



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT
AS OF SEPTEMBER 30, 2024
OF THE CONDITION AND AFFAIRS OF THE
ARCH MORTGAGE INSURANCE COMPANY

NAIC Group Code 1279 1279 NAIC Company Code 40266 Employer's ID Number 36-3105660
(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	<u>Robert Michael Schmeiser</u>	Executive Vice President & Chief Financial Officer	<u>Thomas Harrison Jeter</u>
Assistant Vice President & Secretary	<u>Tracy Teri Willis #</u>	Senior Vice President & Controller	<u>Brian Joseph Smith</u>

OTHER

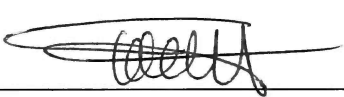
<u>Cheryl Ann Feltgen</u> Executive Vice President & Chief Risk Officer	<u>John Edward Gaines</u> Executive Vice President & Chief Actuary	<u>Carl Edward Tyree</u> Executive Vice President & Chief Sales Officer
<u>Thabiso Timothy Zwane</u> Senior Vice President & Treasurer		

DIRECTORS OR TRUSTEES

<u>Robert Michael Schmeiser</u>	<u>Thomas Harrison Jeter</u>	<u>John Edward Gaines</u>
<u>Carl Edward Tyree</u>	<u>Thomas Michael Hitt</u>	

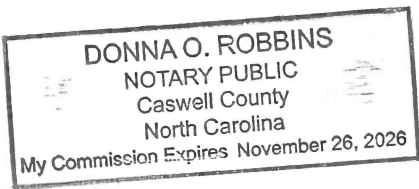
State of North Carolina SS:
County of Guilford

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	 Tracy Teri Willis Assistant Vice President & Secretary	 Thomas Harrison Jeter Executive Vice President & Chief Financial Officer
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Subscribed and sworn to before me this 12th day of November, 2024
Donna O. Robbins
Donna O. Robbins
Notary Public
11/26/2026

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



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	1,716,338,921	0	1,716,338,921	1,727,113,681
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	1,010,000	0	1,010,000	1,010,000
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$0 encumbrances)	299,250	0	299,250	0
5. Cash (\$ 14,271,807), cash equivalents (\$ 55,550,670) and short-term investments (\$ 19,692,109)	89,514,586	0	89,514,586	38,647,855
6. Contract loans (including \$0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	96,087,188	0	96,087,188	51,224,209
9. Receivables for securities	2,532,906	0	2,532,906	712,704
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,905,782,851	0	1,905,782,851	1,818,708,449
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	16,017,663	0	16,017,663	18,485,592
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	36,295,734	0	36,295,734	37,454,412
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums (\$0) and contracts subject to redetermination (\$0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,714,699	0	1,714,699	818,961
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	1,582,962	0	1,582,962	9,700,450
18.2 Net deferred tax asset	239,418,954	192,815,001	46,603,953	19,975,383
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	3,210,737	0	3,210,737	9,133
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	163,041,607	1,684,843	161,356,764	143,621,473
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,367,065,207	194,499,844	2,172,565,363	2,048,773,853
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	2,367,065,207	194,499,844	2,172,565,363	2,048,773,853
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Company owned life insurance	160,980,534	0	160,980,534	143,621,403
2502. Licenses purchased	1,672,343	1,672,343	0	0
2503. Prepaid expenses	12,500	12,500	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	376,230	0	376,230	70
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	163,041,607	1,684,843	161,356,764	143,621,473

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

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 42,401,618)	103,691,772	98,996,729
2. Reinsurance payable on paid losses and loss adjustment expenses	714,810	0
3. Loss adjustment expenses	8,243,971	7,876,931
4. Commissions payable, contingent commissions and other similar charges	0	0
5. Other expenses (excluding taxes, licenses and fees)	355,377	210,854
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	4,992,880	3,676,830
7.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))	0	0
7.2 Net deferred tax liability	0	0
8. Borrowed money \$ 0 and interest thereon \$ 0	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 102,444,519 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)	27,437,879	31,005,441
10. Advance premium	158,418	124,722
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	115,273,285	109,289,481
13. Funds held by company under reinsurance treaties	0	0
14. Amounts withheld or retained by company for account of others	0	0
15. Remittances and items not allocated	1,047,452	355,729
16. Provision for reinsurance (including \$ 0 certified)	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	299,284	12,911,737
20. Derivatives	0	0
21. Payable for securities	20,573,048	1,091,648
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$ 0 and interest thereon \$ 0	0	0
25. Aggregate write-ins for liabilities	1,532,480,214	1,630,089,136
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,815,268,390	1,895,629,238
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	1,815,268,390	1,895,629,238
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	2,750,000	2,750,000
31. Preferred capital stock	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	49,500,000	49,500,000
34. Gross paid in and contributed surplus	5,571,359	5,571,359
35. Unassigned funds (surplus)	299,475,614	95,323,256
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 30 \$ 0)	0	0
36.2 0 shares preferred (value included in Line 31 \$ 0)	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	357,296,973	153,144,615
38. Totals (Page 2, Line 28, Col. 3)	2,172,565,363	2,048,773,853
DETAILS OF WRITE-INS		
2501. Contingency reserve	1,525,143,797	1,618,561,301
2502. Premium refund reserve	916,242	1,409,984
2503. Deferred ceding commission	6,420,175	10,117,851
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,532,480,214	1,630,089,136
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$688,388,901)	700,467,659	695,337,350	929,339,966
1.2 Assumed (written \$133,551,962)	137,119,524	130,390,704	162,958,403
1.3 Ceded (written \$693,391,124)	705,469,882	719,464,996	958,008,103
1.4 Net (written \$128,549,739)	132,117,301	106,263,058	134,290,266
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 40,448,178):			
2.1 Direct	2,588,663	12,101,576	(12,530,399)
2.2 Assumed	(9,499,971)	(7,999,838)	(21,208,463)
2.3 Ceded	2,588,663	12,101,576	(12,530,399)
2.4 Net	(9,499,971)	(7,999,838)	(21,208,463)
3. Loss adjustment expenses incurred	1,268,595	1,374,468	1,897,654
4. Other underwriting expenses incurred	198,047	10,588,338	10,334,464
5. Aggregate write-ins for underwriting deductions	(93,417,504)	(15,565,048)	(26,201,332)
6. Total underwriting deductions (Lines 2 through 5)	(101,450,833)	(11,602,080)	(35,177,677)
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	233,568,134	117,865,138	169,467,943
INVESTMENT INCOME			
9. Net investment income earned	53,499,742	46,910,841	61,098,326
10. Net realized capital gains (losses) less capital gains tax of \$ (1,250,128)	(4,702,861)	(15,077,931)	(20,126,738)
11. Net investment gain (loss) (Lines 9 + 10)	48,796,881	31,832,910	40,971,588
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$0 amount charged off \$0)	0	0	0
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	17,359,130	2,658,784	14,919,277
15. Total other income (Lines 12 through 14)	17,359,130	2,658,784	14,919,277
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	299,724,145	152,356,832	225,358,808
17. Dividends to policyholders	0	0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	299,724,145	152,356,832	225,358,808
19. Federal and foreign income taxes incurred	8,800,751	17,113,038	41,370,615
20. Net income (Line 18 minus Line 19)(to Line 22)	290,923,394	135,243,794	183,988,193
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	153,144,615	143,084,756	143,084,756
22. Net income (from Line 20)	290,923,394	135,243,794	183,988,193
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ 3,488,708	13,124,187	10,280,614	19,560,013
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	(51,864,913)	(19,283,105)	(9,957,716)
27. Change in nonadmitted assets	81,969,690	29,254,512	16,469,369
28. Change in provision for reinsurance	0	0	0
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	(130,000,000)	(100,000,000)	(200,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	204,152,358	55,495,815	10,059,859
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	357,296,973	198,580,571	153,144,615
DETAILS OF WRITE-INS			
0501. Addition to the contingency reserve	68,559,762	65,195,352	81,479,201
0502. Release of the contingency reserve per 120 month statutory holding period	(161,977,266)	(80,760,400)	(107,680,533)
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	(93,417,504)	(15,565,048)	(26,201,332)
1401. Company owned life insurance	17,359,130	2,658,784	14,919,277
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	17,359,130	2,658,784	14,919,277
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

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

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	135,232,175	67,685,128	85,269,954
2. Net investment income	54,393,237	45,238,133	56,843,438
3. Miscellaneous income	0	0	0
4. Total (Lines 1 to 3)	189,625,412	112,923,261	142,113,392
5. Benefit and loss related payments	(14,014,086)	7,372,888	9,592,691
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	3,090,619	15,759,628	15,297,887
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses)	(566,865)	(34,008,000)	12,849,240
10. Total (Lines 5 through 9)	(11,490,332)	(10,875,484)	37,739,819
11. Net cash from operations (Line 4 minus Line 10)	201,115,744	123,798,745	104,373,573
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	940,733,200	616,638,444	866,880,388
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	351,297	351,297
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	34,099	0	12,998
12.7 Miscellaneous proceeds	19,481,400	5,742,239	1,091,648
12.8 Total investment proceeds (Lines 12.1 to 12.7)	960,248,699	622,731,980	868,336,331
13. Cost of investments acquired (long-term only):			
13.1 Bonds	932,096,395	631,625,496	790,513,212
13.2 Stocks	0	0	0
13.3 Mortgage loans	0	0	0
13.4 Real estate	299,250	181,213	181,213
13.5 Other invested assets	30,521,640	0	0
13.6 Miscellaneous applications	1,820,202	2,388,094	712,704
13.7 Total investments acquired (Lines 13.1 to 13.6)	964,737,488	634,194,803	791,407,129
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(4,488,788)	(11,462,823)	76,929,203
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	130,000,000	100,000,000	200,000,000
16.6 Other cash provided (applied)	(15,760,225)	(145,965)	3,813,365
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(145,760,225)	(100,145,965)	(196,186,635)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .	50,866,731	12,189,957	(14,883,859)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	38,647,855	53,531,714	53,531,714
19.2 End of period (Line 18 plus Line 19.1)	89,514,586	65,721,671	38,647,855

