163D-20-9	RUNWAY GROWTH FINANCE CORP		.09/27/2022	Various		25,873	25,875	0	2.A FE
78442P-GE-0	SLM CORP		.09/14/2022	GOLDMAN		137,600	160,000	1,861	3.A FE
78573N-AF-9	SABRE GLBL INC		.09/14/2022	Various		173,598	180,000	2,974	4.B FE
80349A-80-2	SARATOGA INVESTMENT CORP		.07/05/2022	Various		3,344	3,475	0	2.A PL
80349A-80-2	SARATOGA INVESTMENT CORP		.09/23/2022	Various		89,118	91,150	0	2.A PL
81725W-AH-6	SENSATA TECHNOLOGIES BV	C.	.08/29/2022	Various		60,922	60,000	1,068	3.C FE
83001W-AC-8	SIX FLAGS THEME PARKS INC		.09/26/2022	BARCLAYS CAPITAL INC		15,056	15,000	254	3.B FE
84762L-AU-9	SPECTRUM BRANDS INC		.07/19/2022	BANC OF AMERICA/FIXED INCOME		94,406	95,000	91	4.B FE
85172F-AF-6	ONEMAIN FINANCE CORP		.09/09/2022	J P MORGAN SECURITIES		20,450	20,000	743	3.B FE
85205T-AM-2	SPIRIT AEROSYSTEMS INC		.07/15/2022	BANC OF AMERICA/FIXED INCOME		67,900	70,000	43	3.C FE
85207U-AH-8	SPRINT LLC		.07/14/2022	MORGAN STANLEY & COMPANY		93,263	90,000	588	3.A FE
85856B-AB-4	STELLUS CAPITAL INVESTMENT CORP		.09/26/2022	IMPERIAL CAPITAL		4,459	5,000	121	2.B FE
86614R-AM-9	SUMMIT MATERIALS LLC		.08/17/2022	BANC OF AMERICA/FIXED INCOME		156,550	155,000	4,310	3.C FE
88033G-CX-6	TENET HEALTHCARE CORP		.09/23/2022	BARCLAYS CAPITAL INC		33,338	35,000	340	4.A FE
893647-BE-6	TRANSIGM INC		.07/26/2022	BANC OF AMERICA/FIXED INCOME		23,790	24,000	554	4.A FE
896442-50-6	TRINITY CAPITAL INC		.07/20/2022	Various		176,544	176,125	0	2.B FE
896442-50-6	TRINITY CAPITAL INC		.09/23/2022	Ladenburg Thalmann & Co. Inc.		9,529	9,575	0	2.B FE
896442-AG-5	TRINITY CAPITAL INC		.09/23/2022	Oppenheimer		13,125	15,000	77	2.B PL
89788M-AH-5	TRUIST FINANCIAL CORP		.07/25/2022	TRUIST SECURITIES, INC.		4,000,000	4,000,000	0	1.G FE
90290M-AC-5	US FOODS INC		.09/29/2022	Various		372,563	375,000	9,974	4.A FE
911365-BF-0	UNITED RENTALS (NORTH AMERICA) INC		.07/11/2022	BANC OF AMERICA/FIXED INCOME		105,930	107,000	2,419	3.A FE
914906-AS-1	UNIVISION COMMUNICATIONS INC		.08/08/2022	GOLDMAN		308,081	315,000	7,495	4.A FE
91911K-AN-2	BAUSCH HEALTH COMPANIES INC	C.	.09/15/2022	BARCLAYS CAPITAL INC		202,463	253,000	5,299	4.B FE
92564R-AF-2	VICI PROPERTIES LP		.07/12/2022	STIFEL NICOLAUS & COMPANY		168,765	170,000	1,855	2.C FE
95081Q-AN-4	WESCO DISTRIBUTION INC		.09/27/2022	Various		364,500	360,000	4,465	3.C FE
96217B-AN-9	TRI POINTE HOMES INC (DELAWARE)		.07/28/2022	Various		189,650	189,000	1,277	3.C FE
983793-AH-3	XPO LOGISTICS INC		.09/27/2022	Various		55,413	55,000	1,413	4.A FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					60,341,109	60,921,375	167,249	XXX
000000-00-0	Metropolitan Leverage Partners Fund VII		.08/02/2022	Not Available		188,606	188,606	0	1.G Z

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000-00-0	AXAR MASTER FUND SENIOR SECURED DELAYED .....		.08/30/2022	Not Available		234,273	234,273	0	2.B Z