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

20.0001. Change in contingency reserve	93,417,504	15,565,048	26,201,332
20.0002. Change in premium refund reserve	493,742	430,595	827,100
20.0003. Change in deferred ceding commission	3,697,676	1,906,393	2,192,423
20.0004. Change in escheatable and stale checks	246,086	402,215	525,198
20.0005. Change in value of Insurance Company Owned Life Insurance (ICOLI)	17,359,130	2,658,784	14,919,277

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

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

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

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

	SSAP #	F/S Page	F/S Line #		2024	2023
NET INCOME						
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$	290,923,394	\$ 183,988,193
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP: Change in contingency reserve	58	4	5	\$	93,417,504	\$ 26,201,332
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:						
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$	197,505,890	\$ 157,786,861
SURPLUS						
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$	357,296,973	\$ 153,144,615
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:						
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:						
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$	357,296,973	\$ 153,144,615

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

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

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

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

NOTE 2 Accounting Changes and Corrections of Errors
Not Applicable

NOTE 3 Business Combinations and Goodwill

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

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

Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
\$ 225,955,781	XXX
\$ -	XXX
\$ -	XXX
\$ 29,472,493	XXX
\$ 196,483,288	XXX
\$ 19,648,329	XXX
XXX	\$ -
XXX	0.0%

NOTE 4 Discontinued Operations
Not Applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 5 Investments

- D. Loan-Backed Securities
- (1) Description of Sources Used To Determine Prepayment Sources
- Prepayment assumptions for single class, multi-class mortgage-back and asset-backed securities are obtained from independent third party services or internal estimates. These assumptions are consistent with the current interest rate and economic environment.
- (2) OTTI recognized 3rd Quarter
- Not Applicable
- (3) Recognized OTTI securities
- Not Applicable
- (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):
- a) The aggregate amount of unrealized losses:
- | | | |
|------------------------|----|-----------|
| 1. Less than 12 Months | \$ | 64,140 |
| 2. 12 Months or Longer | \$ | 6,959,908 |
- b)The aggregate related fair value of securities with unrealized losses:
- | | | |
|------------------------|----|------------|
| 1. Less than 12 Months | \$ | 16,435,860 |
| 2. 12 Months or Longer | \$ | 94,098,546 |
- (5) Information Investor Considered In Conclusion That Impairments Are Not Other-Than-Temporary
- In accordance with SSAP No. 43R, Loan-backed and Structured Securities – Revised, the Company's loan-backed securities are stated at amortized cost. When evaluating whether a decline in value is other-than-temporary, the Company considers several factors, including, but not limited to, the following: The extent and the duration of the decline in value; The reasons for the decline in value (credit event, interest related or market fluctuations); The financial position and access to capital of the issuer, including the current and future impact of any specific events; Our intent to sell the securities, or whether it is more likely than not that we will be required to sell it before recovery; and the financial condition and near term prospects of the issuer. Impairment due to deterioration in credit that results in a conclusion that the present value of cash flows expected to be collected will not be sufficient to recover the amortized cost basis of the securities is considered other-than-temporary. Other declines in fair value (for example, due to interest rate changes, sector credit rating changes or company-specific rating changes) that result in a conclusion that the present value of cash flows expected to be collected will not be sufficient to recover the amortized cost basis of the security may also result in a conclusion that an OTTI has occurred. To the extent that the Company determines that a security is other-than-temporarily impaired, an impairment loss is recognized in the Statement of Income.
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
- Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
- Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
- Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale
- Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
- Not Applicable
- M. Working Capital Finance Investments
- Not Applicable
- N. Offsetting and Netting of Assets and Liabilities
- Not Applicable
- R. Reporting Entity's Share of Cash Pool by Asset Type
- Not Applicable

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

Not Applicable

NOTE 7 Investment Income

No significant changes

NOTE 8 Derivative Instruments

Not Applicable

NOTE 9 Income Taxes

No significant changes

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

NOTES TO FINANCIAL STATEMENTS

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

- A. Nature of the Relationship Involved

On June 3, 2024, Arch U.S. MI Holdings, Inc ("Arch U.S. MI"), the Company's parent, closed on the aquisition of RMIC Companies, Inc. ("RMICC") and its wholly owned subsidiaries, Republic Mortgage Insurance Company ("RMIC"), Republic Mortgage Guaranty Insurance Corporation ("RMGIC"), Republic Mortgage Assurance Company ("RMAC") and RMIC Corporation ("RMIC Corp"). The effective date of the acquisition was May 31, 2024. On November 11, 2023, Arch U.S. MI entered into a stock purchase agreement with Republic Financial Indemnity Group, Inc. and Old Republic General Insurance Group, Inc to purchase all issued and outstanding shares of common stock of RMICC and it's wholly owned subsidiaries. On December 1, 2023, Arch U.S. MI filed Form A, Statement Regarding the Acquisition of Control Of or Merger With A Domestic Insurer, with the Department which was approved on January 29, 2024. On December 1, 2023, Arch U.S. MI requested approval from the Government Sponsored Enterprises ("GSEs"), Fannie Mae and Freddie Mac, along with the Federal Housing Finance Agency which was approved on May 16, 2024.
- B. Transactions

On May 14, 2024, the Department non-disapproved the Company's request to pay an extraordinary dividend of \$130,000,000 to it's parent, Arch U.S. MI. The dividend was paid on May 31, 2024.

Under the terms of the Development Coverage Reinsurance Agreement with Arch Reinsurance LTD, ("ARL"), the Company ceded a year to date premium of \$5,002,223 as of September 30, 2024.

On May 6, 2021, the Department non-disapproved the Company's request to enter into an Intercompany Loan Agreement with Arch Capital Group (U.S.) Inc. ("ACGUS"). Under the terms of the agreement, the Company would loan ACGUS up to \$200 million, subject to certain limitations. In 2024, the Company has issued no loans to ACGUS. As of September 30, 2024 and December 31, 2023, there were no loans to ACGUS outstanding.
- D. Amout Due From Or To Related Parties

At September 30, 2024, the Company reported a receivable of \$3,210,737 and a payable of (\$299,284) from/to affiliated companies. Details of the balances are: Arch U.S. MI Services, Inc. \$3,038,141; United Guaranty Residential Insurance Company \$171,214; Arch Mortgage Assurance Company \$1,382; Arch Mortgage Guaranty Company (\$222,070); United Guaranty Services, Inc. (\$77,214).

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

Intercompany balances are settled monthly.

NOTE 11 Debt

- B. FHLB (Federal Home Loan Bank) Agreements

(1) Description of Agreement/Borrowing

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

As of September 30, 2024, the Company has determined its estimated maximum borrowing capacity to be \$543,141,341 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	\$ 543,141,341	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 1,010,000	\$ 1,010,000	\$ -
(c) Activity Stock	\$ -	\$ -	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 1,010,000	\$ 1,010,000	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 512,193,463	XXX	XXX
11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)			
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)			

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

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3	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)						

NOTES TO FINANCIAL STATEMENTS

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

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

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

b. Maximum Amount Pledged During Reporting Period

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

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

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

b. Maximum Amount During Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

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

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

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

NOTE 14 Liabilities, Contingencies and Assessments
No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 15 Leases

No significant changes

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

Not Applicable

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

Not Applicable

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

Not Applicable

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

Not Applicable

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Exempt MM Mutual Fund	\$ -	\$ -	\$ -	\$ -	\$ -
Other MM Mutual Fund	\$ 45,491,364	\$ -	\$ -	\$ -	\$ 45,491,364
Indust. & Misc.	\$ -	\$ 39,268,695	\$ -	\$ -	\$ 39,268,695
Special Rev./Assess. Oblig.	\$ -	\$ 1,801,942	\$ -	\$ -	\$ 1,801,942
SVO Identified Funds	\$ 24,717,445	\$ -	\$ -	\$ -	\$ 24,717,445
Bank Loans Unaffiliated	\$ -	\$ 9,867,333	\$ -	\$ -	\$ 9,867,333
Common Stock (D-2.2)	\$ -	\$ 1,010,000	\$ -	\$ -	\$ 1,010,000
Cash, Cash Equivalents and Short-Term Investments - Indust. & Misc.	\$ -	\$ 997,455	\$ -	\$ -	\$ 997,455
Total assets at fair value/NAV	\$ 70,208,809	\$ 52,945,425	\$ -	\$ -	\$ 123,154,234

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

At September 30, 2024, the Company has no assets or liabilities measured at fair value in this category.

(3) Policies when Transfers Between Levels are Recognized

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. There were no transfers into or out of Level 3 for the quarter ended September 30, 2024.

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

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

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

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

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

(5) Fair Value Disclosures

Not Applicable

B. Fair Value Reporting under SSAP 100R and Other Accounting Pronouncements

Not Applicable

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 1,687,120,758	\$ 1,716,338,921	\$ 125,790,070	\$ 1,560,571,629	\$ 759,059	\$ -	\$ -
Cash, cash equivalent and	\$ 89,528,895	\$ 89,514,586	\$ 85,437,183	\$ 4,091,712	\$ -	\$ -	\$ -
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	\$ 160,980,534
(2) Percentage Bonds	29.130%
(3) Percentage Stocks	64.470%
(4) Percentage Mortgage Loans	0.000%
(5) Percentage Real Estate	0.000%
(6) Percentage Cash and Short-Term Investments	4.300%
(7) Percentage Derivatives	0.000%
(8) Percentage Other Invested Assets	2.100%

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

NOTES TO FINANCIAL STATEMENTS

NOTE 22 Events Subsequent

Subsequent events have been considered through November 13, 2024 for these statutory financial statements which are to be issued on November 13, 2024.

Type I – Recognized Subsequent Events:
Not Applicable

Type II – Nonrecognized Subsequent Events:
before December 31, 2024.

On October 27, 2024, the Board of Directors of Arch U.S. MI approved a resolution to dissolve RMICC. Upon dissolution, RMICC's wholly owned subsidiaries, RMIC, RMGIC, RMAC and RMIC Corp will be directly owned by Arch U.S. MI. On October 30, 2024, Arch U.S. MI requested a Form A Exemption from the North Carolina Department of Insurance which was approved on November 13, 2024. Additionally, the services company, RMIC Corp will be dissolved on December 29, 2024. Arch U.S. MI is awaiting approval from the GSEs.

NOTE 23 Reinsurance

No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

F. Risk Sharing Provisions of the Affordable Care Act

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

Yes [] No [X]

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Incurred loss and loss adjustment expenses attributable to insured events of prior years decreased by \$52.4 million and \$56.8 million for the nine months ended September 30, 2024 and 2023, respectively, as a result of re-estimation of unpaid losses and loss adjustment expenses. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

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

NOTE 26 Intercompany Pooling Arrangements

Not Applicable

NOTE 27 Structured Settlements

Not Applicable

NOTE 28 Health Care Receivables

Not Applicable

NOTE 29 Participating Policies

Not Applicable

NOTE 30 Premium Deficiency Reserves

No significant changes

NOTE 31 High Deductibles

Not Applicable

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

Not Applicable

NOTE 33 Asbestos/Environmental Reserves

Not Applicable

NOTE 34 Subscriber Savings Accounts

Not Applicable

NOTE 35 Multiple Peril Crop Insurance

Not Applicable

NOTE 36 Financial Guaranty Insurance

Not Applicable

STATEMENT AS OF SEPTEMBER 30, 2024 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.
The following activity occurred during the third quarter of 2024: Companies added: Apollo 14 Ltd. Companies removed: Barbican Specialty Reinsurance Company Limited; Verify Technology Holdings Limited. Ownership Changes: Watford Insurance Company purchased by Arch Insurance Company from Watford Specialty Insurance Company.
- 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.
- 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, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

If the response to 9.1 is No, please explain:
.....
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
.....
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]
- 9.31

If the response to 9.3 is Yes, provide the nature of any waiver(s).
.....

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X] No []
- 10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:\$.....

0

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [] No [X]
- 11.2

If yes, give full and complete information relating thereto:
.....
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$.....

0
13.

Amount of real estate and mortgages held in short-term investments:

\$.....

0
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [X] No []
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$.....0	\$.....0
14.22 Preferred Stock	\$.....0	\$.....0
14.23 Common Stock	\$.....0	\$.....0
14.24 Short-Term Investments	\$.....0	\$.....0
14.25 Mortgage Loans on Real Estate	\$.....0	\$.....0
14.26 All Other	\$.....0	\$.....2,721,640
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$.....0	\$.....2,721,640
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$.....0	\$.....0

15.1

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

Yes [] No [X]

15.2

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

16.

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

16.1

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

\$.....

0

16.2

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

\$.....

0

16.3

Total payable for securities lending reported on the liability page.

\$.....

0

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

GENERAL INTERROGATORIES

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

1 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)

- 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 Ltd.	A.....
Eagle Point Credit Management LLC	U.....
Shenkman Capital Management, Inc	U.....
Sun Life Capital Management LLC	U.....
Allspring Global Investments LLC	U.....
CVC Credit Partners, LLC	U.....
Intermediate Capital Group, Inc	U.....

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	Arch Investment Management Ltd.	549300V710J0X1AVNB25		DS.....
166370	Eagle Point Credit Management LLC	549300JTV07DRG00U053	SEC	NO.....
112192	Shenkman Capital Management, Inc	549300915M5PZJRLF317	SEC	NO.....
109684	Sun Life Capital Management LLC	5493001YLOM8HINPEN55	SEC	NO.....
104973	Allspring Global Investments LLC	549300B3H21002L85190	SEC	NO.....
138528	CVC Credit Partners, LLC	54930009HJEK4028LZ52	SEC	NO.....
162589	Intermediate Capital Group, Inc	213800AF5RMGQAAM927	SEC	NO.....

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

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

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

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

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

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, 2024 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)	To Date	To Date	To Date	To Date	To Date	To Date
1.	Alabama	AL	L	9,364,719	9,008,726	421,440	67,299	2,441,125	2,455,400
2.	Alaska	AK	L	3,440,019	3,537,500	171,450	34,639	1,002,509	1,413,889
3.	Arizona	AZ	L	9,918,816	10,251,170	43,242	30,844	2,974,207	3,929,505
4.	Arkansas	AR	L	4,853,883	4,496,451	58,862	34,907	1,112,111	1,055,552
5.	California	CA	L	50,729,925	52,468,671	1,041,604	219,701	20,232,488	26,014,402
6.	Colorado	CO	L	13,363,490	13,480,978	208,852	0	2,843,266	3,780,092
7.	Connecticut	CT	L	7,748,300	7,257,902	66,389	(900)	2,580,330	3,134,575
8.	Delaware	DE	L	2,035,921	1,987,300	39,800	0	652,330	904,166
9.	District of Columbia	DC	L	2,043,588	2,008,365	30,293	0	934,911	1,198,118
10.	Florida	FL	L	30,430,203	33,155,663	297,718	52,214	13,216,011	15,854,156
11.	Georgia	GA	L	30,077,254	30,421,313	308,642	428,810	10,598,479	10,977,530
12.	Hawaii	HI	L	1,538,787	1,586,214	0	237,169	693,985	969,849
13.	Idaho	ID	L	3,189,135	3,533,008	9,457	0	746,159	894,051
14.	Illinois	IL	L	28,126,169	26,576,176	810,891	659,162	9,846,519	11,773,023
15.	Indiana	IN	L	22,451,514	20,881,032	588,384	138,129	5,734,584	6,324,622
16.	Iowa	IA	L	10,066,175	10,092,801	384,339	290,816	2,131,068	2,679,670
17.	Kansas	KS	L	8,085,359	7,662,589	56,164	61,143	1,329,707	2,031,378
18.	Kentucky	KY	L	8,310,808	7,956,204	341,126	9,513	2,062,169	2,279,816
19.	Louisiana	LA	L	5,730,552	5,643,391	207,650	194,834	2,747,737	2,717,724
20.	Maine	ME	L	2,828,174	2,563,663	21,670	0	521,165	578,431
21.	Maryland	MD	L	17,635,770	17,688,848	399,415	109,066	5,202,447	7,315,156
22.	Massachusetts	MA	L	24,593,551	24,346,569	193,799	155,256	6,226,482	6,497,413
23.	Michigan	MI	L	26,768,579	25,197,692	591,020	519,303	8,027,186	8,850,403
24.	Minnesota	MN	L	26,466,869	25,164,699	391,942	373,453	6,737,387	7,308,292
25.	Mississippi	MS	L	2,275,966	2,238,131	113,007	125,131	639,760	1,325,879
26.	Missouri	MO	L	14,669,523	13,384,174	267,966	199,469	3,283,052	3,446,321
27.	Montana	MT	L	1,176,662	1,144,431	0	0	212,254	316,212
28.	Nebraska	NE	L	5,960,562	5,880,996	4,781	102,464	1,351,077	1,217,831
29.	Nevada	NV	L	5,082,771	4,722,880	149,987	33,629	1,793,535	2,264,425
30.	New Hampshire	NH	L	4,700,410	4,661,027	0	78,074	909,154	965,851
31.	New Jersey	NJ	L	16,898,764	16,623,856	238,899	182,733	6,685,097	8,813,111
32.	New Mexico	NM	L	3,488,576	3,411,700	117,271	21,735	715,473	1,017,756
33.	New York	NY	L	15,435,525	13,911,599	375,424	260,631	5,850,984	7,146,143
34.	North Carolina	NC	L	27,491,811	26,267,259	205,063	17,792	6,124,568	6,530,869
35.	North Dakota	ND	L	925,159	859,183	86,660	0	221,511	301,517
36.	Ohio	OH	L	24,856,526	22,749,535	399,098	163,742	6,501,349	7,637,551
37.	Oklahoma	OK	L	8,769,138	8,368,255	137,785	0	2,238,203	2,288,805
38.	Oregon	OR	L	9,196,070	9,675,662	108,613	123,414	2,013,761	2,900,573
39.	Pennsylvania	PA	L	20,708,987	20,048,551	279,722	287,154	5,995,334	7,229,362
40.	Rhode Island	RI	L	4,356,987	4,175,121	11,712	0	821,171	1,045,773
41.	South Carolina	SC	L	15,338,979	15,161,174	117,832	83,908	4,316,786	5,362,289
42.	South Dakota	SD	L	2,431,355	2,429,592	27,020	0	381,378	473,749
43.	Tennessee	TN	L	17,606,526	17,386,700	88,950	118,389	3,050,013	4,130,372
44.	Texas	TX	L	56,282,552	57,904,043	1,318,087	433,840	20,117,485	21,943,674
45.	Utah	UT	L	10,636,968	11,576,344	329,890	0	2,838,930	3,828,688
46.	Vermont	VT	L	1,620,107	1,611,226	0	20,319	378,137	336,555
47.	Virginia	VA	L	20,786,355	20,676,907	239,331	32,050	4,392,360	4,668,929
48.	Washington	WA	L	22,117,068	21,715,301	466,511	75,379	5,021,255	5,418,194
49.	West Virginia	WV	L	1,232,650	1,108,648	92,576	(9,674)	203,540	241,968
50.	Wisconsin	WI	L	23,469,933	22,927,943	69,329	326,269	3,760,446	4,559,371
51.	Wyoming	WY	L	857,785	874,080	62,679	49,049	298,206	331,789
52.	American Samoa	AS	N	0	0	0	0	0	0
53.	Guam	GU	L	1,657	0	0	0	0	0
54.	Puerto Rico	PR	L	215,969	186,825	0	0	36,051	88,870
55.	U.S. Virgin Islands	VI	N	0	0	0	(1,141)	0	0
56.	Northern Mariana Islands	MP	N	0	0	0	0	0	0
57.	Canada	CAN	N	0	0	0	0	0	0
58.	Aggregate Other Alien	OT	XXX	0	0	0	0	0	0
59.	Totals	XXX		688,388,901	678,648,068	11,992,342	6,339,714	200,745,232	236,769,640
DETAILS OF WRITE-INS									
58001.		XXX							
58002.		XXX							
58003.		XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....