59190#-AA-0	METROPOLITAN FINANCING VII, LLC .....		.09/01/2022	INTERNAL		255,466	260,016	0	1.G Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						678,345	682,895	0	XXX
2509999997. Total - Bonds - Part 3						119,950,158	120,454,270	256,174	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						119,950,158	120,454,270	256,174	XXX
75574U-40-8	READY CAPITAL CORP .....		.08/26/2022	NATL FINANCIAL SERVICES CORP (NFS)	119,000	2,839	0.00	0	2.A PL
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						2,839	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						2,839	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						2,839	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						2,839	XXX	0	XXX
6009999999 - Totals						119,952,997	XXX	256,174	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
36179R-BW-8 91282C-DR-9	G2 MA2753 - RMBS UNITED STATES TREASURY		09/01/2022 09/09/2022	Paydown J P MORGAN SECURITIES		29,449 6,742,695	29,449 7,000,000	30,562 6,962,539	31,198 .0	.0 .0	(1,750) 4,311	.0 .0	(1,750) 4,311	.0 .0	29,449 6,974,769	.0 .0	.0 (232,074)	.0 (232,074)	585 36,807	04/20/2045 12/31/2023	1.A 1.A
91282C-FD-8 91362*-AA-9	UNITED STATES TREASURY THE BUREAU OF THE PUBLIC DEBT		09/08/2022 09/30/2022	BANC OF AMERICA/FIXED INCOME Unknown		14,988,124 11,370,000	15,000,000 11,370,000	14,988,794 11,370,000	.0 4,930,000	.0 .0	.67 .0	.0 .0	.67 .0	.0 .0	14,988,861 11,370,000	.0 .0	(737) .0	(737) .0	43,636 .0	07/31/2024 12/12/2023	1.A 1.D
0109999999. Subtotal - Bonds - U.S. Governments						33,130,268	33,399,449	33,351,895	4,961,198	.0	2,629	.0	2,629	.0	33,363,079	.0	(232,811)	(232,811)	81,028	XXX	XXX
04052B-CN-2 641454-AA-1 647377-AP-5 95236P-FZ-8	ARIZONA INDL DEV AUTH REV NEVADA ST DEPT BUSINESS & IND CHATER SCH NEW MEXICO ST HOSP EQUIP LN COUNCIL FIRS WEST COVINA CALIF PUB FING AUTH LEASE RE		07/01/2022 07/15/2022 07/01/2022 08/01/2022	Maturity @ 100.00 Maturity @ 100.00 Maturity @ 100.00 Maturity @ 100.00		40,000 200,000 615,000 335,000	40,000 200,000 615,000 335,000	39,912 199,482 614,139 335,000	39,978 199,908 614,746 335,000	.0 .0 .0 .0	.22 .92 254 .0	.0 .0 .0 .0	.22 .92 254 .0	.0 .0 .0 .0	40,000 200,000 615,000 335,000	.0 .0 .0 .0	.0 .0 .0 .0	.0 .0 .0 .0	2,700 8,203 29,777 6,187	07/01/2022 07/15/2022 07/01/2022 08/01/2022	3.B FE 3.A FE 3.A FE 1.E FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,190,000	1,190,000	1,188,533	1,189,632	.0	368	.0	368	.0	1,190,000	.0	0	0	46,868	XXX	XXX
00834T-AA-6 02377L-AA-2 02378M-AA-9	AFFRM 2122 A - ABS AMERICAN AIRLINES 2019-1 PASS THROUGH TR AMERICAN AIRLINES 2019-1 PASS THROUGH TR		09/15/2022 08/15/2022 08/15/2022	Paydown Paydown Paydown		931,016 190,005 122,146	931,016 190,005 122,146	930,395 190,005 122,146	930,412 190,005 117,260	.0 .0 4,886	.604 .0 .0	.0 .0 .0	.604 .0 4,886	.0 .0 .0	931,016 190,005 122,146	.0 .0 .0	.0 .0 .0	.0 .0 .0	8,303 5,985 4,275	11/16/2026 08/15/2033 08/15/2033	1.C FE 2.A FE 3.A FE
02379K-AA-2 025816-CV-9 03761U-AG-1	AMERICAN AIRLINES PASS THROUGH TRUST 202 AMERICAN EXPRESS CO MIDCAP FINANCIAL INVESTMENT CORP		09/02/2022 08/30/2022 08/18/2022	COMPANY IN Jefferies Raymond James		831,600 3,958,520 73,061	1,000,000 4,000,000 75,000	1,000,000 3,999,600 72,883	1,000,000 .0 .0	.0 .0 .0	.0 .64 161	.0 .0 .0	.0 .64 161	.0 .0 .0	1,000,000 3,999,664 73,044	.0 .0 .0	(168,400) (41,144) 18	(168,400) (41,144) 18	23,878 44,250 1,789	01/11/2036 05/03/2024 03/03/2025	1.G FE 1.F FE 2.C FE
03969A-AQ-3 05508R-AE-6	ARDAGH PACKAGING FINANCE PLC B&G FOODS INC	C	07/07/2022 08/09/2022	PERSHING DIV OF DLJ SEC Various		273,811 132,500	295,000 140,000	295,000 144,169	295,000 142,102	.0 .0	.0 (910)	.0 .0	.0 (910)	.0 .0	295,000 141,192	.0 .0	(21,189) (8,692)	(21,189) (8,692)	10,798 6,283	04/30/2025 04/01/2025	3.C FE 4.C FE
09261H-AR-8	BLACKSTONE PRIVATE CREDIT FUND		08/29/2022	PERSHING DIV OF DLJ SEC LINDING		26,071	30,000	24,302	.0	.0	.40	.0	.40	.0	24,398	.0	1,673	1,673	153	01/15/2029	2.C FE
09261H-AY-3 12686C-BB-4 14040H-CU-7	BLACKSTONE PRIVATE CREDIT FUND CABLEVISION SYSTEMS CORP CAPITAL ONE FINANCIAL CORP		09/22/2022 09/15/2022 08/01/2022	SECURITIES Maturity @ 100.00 J P MORGAN SECURITIES		24,878 198,000 3,026,700	25,000 198,000 3,000,000	24,816 211,365 3,000,000	.0 202,697 .0	.0 34 .0	.0 (4,731) .0	.0 .0 .0	.0 (4,697) .0	.0 .0 .0	24,816 198,000 3,000,000	.0 .0 26,700	62 .0 26,700	62 .0 26,700	.0 11,633 2,493	09/29/2025 09/15/2022 07/24/2026	2.C FE 4.C FE 2.A FE
140501-AB-3 156700-AX-4 156700-BA-3 172967-MT-5 233046-AN-1 25470X-AJ-4 25470X-BE-4	CAPITAL SOUTHWEST CORP LUMEN TECHNOLOGIES INC LUMEN TECHNOLOGIES INC CITIGROUP INC DNKN 211 A21 - RMBS DISH DBS CORP DISH DBS CORP		09/22/2022 09/28/2022 09/28/2022 08/25/2022 08/20/2022 07/15/2022 08/10/2022	LINDING Not Available Call @ 100.00 Jefferies Paydown Maturity @ 100.00 Various		41,850 680,674 541,091 4,803,500 20,000 270,000 104,063	45,000 665,000 520,000 5,000,000 20,000 270,000 125,000	45,950 721,483 560,078 4,827,900 20,000 254,232 125,000	45,802 698,286 316,888 4,827,900 20,000 267,588 125,000	.0 .0 .0 .0 .0 2,412 .0	(135) (12,836) .0 26,846 .0 2,412 .0	.0 .0 .0 .0 .0 2,412 .0	(135) (12,836) (10,011) 26,846 .0 2,412 .0	.0 .0 .0 .0 .0 270,000 125,000	.0 .0 .0 .0 .0 .0 (20,938)	(3,817) (4,776) (21,764) (51,246) .0 .0 (20,938)	(3,817) (4,776) (21,764) (51,246) .0 .0 (20,938)	2,340 37,656 10,875 32,226 340 15,863 4,521	01/31/2026 12/01/2023 04/01/2024 10/30/2024 11/20/2051 07/15/2022 12/01/2026	1.G PL 4.B FE 4.B FE 1.G FE 2.B FE 4.C FE 4.A FE	