2. R - Registered - Non-domiciled RRGs.....

3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI).....
- 53.....

0.....

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

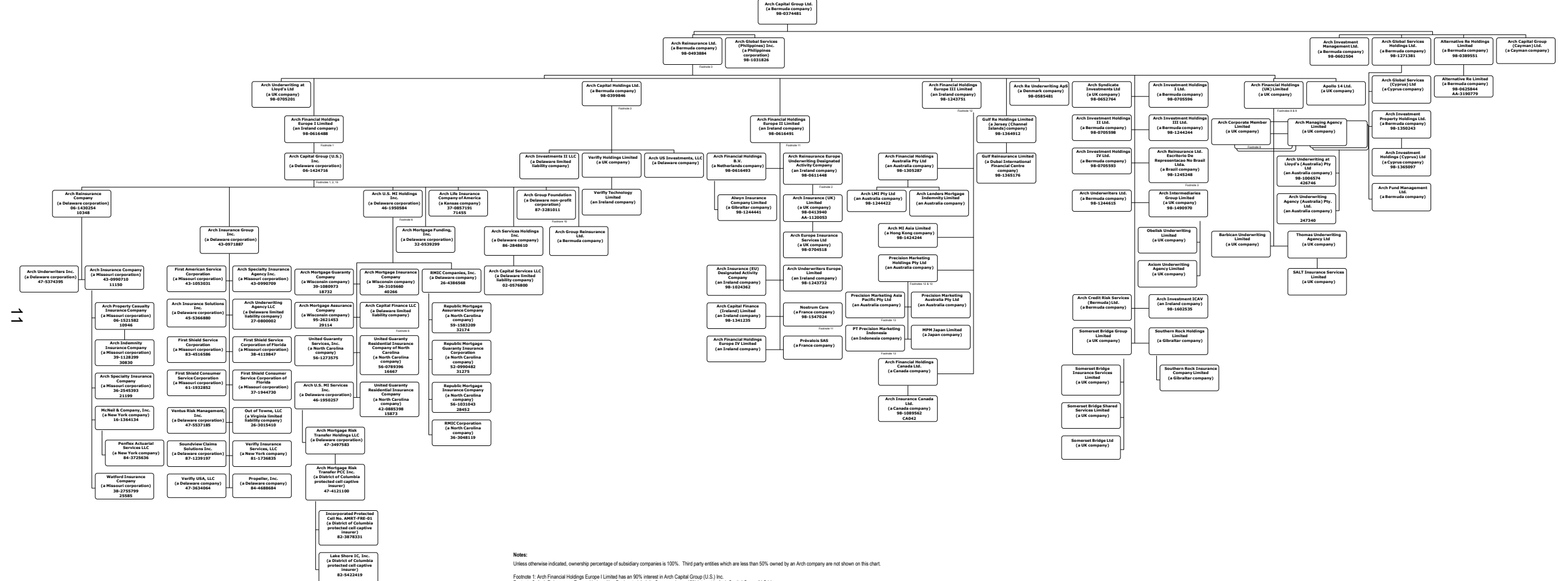
5. D - Domestic Surplus Lines Insurer (DSLII) - Reporting entities authorized to write surplus lines in the state of domicile.....

6. N - None of the above - Not allowed to write business in the state.....
- 0.....

0.....

4.....

PART I - ORGANIZATIONAL CHART

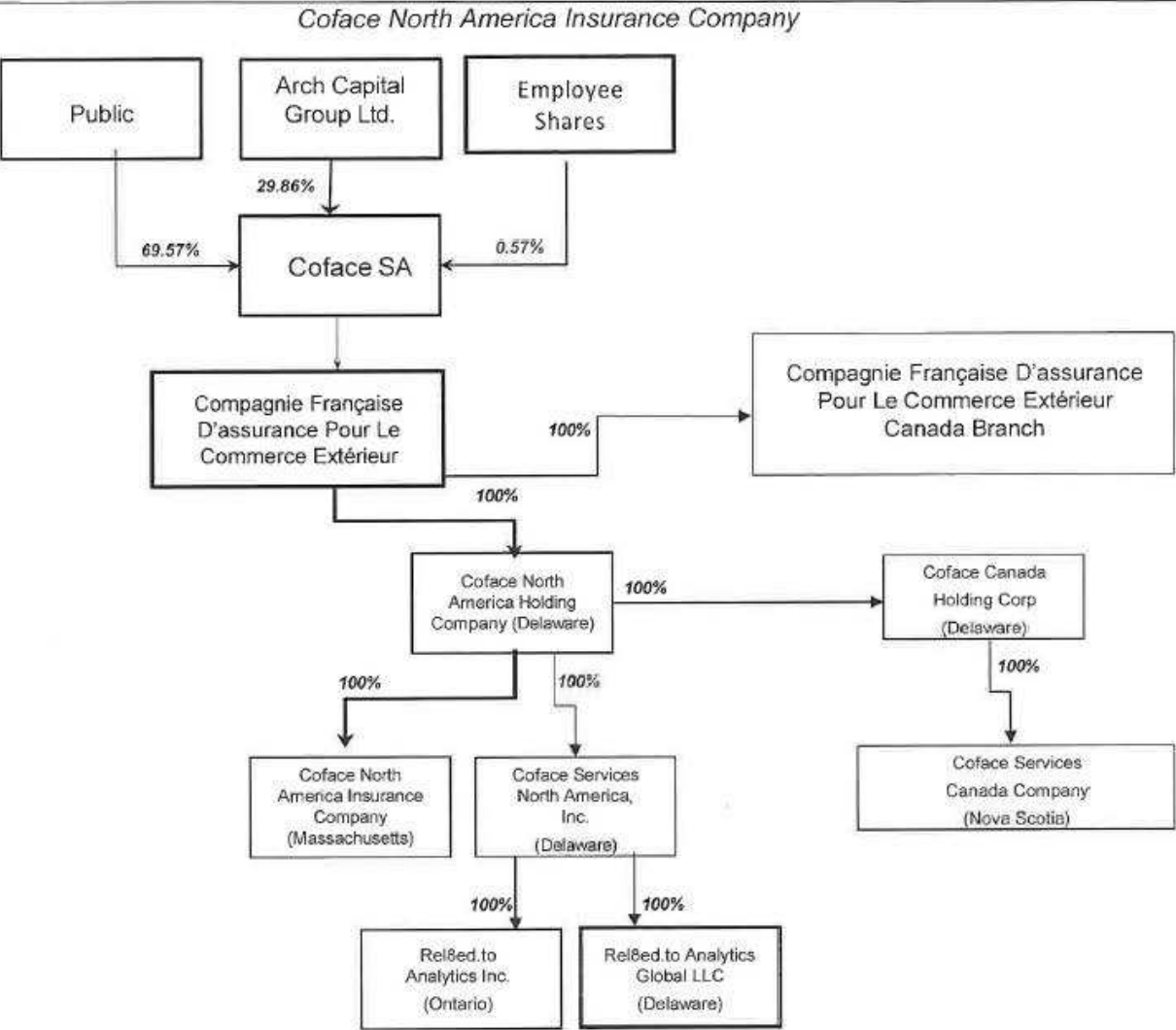


Unless otherwise indicated, ownership percentage of subsidiary companies is 100%. Third party entities which are less than 50% owned by an Arch company are not shown on this chart.

Footnote 1: Arch Financial Holdings Europe I Limited has an 90% interest in Arch Capital Group (U.S.) Inc.
Footnote 2: Arch Reinsurance Europe Underwriting Designated Activity Company has a 10% interest in Arch Capital Group (U.S.) Inc.
Footnote 3: Arch Reinsurance Ltd. holds 99 quotas (shares) in Arch Capital Holdings Ltd. holds a quota (share) in Arch Reinsurance Ltd. Exclutório De Representação No Brasil Ltda.
Footnote 4: Arch Capital Holdings Europe I Limited is a sole member of Arch Capital Group (U.S.) Inc.
Footnote 5: Arch Capital Holdings Europe I Limited is a sole member of Arch Capital Group (U.S.) Inc.
Footnote 6: Arch Financial Holdings (UK) Limited owns 12 more corporate member companies which are presented here under one heading.
Footnote 7: Arch Financial Holdings (UK) Limited owns 85% of Capital Underwriting Agencies Limited.
Footnote 8: Arch Financial Holdings Europe I Limited owns 75% of Normcore Inc.
Footnote 9: Arch Financial Holdings Europe I Limited owns 75% of Precision Marketing Holdings Pty Ltd.
Footnote 10: PT Precision Marketing Holdings, is a sole member of Precision Marketing Holdings Pty Ltd. and 1% by Precision Marketing Asia Pacific Pty Ltd.
Footnote 11: Arch Capital Group (U.S.) Inc. is owned 99% by Arch Capital Group Financial which is a non-profit corporation that is the process of applying for 50 (c)(3) status.