257375-AH-8 26943B-40-7 314353-AA-1 345370-CW-8 376535-AC-4 376546-BO-0 376546-BB-3 380355-AF-4	EASTERN ENERGY GAS HOLDINGS LLC FIRST EAGLE ALTERNATIVE CAPITAL BDC INC FEDERAL EXPRESS CORPORATION 2020-1 PASS FORD MOTOR CO GLADSTONE CAPITAL CORP GLADSTONE INVESTMENT CORP GLADSTONE INVESTMENT CORP GOEASY LTD		08/04/2022 09/09/2022 08/20/2022 09/01/2022 07/26/2022 09/28/2022 07/21/2022 08/18/2022	FENNER & SMITH INC. Various Paydown Call @ 100.00 PERFORMANCE TRUST Various Various J P MORGAN SECURITIES		524,296 12,086 253,995 521,760 38,500 263,599 1,191 54,543	527,000 12,675 253,995 465,000 40,000 277,375 1,300 59,000	525,545 12,675 253,995 568,463 41,456 277,375 1,232 59,000	526,519 12,675 253,995 565,263 41,228 277,375 .0 59,000	.0 .0 .0 .0 .0 .0 .0 .0	.94 .0 .0 (20,205) (171) .0 .0 .0	.0 .0 .0 (20,205) (171) .0 .0 .0	.94 .0 .0 (20,205) (171) .0 .0 .0	526,613 12,675 253,995 545,058 41,057 277,375 1,233 59,000	.0 .0 .0 .0 .0 .0 .0 (4,458)	(2,317) (589) .0 (80,058) (2,557) (13,776) (42) (4,458)	(2,317) (589) .0 (80,058) (2,557) (13,776) (42) (4,458)	12,279 329 4,762 92,681 2,039 9,899 16 2,070	12/15/2024 05/25/2026 08/20/2035 04/22/2025 01/31/2026 05/01/2026 11/01/2028 05/01/2026	2.A FE 2.C PL 1.D FE 3.A FE 1.G PL 2.B PL 2.B PL 3.C FE	
38173M-AC-6 42704M-AA-0	GOLUB CAPITAL BDC INC HERBALIFE NUTRITION LTD		08/26/2022 08/04/2022	COMPANY Jefferies		29,322 201,405	35,000 210,000	28,336 222,075	.0 .0	.0 .0	148 (3,369)	.0 .0	148 (3,369)	.0 .0	28,484 218,706	.0 .0	838 (17,301)	838 (17,301)	389 15,430	02/15/2027 09/01/2025	2.C FE 3.C FE
44045A-40-9	HORIZON TECHNOLOGY FINANCE CORP		07/27/2022	Ladenburg Thalmann & Co. Inc.		15,849	16,675	16,675	16,675	.0	.0	.0	.0	.0	16,675	.0	(826)	(826)	456	03/30/2026	2.B PL
458140-BQ-2 460599-AC-7	INTEL CORP INTERNATIONAL GAME TECHNOLOGY	C	07/26/2022 09/09/2022	BANC OF AMERICA/FIXED INCOME Call @ 98.50		7,088,970 1,112,440	7,000,000 1,096,000	6,986,350 1,215,265	6,989,474 1,190,744	.0 2,156	1,048 (25,975)	.0 .0	1,048 (23,819)	.0 .0	6,990,522 1,166,925	.0 .0	98,448 (87,365)	98,448 (87,365)	220,938 98,557	03/25/2027 02/15/2025	1.E FE 3.B FE
49326E-EL-3	KEYCORP		08/31/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.		4,944,900	5,000,000	5,000,000	.0	.0	.0	.0	.0	.0	5,000,000	.0	(55,100)	(55,100)	53,323	05/23/2025	2.A FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
512807-AV-0	LAM RESEARCH CORP		08/25/2022	GOLDMAN		852,290	1,000,000	996,700	997,209	.0	.202	.0	.202	.0	997,410	.0	(145,120)	(145,120)	13,406	06/15/2030	1.G FE
527298-BH-5	LEVEL 3 FINANCING INC		09/28/2022	Various		1,424,719	1,415,000	1,455,206	1,432,018	.0	(8,880)	.0	(8,880)	.0	1,423,139	.0	(8,139)	(8,139)	88,524	05/01/2025	3.B FE
527298-BM-4	LEVEL 3 FINANCING INC		09/28/2022	Various		713,818	706,000	680,683	92,803	.0	1,371	.0	1,371	.0	681,026	.0	23,324	23,324	27,195	03/15/2026	3.B FE
53219L-AT-6	LIFEPOINT HEALTH INC		07/22/2022	J P MORGAN SECURITIES		119,700	120,000	120,000	120,000	.0	.0	.0	.0	.0	120,000	.0	(300)	(300)	6,323	04/15/2025	4.B FE
59001K-AG-5	MERITOR INC		09/02/2022	Call @ 100.00		330,000	320,000	323,190	322,306	.0	(418)	.0	(418)	.0	321,888	.0	(1,888)	(1,888)	25,056	06/01/2025	4.A FE
	MORGAN STANLEY		08/03/2022	MORGAN STANLEY & COMPANY																	
61747Y-EQ-4	MORGAN STANLEY		08/03/2022	MORGAN STANLEY & COMPANY		2,963,010	3,000,000	3,000,000	.0	.0	.0	.0	.0	.0	3,000,000	.0	(36,990)	(36,990)	31,675	04/17/2025	1.F FE
61774A-AD-5	MORGAN STANLEY DIRECT LENDING FUND		09/19/2022	Various		59,767	65,000	58,627	.0	.0	.81	.0	.81	.0	58,708	.0	1,058	1,058	1,641	02/11/2027	2.C FE
62922L-AA-6	NGL ENERGY OPERATING LLC		09/19/2022	WELLS FARGO SECURITIES		8,100	9,000	9,000	9,000	.0	.0	.0	.0	.0	9,000	.0	(900)	(900)	769	02/01/2026	4.A FE
652526-70-8	NEWTEK BUSINESS SERVICES CORP		09/23/2022	Various		403,423	410,425	410,425	410,425	.0	.0	.0	.0	.0	410,425	.0	(7,002)	(7,002)	15,231	02/01/2026	2.A PL
65339K-CD-0	NEXTERA ENERGY CAPITAL HOLDINGS INC		07/28/2022	PERSHING DIV OF DLJ SEC		14,867,850	15,000,000	14,999,100	.0	.0	159	.0	159	.0	14,999,259	.0	(131,409)	(131,409)	159,250	03/21/2024	2.A FE
67103B-70-4	OFS CAPITAL CORP		08/31/2022	LINDING		760	825	825	825	.0	.0	.0	.0	.0	825	.0	(65)	(65)	31	10/31/2028	2.B PL
691205-AE-8	OWL ROCK TECHNOLOGY FINANCE CORP		07/22/2022	Various																	
	STIFEL NICOLAUS & COMPANY INC.		07/22/2022	STIFEL NICOLAUS & COMPANY INC.		22,576	25,000	22,319	.0	.0	20	.0	20	.0	22,338	.0	238	238	102	06/17/2026	2.C FE
691543-70-6	OXFORD LANE CAPITAL CORP		08/08/2022	NATL FINANCIAL SERVICES		100	100	97	98	.0	.0	.0	.0	.0	98	.0	2	2	3	03/31/2031	2.B PL
70932M-AA-5	PENNYMAC FINANCIAL SERVICES INC		07/25/2022	CORP (NFS)		74,468	80,000	80,000	80,000	.0	.0	.0	.0	.0	80,000	.0	(5,532)	(5,532)	3,364	10/15/2025	3.C FE
743815-AE-2	MODIVCARE INC		07/07/2022	Various		224,503	243,000	257,551	255,310	.0	(3,081)	.0	(3,081)	.0	252,229	.0	(27,726)	(27,726)	9,299	11/15/2025	4.B FE
	Ladenburg Thalmann & Co. Inc.		08/03/2022	Ladenburg Thalmann & Co. Inc.		595	600	591	.0	.0	.0	.0	.0	.0	592	.0	3	3	.0	04/30/2027	2.A FE
80349A-80-2	SARATOGA INVESTMENT CORP		08/03/2022	NATL FINANCIAL SERVICES																	
	CORP (NFS)		08/15/2022	CORP (NFS)		75	75	74	.0	.0	.0	.0	.0	.0	74	.0	1	1	.0	04/30/2027	2.A PL
80349A-80-2	SARATOGA INVESTMENT CORP		08/15/2022	CORP (NFS)		75	75	74	.0	.0	.0	.0	.0	.0	74	.0	1	1	.0	04/30/2027	2.A PL
81725W-AG-8	SENSATA TECHNOLOGIES BV	C	09/28/2022	Call @ 100.00		368,650	365,000	377,650	210,000	.475	(4,662)	.0	(4,187)	.0	372,463	.0	(7,463)	(7,463)	16,582	10/15/2023	3.C FE
83001W-AC-8	SIX FLAGS THEME PARKS INC		06/06/2022	Call @ 100.00		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	34,414	07/01/2025	3.C FE
	BANC OF AMERICA/FIXED		07/15/2022	BANC OF AMERICA/FIXED																	
85205T-AL-4	SPIRIT AEROSYSTEMS INC		07/15/2022	INCOME		67,900	70,000	71,313	.0	.0	(91)	.0	(91)	.0	71,222	.0	(3,322)	(3,322)	1,371	04/15/2025	4.B FE