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

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



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

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary 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 Percen-tage	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.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-0602504 ..				Arch Investment Management Ltd.	.BMU.....	NIA.....	Arch Capital Group Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-0493884 ..				Arch Reinsurance Ltd.	.BMU.....	IA.....	Arch Capital Group Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-1031826 ..				Arch Global Services (Philippines) Inc.	.PHL.....	NIA.....	Arch Capital Group Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Arch Global Services (Cyprus) Ltd.	.CYP.....	NIA.....	Arch Global Services Holdings Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Arch Global Services Holdings Ltd.	.BMU.....	NIA.....	Arch Capital Group Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-1244615 ..				Arch Underwriters Ltd.	.BMU.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-0705201 ..				Arch Underwriting at Lloyd's Ltd	.GBR.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Axion Underwriting Agency Limited	.GBR.....	NIA.....	Arch Intermediaries Group Limited	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Thomas Underwriting Agency Limited	.GBR.....	NIA.....	Arch Financial Holdings (UK) Limited	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							SALT Insurance Services Limited	.GBR.....	NIA.....	Thomas Underwriting Agency Limited	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Arch Underwriting Agency (Australia) Pty. Ltd.	.AUS.....	NIA.....	Arch Managing Agency Limited	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-0399846 ..				Arch Capital Holdings Ltd.	.BMU.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-0616488 ..				Arch Financial Holdings Europe I Limited	.IRL.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-0585481 ..				Arch Re Underwriting ApS	.DNK.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-0652764 ..				Arch Syndicate Investments Ltd	.GBR.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Gulf Re Holdings Limited	.JEY.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Gulf Reinsurance Limited	.ARE.....	IA.....	Gulf Re Holdings Limited	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-0705596 ..				Arch Investment Holdings I Ltd.	.BMU.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-0705598 ..				Arch Investment Holdings II Ltd.	.BMU.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-1244244 ..				Arch Investment Holdings III Ltd.	.BMU.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-0705593 ..				Arch Investment Holdings IV Ltd.	.BMU.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Somers Group Holdings Ltd.	.BMU.....	NIA.....	Greysbridge Holdings Ltd	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	... 2
							Somers Re Ltd.	.BMU.....	IA.....	Somers Group Holdings Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Watford Holdings (UK) Limited	.GBR.....	NIA.....	Somers Re Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Watford Holdings (U.S.) Inc.	.DE.....	NIA.....	Watford Holdings (UK) Limited	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Watford Insurance Company Europe Limited	.GIB.....	IA.....	Watford Holdings (UK) Limited	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Watford Services Inc.	.DE.....	NIA.....	Watford Holdings (U.S.) Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			99-1245248 ..				Arch Reinsurance Ltd. Escritorio De Representacao Ltda.	.BRA.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Arch Underwriting at Lloyd's (Australia) Pty Ltd	.AUS.....	NIA.....	Arch Managing Agency Limited	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-1006574 ..				Arch Financial Holdings Europe II Limited	.IRL.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-0616491 ..				Arch Financial Holdings Europe III Limited	.IRL.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-1243751 ..				Arch LMI Pty Ltd	.AUS.....	NIA.....	Arch Financial Holdings Australia Pty Ltd	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-1244422 ..							Arch Financial Holdings Europe III Limited	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-1305287 ..				Arch Financial Holdings Australia Pty Ltd	.AUS.....	NIA.....		Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			47-3497583 ..				Arch Mortgage Risk Transfer Holdings LLC	.DE.....	NIA.....	Arch U.S. MI Services Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			47-4121100 ..				Arch Mortgage Risk Transfer PCC Inc.	.DC.....	NIA.....	Arch Mortgage Risk Transfer Holdings LLC .	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			82-3878331 ..				Incorporated Protected Cell No. AMRT-FRE-01	.DC.....	NIA.....	Arch Mortgage Risk Transfer PCC Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-0616493 ..				Arch Financial Holdings B.V.	.NLD.....	NIA.....	Arch Financial Holdings Europe II Limited	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Arch Insurance (EU) Designated Activity Company	.IRL.....	NIA.....	Arch Financial Holdings Europe II Limited	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-1024362 ..				Arch Underwriters Europe Limited	.IRL.....	NIA.....	Arch Financial Holdings Europe II Limited	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-1243732 ..				Arch Reinsurance Europe Underwriting								
							Designated Activity Company	.IRL.....	NIA.....	Arch Financial Holdings Europe II Limited	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-0611448 ..				Arch Capital Group (U.S.) Inc.	.DE.....	NIA.....	Arch Financial Holdings Europe I Limited	Ownership.....	0.900	Arch Capital Group Ltd.	... NO.....	.....
			06-1424716 ..												

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

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Rela- tion- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
.....	.....	.....	06-1424716 ..	.....	.....	.....	Arch Capital Group (U.S.) Inc.	..DE.....	NIA.....	Arch Reinsurance Europe Underwriting Designated Activity Company	Ownership.....	0.100	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	98-1244441 ..	.....	.....	.....	Alwyn Insurance Company Limited	..GIB.....	IA.....	Arch Financial Holdings B.V.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	98-0413940 ..	.....	.....	.....	Arch Insurance (UK) Limited	..GBR.....	IA.....	Arch Reinsurance Europe Underwriting Designated Activity Company	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
1279 ...	Arch Insurance Group	10348 ..	06-1430254 ..	.....	.....	.....	Arch Reinsurance Company	..DE.....	IA.....	Arch Capital Group (U.S.) Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	47-5374395 ..	.....	.....	.....	Arch Underwriters Inc.	..DE.....	NIA.....	Arch Reinsurance Company	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	98-0389551 ..	.....	.....	.....	Alternative Re Holdings Limited	..BMU.....	NIA.....	Arch Capital Group Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	98-0704518 ..	.....	.....	.....	Arch Europe Insurance Services Ltd	..GBR.....	NIA.....	Arch Insurance (UK) Limited	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	43-0971887 ..	.....	.....	.....	Arch Insurance Group Inc.	..DE.....	NIA.....	Arch Capital Group (U.S.) Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	22-3501803 ..	.....	.....	.....	Capital Protection Insurance Services, LLC ..	..DE.....	NIA.....	Arch Reinsurance Company	Ownership.....	0.490	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	98-0625844 ..	.....	.....	.....	Alternative Re Limited	..BMU.....	NIA.....	Alternative Re Holdings Limited	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	43-0990709 ..	.....	.....	.....	Arch Specialty Insurance Agency Inc.	..MO.....	NIA.....	Arch Insurance Group Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
1279 ...	Arch Insurance Group	11150 ..	43-0990710 ..	.....	.....	.....	Arch Insurance Company	..MO.....	IA.....	Arch Reinsurance Company	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	43-1053031 ..	.....	.....	.....	First American Service Corporation	..MO.....	NIA.....	Arch Insurance Group Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
1279 ...	Arch Insurance Group	10946 ..	06-1521582 ..	.....	.....	.....	Arch Property Casualty Insurance Company	..MO.....	IA.....	Arch Insurance Company	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
1279 ...	Arch Insurance Group	21199 ..	36-2545393 ..	.....	.....	.....	Arch Specialty Insurance Company	..MO.....	IA.....	Arch Insurance Company	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
1279 ...	Arch Insurance Group	30830 ..	39-1128299 ..	.....	.....	.....	Arch Indemnity Insurance Company	..MO.....	IA.....	Arch Property Casualty Insurance Company ..	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	45-5366880 ..	.....	.....	.....	Arch Insurance Solutions Inc.	..DE.....	NIA.....	Arch Insurance Group Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	98-1089562 ..	.....	.....	.....	Arch Insurance Canada Ltd.	..CAN.....	IA.....	Arch Financial Holdings Canada Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	46-1950584 ..	.....	.....	.....	Arch U.S. MI Holdings Inc.	..DE.....	NIA.....	Arch Capital Group (U.S.) Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	46-1950584 ..	.....	.....	.....	Arch Capital Finance LLC	..DE.....	NIA.....	Arch U.S. MI Holdings Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	46-1950257 ..	.....	.....	.....	Arch U.S. MI Services Inc.	..DE.....	NIA.....	Arch US MI Holdings Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
1279 ...	Arch Insurance Group	40266 ..	36-3105660 ..	.....	.....	.....	Arch Mortgage Insurance Company	..WI.....	IA.....	Arch U.S. MI Holdings Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
1279 ...	Arch Insurance Group	18732 ..	39-1080973 ..	.....	.....	.....	Arch Mortgage Guaranty Company	..WI.....	IA.....	Arch U.S. MI Holdings Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
1279 ...	Arch Insurance Group	29114 ..	95-2621453 ..	.....	.....	.....	Arch Mortgage Assurance Company	..WI.....	IA.....	Arch U.S. MI Holdings Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	.....	.....	.....	.....	Arch Investment Holdings (Cyprus) Ltd	..CYP.....	NIA.....	Arch Investment Property Holdings Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	.....	.....	.....	.....	Arch Investment Property Holdings Ltd.	..BMU.....	NIA.....	Arch Global Services Holdings Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	98-1341235 ..	.....	.....	.....	Arch Capital Finance (Ireland) Limited	..IRL.....	NIA.....	Arch Financial Holdings Europe II Limited ..	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	56-1273575 ..	.....	.....	.....	United Guaranty Services, Inc.	..NC.....	NIA.....	Arch U.S. MI Holdings Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
1279 ...	Arch Insurance Group	16667	56-0789396 ..	.....	.....	.....	United Guaranty Residential Insurance Company of North Carolina	..NC.....	IA.....	Arch U.S. MI Holdings Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
1279 ...	Arch Insurance Group	15873	42-0885398 ..	.....	.....	.....	United Guaranty Residential Insurance Company	..NC.....	IA.....	Arch U.S. MI Holdings Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	.....	.....	.....	.....	Prévalois SAS	..FRA.....	NIA.....	Arch Financial Holdings Europe II Limited ..	Ownership.....	0.500	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	.....	.....	.....	.....	Premia Holdings Ltd.	..BMU.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	0.232	Arch Capital Group Ltd.	...NO.....	4
.....	.....	.....	.....	.....	.....	.....	Premia Reinsurance Ltd.	..BMU.....	IA.....	Premia Holdings Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	.....	.....	.....	.....	Premia LV1 Ltd.	..BMU.....	NIA.....	Premia Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	.....	.....	.....	.....	Premia Holdings Inc.	..DE.....	NIA.....	Premia Holdings Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	.....	.....	.....	.....	Premia Solutions Inc.	..DE.....	NIA.....	Premia Holdings Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	32-0539299 ..	.....	.....	.....	Arch Mortgage Funding, Inc.	..DE.....	NIA.....	Arch Capital Group (U.S.) Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	98-1490970 ..	.....	.....	.....	Arch Intermediaries Group Limited	..GBR.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	.....	.....	.....	.....	Lake Shore IC, Inc.	..DC.....	NIA.....	Arch Mortgage Risk Transfer PCC Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	16-1364134 ..	.....	.....	.....	McNeill & Company, Inc.	..NY.....	NIA.....	Arch Insurance Company	Ownership.....	1.000	Arch Capital Group Ltd.	...YES.....	.....
.....	.....	.....	.....	.....	.....	.....	Obelisk Underwriting Limited	..GBR.....	NIA.....	Arch Intermediaries Group Limited	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	83-4516586 ..	.....	.....	.....	First Shield Service Corporation	..MO.....	NIA.....	Arch Insurance Group Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	38-4119847 ..	.....	.....	.....	First Shield Service Corporation of Florida ..	..MO.....	NIA.....	Arch Insurance Group Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	61-1932852 ..	.....	.....	.....	First Shield Consumer Service Corporation ...	..MO.....	NIA.....	Arch Insurance Group Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....
.....	.....	.....	.....	.....	.....	.....	First Shield Consumer Service Corporation of Florida	..MO.....	NIA.....	Arch Insurance Group Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	...NO.....	.....