	CREDIT SUISSE SECURITIES		07/27/2022	CREDIT SUISSE SECURITIES																	
85747T-AT-0	STATE STREET CORP		07/27/2022	BANC OF AMERICA/FIXED		499,840	500,000	522,640	511,063	.0	(1,676)	.0	(1,676)	.0	509,387	.0	(9,547)	(9,547)	16,813	08/18/2025	1.F FE
893647-BB-2	TRANSIGM INC		07/26/2022	INCOME		84,065	86,000	89,763	87,999	.0	(788)	.0	(788)	.0	87,212	.0	(3,147)	(3,147)	3,396	06/15/2026	4.C FE
	Ladenburg Thalmann & Co. Inc.		07/29/2022	Ladenburg Thalmann & Co. Inc.		11,404	11,175	11,823	11,452	.0	(154)	.0	(154)	.0	11,298	.0	106	106	391	01/16/2025	2.B FE
896442-50-6	TRINITY CAPITAL INC		09/08/2022	Various		460,575	446,900	472,820	457,981	.0	(6,691)	.0	(6,691)	.0	451,290	.0	9,285	9,285	15,642	01/16/2025	2.B FE
	PERSHING DIV OF DLJ SEC		07/18/2022	PERSHING DIV OF DLJ SEC																	
89668Q-AE-8	TRINSEO MATERIALS OPERATING SCA	C	07/18/2022	LINDING		81,733	95,000	96,781	96,425	.0	(473)	.0	(473)	.0	95,952	.0	(14,219)	(14,219)	3,645	09/01/2025	4.B FE
90931L-AA-6	UNITED AIRLINES 2016-1 PASS THROUGH TRUS		09/08/2022	Various		2,394,012	2,668,935	2,668,935	2,668,935	.0	.0	.0	.0	.0	2,668,935	.0	(274,923)	(274,923)	101,453	01/07/2030	1.F FE
90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS		09/03/2022	Paydown		191,994	191,994	189,440	190,162	.0	1,832	.0	1,832	.0	191,994	.0	.0	.0	7,200	03/03/2028	2.A FE
	STIFEL NICOLAUS & COMPANY		07/21/2022	STIFEL NICOLAUS & COMPANY		2,606,975	2,500,000	2,490,575	2,491,974	.0	458	.0	458	.0	2,492,432	.0	114,543	114,543	90,854	04/01/2030	1.F FE
911312-BY-1	UNITED PARCEL SERVICE INC		07/21/2022	Various		241,189	261,000	261,000	261,000	.0	.0	.0	.0	.0	261,000	.0	(19,811)	(19,811)	10,355	11/15/2025	3.C FE
91153L-AA-5	UNITED WHOLESALE MORTGAGE LLC		08/05/2022	Various																	
91327A-AA-0	UNITI GROUP LP		07/22/2022	Various		138,119	140,000	147,700	146,125	259	(2,053)	.0	(1,794)	.0	144,331	.0	(6,212)	(6,212)	10,336	02/15/2025	4.B FE
91911K-AN-2	BAUSCH HEALTH COMPANIES INC	C	07/28/2022	GOLDMAN		81,830	98,000	99,949	99,126	.3	(787)	.0	(784)	.0	98,342	.0	(16,512)	(16,512)	4,043	11/01/2025	3.C FE
91911K-AP-7	BAUSCH HEALTH COMPANIES INC	C	07/28/2022	Various		223,010	326,000	360,214	340,333	.0	(4,207)	.0	(4,207)	.0	336,125	.0	(113,115)	(113,115)	18,362	12/15/2025	4.C FE
91911K-AP-7	BAUSCH HEALTH COMPANIES INC	C	08/31/2022	Jefferies		33,660	51,000	54,800	53,242	.0	(763)	.0	(763)	.0	52,479	.0	(18,819)	(18,819)	3,277	12/15/2025	6. FE
91911K-AP-7	BAUSCH HEALTH COMPANIES INC	C	09/15/2022	BARCLAYS CAPITAL INC		148,005	253,000	269,159	257,860	.0	(4,086)	.0	(4,086)	.0	260,086	.0	(112,081)	(112,081)	17,274	12/15/2025	5.B FE