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

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
1279	Arch Insurance Group	71455	47-5537185				Arch Credit Risk Services (Bermuda) Ltd.	.BMU.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			37-0857191				Ventus Risk Management, Inc.	.DE.....	NIA.....	Arch Insurance Group Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			84-3725636				Arch Life Insurance Company of America	.KS.....	IA.....	Arch Capital Group (U.S.) Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Penflex Actuarial Services LLC	.NY.....	NIA.....	McNeil & Company, Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Barbican Reinsurance Company Limited	.GGY.....	IA.....	Barbican Group Holdings Limited	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Arch Financial Holdings (UK) Limited	.GBR.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Arch Corporate Member Limited	.GBR.....	NIA.....	Arch Financial Holdings (UK) Limited	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Arch Managing Agency Limited	.GBR.....	NIA.....	Arch Financial Holdings (UK) Limited	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Barbican Underwriting Limited	.GBR.....	NIA.....	Arch Financial Holdings (UK) Limited	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-1547024				Nostrum Care	.FRA.....	NIA.....	Arch Financial Holdings Europe II Limited	Ownership.....	0.750	Arch Capital Group Ltd.	... NO.....	.....
							Arch Financial Holdings Europe IV Limited ...	.IRL.....	NIA.....	Arch Financial Holdings Europe II Limited	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Arch Investments II LLC	.DE.....	NIA.....	Arch Capital Holdings Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
										Arch Financial Holdings Europe III Limited					
							Precision Marketing Holdings Pty Ltd	.AUS.....	NIA.....		Ownership.....	0.750	Arch Capital Group Ltd.	... NO.....	.....
1279	Arch Insurance Group	31887					Precision Marketing Asia Pacific Pty Ltd	.AUS.....	NIA.....	Precision Marketing Holdings Pty Ltd	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Precision Marketing Australia Pty Ltd	.AUS.....	NIA.....	Precision Marketing Holdings Pty Ltd	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							PT Precision Marketing Indonesia	.IDN.....	NIA.....	Precision Marketing Holdings Pty Ltd	Ownership.....	0.990	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.....	.....
			26-3015410				MPM Japan Limited	.JPN.....	NIA.....	Precision Marketing Holdings Pty Ltd	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-1765477				Out of Towne, LLC	.VA.....	NIA.....	Arch Insurance Group Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			86-2848610				Greysbridge Holdings Ltd.	.BMU.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	0.400	Arch Capital Group Ltd.	... NO.....	.....
							Arch Services Holdings Inc.	.DE.....	NIA.....	Arch Capital Group (U.S.) Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Arch Investment ICAV	.IRL.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			87-1239197				Soundview Claims Solutions Inc.	.DE.....	NIA.....	Arch Insurance Group Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			20-0527783				Coface North America Insurance Company	.MA.....	IA.....	Coface, S.A.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	6
			47-5113164				Watford Specialty Insurance Company	.NJ.....	IA.....	Watford Holdings (U.S.) Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			38-2755799				Watford Insurance Company	.MO.....	IA.....	Arch Insurance Company	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Watford Asset Trust 1	.DE.....	NIA.....	Somers Re Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
1279	Arch Insurance Group	25585					Watford France Holdings	.FRA.....	NIA.....	Somers Re Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			98-1765667				Axeria IARD	.FRA.....	NIA.....	Watford France Holdings	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Somerset Bridge Group Limited	.GBR.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Somerset Bridge Insurance Services Limited ..	.GBR.....	NIA.....	Somerset Bridge Group Limited	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Somerset Bridge Shared Services Limited	.GBR.....	NIA.....	Somerset Bridge Group Limited	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Somerset Bridge Ltd	.GBR.....	NIA.....	Somerset Bridge Group Limited	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Southern Rock Holdings Limited	.GIB.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Southern Rock Insurance Company Limited	.GIB.....	NIA.....	Southern Rock Holdings Limited	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Arch Lenders Mortgage Indemnity Limited	.AUS.....	NIA.....	Arch Financial Holdings Australia Pty Ltd	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
										Arch Financial Holdings Europe III Limited					
							Arch Financial Holdings Canada Ltd.	.CAN.....	NIA.....		Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Arch Group Foundation	.DE.....	NIA.....	Arch Capital Group (U.S.) Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	5
							Arch Fund Management Ltd.	.BMU.....	NIA.....	Arch Global Services Holdings Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Arch Group Reinsurance Ltd.	.BMU.....	NIA.....	Arch Capital Group (U.S.) Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			81-1736835				Verify Insurance Services, LLC	.NY.....	NIA.....	Arch Insurance Group Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
			47-3634064				Verify USA, LLC	.DE.....	NIA.....	Arch Insurance Group Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Verify Holdings Limited	.GBR.....	NIA.....	Arch Capital Holdings Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Verify Technology Limited	.IRL.....	NIA.....	Verify Technology Holdings Limited	Ownership.....	1.000	Arch Capital Group Ltd.	... NO.....	.....
							Fortress Bermuda Infrastructure Partners (A)	.BMU.....	OTH.....	Arch Capital Holdings Ltd	Ownership.....	0.100	Arch Capital Group Ltd.	... NO.....	3

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

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

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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)	*
							Partners Group Secondary 2020 (USD) C-I ,L.P.								
								..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.104	Arch Capital Group Ltd.	... NO.....	3
								..DE.....	OTH.....	Arch Mortgage Insurance Company	Ownership.....	0.105	Arch Capital Group Ltd.	... NO.....	3
							CVC Credit Partners European Direct Lending Feeder Fund III (Coinvest-DL) SCSp	..LUX.....	OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	0.106	Arch Capital Group Ltd.	... NO.....	3
							Asia Property Fund IV Feeder S.A SICAV-SIF	..LUX.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.108	Arch Capital Group Ltd.	... NO.....	3
							Highbridge European Asset Value Fund	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.113	Arch Capital Group Ltd.	... NO.....	3
							Fortress MSR Opportunities Fund II A LP(A)	..CYM.....	OTH.....	Arch Capital Holdings Ltd	Ownership.....	0.113	Arch Capital Group Ltd.	... NO.....	3
							Glendower Strategic V Co-Investment (Nevelson)	..LUX.....	OTH.....	Arch Investment Holdings III Ltd	Ownership.....	0.143	Arch Capital Group Ltd.		
							Dyal Capital Partners V Co-Invest Odyssey (A) LP	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.115	Arch Capital Group Ltd.	... NO.....	3
							Monarch Capital Partners Offshore Fund IV LP	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.116	Arch Capital Group Ltd.	... NO.....	3
							China Car Parks Investment Fund II L.P.	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.119	Arch Capital Group Ltd.	... NO.....	3
							BlackRock Carbon VI LP	..DE.....	OTH.....	Arch Investment ICAV	Ownership.....	0.120	Arch Capital Group Ltd.	... NO.....	3
							Global Renewable Power Fund II (B), L.P.	..CYM.....	OTH.....	Arch Investment Holdings II Ltd	Ownership.....	0.122	Arch Capital Group Ltd.	... NO.....	3
							CVC Credit Partners EU DL II Co-Invset Fund SCSp	..LUX.....	OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	0.129	Arch Capital Group Ltd.	... NO.....	3
							CVC Credit Partners Global Special Situations USD Fund, L.P.	..CYM.....	OTH.....	Arch Investment Holdings I Ltd	Ownership.....	0.134	Arch Capital Group Ltd.	... NO.....	3
							CVC Credit Partners European Direct Lending Feeder Fund III SCSp	..LUX.....	OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	0.145	Arch Capital Group Ltd.	... NO.....	3
							Fortress Real Estate Opportunities Fund III (C) L.P	..CYM.....	OTH.....	Arch Investment Holdings III Ltd	Ownership.....	0.146	Arch Capital Group Ltd.	... NO.....	3
							Edelweiss Infrastructure Yield Plus LP	..SGP.....	OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	0.152	Arch Capital Group Ltd.	... NO.....	3
							AP EPF IV One Co-Invest, L.P.	..CYM.....	OTH.....	Arch Investment Holdings I Ltd	Ownership.....	0.156	Arch Capital Group Ltd.	... NO.....	3
							AG Essential Housing, L.P.	..DE.....	OTH.....	Arch Capital Group (U.S.) Inc.	Ownership.....	0.156	Arch Capital Group Ltd.	... NO.....	3
							EW India Special Assets Fund II Pte. Ltd	..SGP.....	OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	0.164	Arch Capital Group Ltd.	... NO.....	3
							Monarch Capital Partners Offshore Fund III LP	..DE.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.164	Arch Capital Group Ltd.		
							Madeira Capital Investments Ltd	..MUS.....	OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	0.168	Arch Capital Group Ltd.	... NO.....	3
							Pinebridge Secondary Partners V Feeder, SLP	..LUX.....	OTH.....	Arch Investment ICAV	Ownership.....	0.173	Arch Capital Group Ltd.	... NO.....	3
							Salus Investments Limited	..MUS.....	OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	0.177	Arch Capital Group Ltd.	... NO.....	3
							Melody Harmoni Co-Invest, LP	..DE.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.180	Arch Capital Group Ltd.	... NO.....	3
							Baron X LP	..DE.....	OTH.....	Arch Investment Holdings III Ltd	Ownership.....	0.181	Arch Capital Group Ltd.	... NO.....	3
							Bay Capital Feeder Fund Ltd - Class 3	..MUS.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.181	Arch Capital Group Ltd.	... NO.....	3
							Long Arc Capital Fund I, L.P	..DE.....	OTH.....	Arch Insurance Company	Ownership.....	0.150	Arch Capital Group Ltd.	... NO.....	3
							Cibus Fund LP	..GGY.....	OTH.....	Arch Investment Holdings III Ltd	Ownership.....	0.196	Arch Capital Group Ltd.	... NO.....	3
							Shield Capital Fund I, LP	..DE.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.134	Arch Capital Group Ltd.	... NO.....	3
							Melody Capital Partners Offshore Credit Fund, L.P.	..CYM.....	OTH.....	Arch Investment Holdings III Ltd.	Ownership.....	0.246	Arch Capital Group Ltd.	... NO.....	3
							EW RE Fund Pte Ltd	..SGP.....	OTH.....	Arch Investment Holdings II Ltd	Ownership.....	0.259	Arch Capital Group Ltd.	... NO.....	3
							Real Estate Credit Solutions Offshore Fund II, L.P		OTH.....	Arch Investment Holdings III Ltd.	Ownership.....	0.260	Arch Capital Group Ltd.		
							China Car Parks Strategic Investment Fund L.P	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.260	Arch Capital Group Ltd.	... NO.....	3
							Bridge KF112 Partners LLC	..DE.....	OTH.....	Arch Investment Holdings III Ltd	Ownership.....	0.263	Arch Capital Group Ltd.	... NO.....	3
							SP Sunset Investors L.P	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.264	Arch Capital Group Ltd.	... NO.....	3
							HV Gondor Feeder L.P.	..DE.....	OTH.....	Arch Investment Holdings III Ltd.	Ownership.....	0.189	Arch Capital Group Ltd.		

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Rela- tion- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
							HarbourVest Dover Street Fund XI LP	.LUX.....	OTH.....	Arch Investment ICAV	Ownership.....	0.137 ...	Arch Capital Group Ltd.		
							Highbridge European Asset Value Fund II, L.P.	.CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.275 ...	Arch Capital Group Ltd.	.. NO.....	3
							Actis Asia Real Estate Carrock Co-Investment	.LUX.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.281 ...	Arch Capital Group Ltd.	.. NO.....	3
							Bridge KF119 Partners LLC	.DE.....	OTH.....	Arch Investment Holdings III Ltd	Ownership.....	0.301 ...	Arch Capital Group Ltd.	.. NO.....	3
							Gaw Growth Equity Fund I, LPF	.HKG.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.320 ...	Arch Capital Group Ltd.	.. NO.....	3
							Global Credit Opportunities Fund Luxembourg SCSp	.LUX.....	OTH.....	Arch Investment Holdings I Ltd	Ownership.....	0.342 ...	Arch Capital Group Ltd.	.. NO.....	3
							Monarch Opportunistic Real Estate Fund 1-C LP	.DE.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.355 ...	Arch Capital Group Ltd.	.. NO.....	3
							Altai Ventures II	.DE.....	OTH.....	Arch Investment ICAV	Ownership.....	0.236 ...	Arch Capital Group Ltd.	.. NO.....	3
							Lime Tree Emerging Beachfront Land Club Fund	.CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.396 ...	Arch Capital Group Ltd.	.. NO.....	3
							China Car Parks Co-Investment Fund L.P.	.CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.400 ...	Arch Capital Group Ltd.	.. NO.....	3
							SP Islanders Feeder L.P.	.DE.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.410 ...	Arch Capital Group Ltd.	.. NO.....	3
							Fortress Real Estate Opportunities Fund II (C) LP	.DE.....	OTH.....	Arch Investment Holdings III Ltd	Ownership.....	0.448 ...	Arch Capital Group Ltd.	.. NO.....	3
							Cibus Co-Invest II LP	.GGY.....	OTH.....	Arch Investment Holdings III Ltd	Ownership.....	0.500 ...	Arch Capital Group Ltd.	.. NO.....	3
							BlackRock Asia-Pacific Private Credit Opp. Fund II (LX Feeder) SCSp	.LUX.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.510 ...	Arch Capital Group Ltd.	.. NO.....	3
							Monarch Co-Invest Fund – D LP	.DE.....	OTH.....	Arch Insurance Company	Ownership.....	0.833 ...	Arch Capital Group Ltd.	.. NO.....	3
							RichBrook Offshore Segrated Portfolio D – Agency MBS	.DE.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.999 ...	Arch Capital Group Ltd.	.. NO.....	3
							RichBrook Offshore Segrated Portfolio D – Agency MBS	.DE.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	1.000 ...	Arch Capital Group Ltd.	.. NO.....	3
							Fortress MSR Opportunities Fund I B L.P.	.CYM.....	OTH.....	Arch Capital Holdings Ltd.	Ownership.....	0.123 ...	Arch Capital Group Ltd.	.. NO.....	3
							Melody Tillman Loan And Equity	.NY.....	OTH.....	Arch Capital Group (U.S.) Inc.	Ownership.....	0.270 ...	Arch Capital Group Ltd.	.. NO.....	3
							ADM Capital Somei Lending Platform Limited ..	.CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.281 ...	Arch Capital Group Ltd.	.. NO.....	3
							ADM Galleus Fund II Ltd – Class A6	.CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	1.000 ...	Arch Capital Group Ltd.	.. NO.....	3
							ADM Galleus Fund II Ltd – Class A7	.CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	1.000 ...	Arch Capital Group Ltd.	.. NO.....	3
							Arch Asia-Pacific Private Credit Opportunities Fund I, L.P.	.CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	1.000 ...	Arch Capital Group Ltd.	.. NO.....	3
							Co-Investment Income Fund, L.P. – Non- US Series D	.DE.....	OTH.....	Arch Capital Holdings Ltd.	Ownership.....	1.000 ...	Arch Capital Group Ltd.	.. NO.....	3
							CEMOF-A Investors II, LP	.DE.....	OTH.....	Arch Investment Holdings II Ltd.	Ownership.....	1.000 ...	Arch Capital Group Ltd.	.. NO.....	3
							Pinebridge Structured Capital Partners Offshore II-A, L.P.	.CYM.....	OTH.....	Arch Capital Holdings Ltd.	Ownership.....	0.993 ...	Arch Capital Group Ltd.	.. NO.....	3
							Pinebridge Structured Capital Partners Offshore III-A, L.P.	.CYM.....	OTH.....	Arch Capital Holdings Ltd.	Ownership.....	0.992 ...	Arch Capital Group Ltd.	.. NO.....	3
							QS Hybrid Arch SLP	.LUX.....	OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	0.993 ...	Arch Capital Group Ltd.	.. NO.....	3
							QS Hybrid Arch II SLP	.LUX.....	OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	0.984 ...	Arch Capital Group Ltd.	.. NO.....	3
							Muzinich Alternative Investment Funds ICAV ..	.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	1.000 ...	Arch Capital Group Ltd.	.. NO.....	0
			98-1424244 ..				Arch MI ASIA Limited	.HKG.....	NIA.....	Arch Financial Holdings Europe III Ltd. ...	Ownership.....	1.000 ...	Arch Capital Group Ltd.	.. NO.....	3
							Transact Risk Partners LLP	.GBR.....	OTH.....	Castel Underwriting Agencies Limited	Ownership.....	0.750 ...	Arch Capital Group Ltd.	.. NO.....	3
							Yachtpod Risk Partners LLP	.GBR.....	OTH.....	Castel Underwriting Agencies Limited	Ownership.....	1.000 ...	Arch Capital Group Ltd.	.. NO.....	3
			84-4688684 ..				Propeller, Inc.	.DE.....	OTH.....	Arch Insurance Group Inc.	Ownership.....	1.000 ...	Arch Capital Group Ltd.	.. NO.....	3
							Arch Capital Group (Cayman) Ltd	.CYM.....	NIA.....	Arch Capital Group Ltd.	Ownership.....	1.000 ...	Arch Capital Group Ltd.	.. NO.....	3
			99-0736729 ..				Arch US Investments, LLC	.DE.....	NIA.....	Arch Reinsurance Company	Ownership.....	0.513 ...	Arch Capital Group Ltd.	.. NO.....	3
			99-0736729 ..				Arch US Investments, LLC	.DE.....	NIA.....	Arch Insurance Company	Ownership.....	0.320 ...	Arch Capital Group Ltd.	.. NO.....	3

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.....	.....	.....	99-0736729 ..	.....	.....	.....	Arch US Investments, LLC	..DE.....	NIA.....	Arch Mortgage Insurance Company	Ownership.....	0.150	Arch Capital Group Ltd	NO.....	.....
.....	.....	.....	99-0736729 ..	.....	.....	.....	Arch US Investments, LLC	..DE.....	NIA.....	United Guaranty Residential Insurance Company	Ownership.....	0.020	Arch Capital Group Ltd	NO.....	.....
. 1279 ...	Arch Insurance Group	 32174 ..	59-1583209 ..	.....	.....	.....	Republic Mortgage Assurance Company	..NC.....	IA.....	RMIC Companies, Inc.	Ownership.....	1.000	Arch Capital Group Ltd .....	.....	.....
.....	.....	.....	.....	.....	.....	.....	Republic Mortgage Guaranty Insurance Corporation	..NC.....	IA.....	RMIC Companies, Inc.	Ownership.....	1.000	Arch Capital Group Ltd .....	.....	.....
. 1279 ...	Arch Insurance Group	 31275 ..	52-0990482 ..	.....	.....	.....	Republic Mortgage Insurance Company	..NC.....	IA.....	RMIC Companies, Inc.	Ownership.....	1.000	Arch Capital Group Ltd .....	.....	.....
. 1279 ...	Arch Insurance Group	 28452 ..	56-1031043 ..	.....	.....	.....	RMIC Companies, Inc	..DE.....	NIA.....	Arch U.S. MI Holdings Inc.	Ownership.....	1.000	Arch Capital Group Ltd .....	.....	.....
.....	.....	.....	26-4386568 ..	.....	.....	.....	RMIC Corporation	..NC.....	NIA.....	RMIC Companies, Inc.	Ownership.....	1.000	Arch Capital Group Ltd .....	.....	.....
.....	.....	.....	36-3048119 ..	.....	.....	.....	Apollo 14 Ltd.	..GBR.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd .....	.....	.....