92552V-AK-6	VIASAT INC		07/20/2022	J P MORGAN SECURITIES		268,125	330,000	326,529	327,343	.0	55	.0	55	.0	327,398	.0	(59,273)	(59,273)	15,830	09/15/2025	4.B FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					61,279,179	62,434,215	62,703,243	26,215,002	7,813	(81,558)	.0	(73,745)	.0	62,489,183	.0	(1,353,572)	(1,353,572)	1,489,929	XXX	XXX
000000-00-0	Breakwater Senior Secured Term Loan		09/02/2022	Redemption @ 100.00		5,652	5,652	5,595	.0	.0	(19)	.0	(19)	.0	5,610	.0	42	42	(538)	06/30/2025	2.C Z
000000-00-0	Metropolitan Financing VI Senior Secured		09/09/2022	Redemption @ 100.00		71,965	71,965	71,965	.0	.0	.0	.0	.0	.0	71,965	.0	.0	.0	2,005	08/02/2024	1.G Z
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					77,617	77,617	77,561	.0	.0	(19)	.0	(19)	.0	77,575	.0	42	42	1,466	XXX	XXX
2509999997	Total - Bonds - Part 4					95,677,064	97,101,281	97,321,231	32,365,833	7,813	(78,580)	.0	(70,767)	.0	97,119,838	.0	(1,586,341)	(1,586,341)	1,619,291	XXX	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						95,677,064	97,101,281	97,321,231	32,365,833	7,813	(78,580)	0	(70,767)	0	97,119,838	0	(1,586,341)	(1,586,341)	1,619,291	XXX	XXX
75574U-40-8	READY CAPITAL CORP		08/26/2022	NATL FINANCIAL SERVICES CORP (NFS)	119,000	2,839	0.00	2,839	0	0	0	0	0	0	2,839	0	0	0	0		2 A PL
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						2,839	XXX	2,839	0	0	0	0	0	0	2,839	0	0	0	0	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						2,839	XXX	2,839	0	0	0	0	0	0	2,839	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						2,839	XXX	2,839	0	0	0	0	0	0	2,839	0	0	0	0	XXX	XXX
FHLBCH-11-3	FHLBC - B-2		07/15/2022	Unknown	5,650,000	565,000		565,000	0	0	0	0	0	0	565,000	0	0	0	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						565,000	XXX	565,000	0	0	0	0	0	0	565,000	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						565,000	XXX	565,000	0	0	0	0	0	0	565,000	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						565,000	XXX	565,000	0	0	0	0	0	0	565,000	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						567,839	XXX	567,839	0	0	0	0	0	0	567,839	0	0	0	0	XXX	XXX
6009999999 - Totals						96,244,903	XXX	97,889,070	32,365,833	7,813	(78,580)	0	(70,767)	0	97,687,677	0	(1,586,341)	(1,586,341)	1,619,291	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
Bank of America Concord, CA		0.000	0	0	8,024,061	10,100,241	7,175,434	XXX
Bank of New York Mellon New York, NY		0.000	0	0	1,065,072	1,030,839	1,027,792	XXX
Canadian Imperial Bank of Commerce New York, NY		2.760	0	8,024	0	0	999,296	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	8,024	9,089,133	11,131,080	9,202,522	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	8,024	9,089,133	11,131,080	9,202,522	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
.....								
.....								
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.....								
0599999. Total - Cash	XXX	XXX	0	8,024	9,089,133	11,131,080	9,202,522	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]