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

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

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	Prior Year to Date Direct Loss Percentage
1.	Fire	0	0	0.0	0.0
2.1	Allied Lines	0	0	0.0	0.0
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	0	0	0.0	0.0
5.1	Commercial multiple peril (non-liability portion)	0	0	0.0	0.0
5.2	Commercial multiple peril (liability portion)	0	0	0.0	0.0
6.	Mortgage guaranty	700,467,659	2,588,663	0.4	1.7
8.	Ocean marine	0	0	0.0	0.0
9.1	Inland marine	0	0	0.0	0.0
9.2	Pet insurance	0	0	0.0	0.0
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	0	0.0	0.0
11.2	Medical professional liability - claims-made	0	0	0.0	0.0
12.	Earthquake	0	0	0.0	0.0
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disability income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	0	0.0	0.0
16.	Workers' compensation	0	0	0.0	0.0
17.1	Other liability - occurrence	0	0	0.0	0.0
17.2	Other liability - claims-made	0	0	0.0	0.0
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	0	0	0.0	0.0
18.2	Products liability - claims-made	0	0	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2	Other private passenger auto liability	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0.0	0.0
19.4	Other commercial auto liability	0	0	0.0	0.0
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	0	0	0.0	0.0
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	0	0	0.0	0.0
24.	Surety	0	0	0.0	0.0
26.	Burglary and theft	0	0	0.0	0.0
27.	Boiler and machinery	0	0	0.0	0.0
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX.	XXX.	XXX.	XXX.
32.	Reinsurance - Nonproportional Assumed Liability	XXX.	XXX.	XXX.	XXX.
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX.	XXX.	XXX.	XXX.
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	700,467,659	2,588,663	0.4	1.7
DETAILS OF WRITE-INS					
3401.	.....				
3402.	.....				
3403.	.....				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

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

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	0	0	0
2.1	Allied Lines	0	0	0
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.1	Commercial multiple peril (non-liability portion)	0	0	0
5.2	Commercial multiple peril (liability portion)	0	0	0
6.	Mortgage guaranty	230,365,802	688,388,901	678,648,068
8.	Ocean marine	0	0	0
9.1	Inland marine	0	0	0
9.2	Pet insurance	0	0	0
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	0	0	0
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disability income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	0	0	0
17.1	Other liability - occurrence	0	0	0
17.2	Other liability - claims-made	0	0	0
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0
19.4	Other commercial auto liability	0	0	0
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	0	0	0
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	0	0	0
27.	Boiler and machinery	0	0	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	230,365,802	688,388,901	678,648,068
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, 2024 OF THE ARCH MORTGAGE INSURANCE COMPANY

PART 3 (\$000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2024 Loss and LAE Payments on Claims Reported as of Prior Year-End	2024 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2024 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2021 + Prior	39,952	(7,735)	32,217	(4,951)	223	(4,728)	31,552	149	924	32,625	(13,351)	9,031	(4,320)
2. 2022	19,378	(6,778)	12,600	(1,699)	67	(1,632)	9,359	39	420	9,818	(11,718)	7,304	(4,414)
3. Subtotals 2022 + Prior	59,330	(14,513)	44,817	(6,650)	290	(6,360)	40,911	188	1,344	42,443	(25,069)	16,335	(8,734)
4. 2023	40,629	21,428	62,057	(5,020)	51	(4,969)	22,232	230	853	23,315	(23,417)	(20,294)	(43,711)
5. Subtotals 2023 + Prior	99,959	6,915	106,874	(11,670)	341	(11,329)	63,143	418	2,197	65,758	(48,486)	(3,959)	(52,445)
6. 2024	XXX	XXX	XXX	XXX	(1,964)	(1,964)	XXX	47,343	(1,165)	46,178	XXX	XXX	XXX
7. Totals	99,959	6,915	106,874	(11,670)	(1,623)	(13,293)	63,143	47,761	1,032	111,936	(48,486)	(3,959)	(52,445)
8. Prior Year-End Surplus As Regards Policyholders	153,145										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (48.5)	2. (57.3)	3. (49.1)
											Col. 13, Line 7 As a % of Col. 1 Line 8		
											4. (34.2)		

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

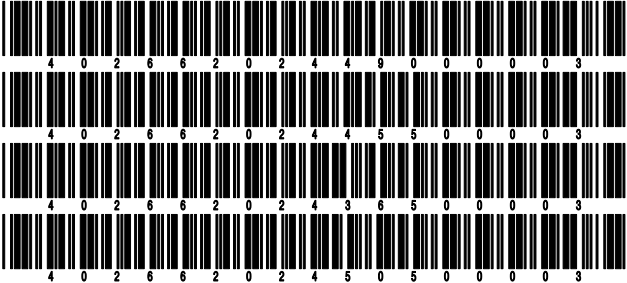
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

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

Bar Codes:

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



STATEMENT AS OF SEPTEMBER 30, 2024 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	376,230	0	376,230	70
2597. Summary of remaining write-ins for Line 25 from overflow page	376,230	0	376,230	70

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	266,000
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	299,250	180,500
2.2 Additional investment made after acquisition	0	713
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	(95,916)
5. Deduct amounts received on disposals	0	351,297
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	0	0
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	299,250	0
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	299,250	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	51,224,209	34,917,661
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	30,521,640	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase/(decrease)	14,341,339	16,306,548
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	96,087,188	51,224,209
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	96,087,188	51,224,209

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	1,728,123,677	1,820,269,736
2. Cost of bonds and stocks acquired	932,096,395	790,513,212
3. Accrual of discount	3,068,271	3,643,722
4. Unrealized valuation increase/(decrease)	2,274,700	8,450,088
5. Total gain (loss) on disposals	(5,939,528)	(25,417,038)
6. Deduct consideration for bonds and stocks disposed of	941,004,431	867,158,516
7. Deduct amortization of premium	1,493,837	2,385,683
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	47,560	69,971
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	271,231	278,128
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,717,348,918	1,728,123,677
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,717,348,918	1,728,123,677

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

SCHEDULE D - PART 1B

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

NAIC Designation	1 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)	1,084,212,771	193,592,962	244,104,174	(11,342,801)	1,108,608,926	1,084,212,771	1,022,358,758	1,159,717,722
2. NAIC 2 (a)	459,547,376	97,729,525	12,240,437	12,829,872	505,433,886	459,547,376	557,866,337	431,810,633
3. NAIC 3 (a)	98,250,430	13,050,592	11,739,461	(124,484)	105,131,688	98,250,430	99,437,078	81,261,068
4. NAIC 4 (a)	63,325,739	11,008,141	10,976,566	1,136,003	64,151,233	63,325,739	64,493,318	67,110,925
5. NAIC 5 (a)	1,735,056	0	265,662	100,642	1,489,137	1,735,056	1,570,036	1,492,019
6. NAIC 6 (a)	375,300	0	35,000	24,510	394,065	375,300	364,810	424,688
7. Total Bonds	1,707,446,673	315,381,220	279,361,300	2,623,743	1,785,208,936	1,707,446,673	1,746,090,336	1,741,817,055
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,707,446,673	315,381,220	279,361,300	2,623,743	1,785,208,936	1,707,446,673	1,746,090,336	1,741,817,055

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

NAIC 1 \$ 28,284,717 ; NAIC 2 \$ 297,495 ; NAIC 3 \$ 865,211 NAIC 4 \$ 303,992 ; 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	19,692,109	xxx	19,628,961	21,188	20,557

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	7,450,267	7,363,906
2. Cost of short-term investments acquired	95,105,897	78,092,772
3. Accrual of discount	533,047	493,731
4. Unrealized valuation increase/(decrease)	(3,144)	2,874
5. Total gain (loss) on disposals	33,679	17,861
6. Deduct consideration received on disposals	83,427,214	78,520,008
7. Deduct amortization of premium	425	869
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	19,692,108	7,450,267
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	19,692,108	7,450,267

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	16,451,902	35,329,408
2. Cost of cash equivalents acquired	1,127,067,483	965,218,557
3. Accrual of discount	795,435	833,847
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	(2,380)	(7,720)
6. Deduct consideration received on disposals	1,088,761,769	984,921,339
7. Deduct amortization of premium	0	851
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	55,550,670	16,451,902
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	55,550,670	16,451,902

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

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
3637 Pariana Lane	Jacksonville	FL.....	07/12/2024	FHLMC	299,250	0	299,250	0
0199999. Acquired by Purchase					299,250	0	299,250	0
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
0399999 - Totals					299,250	0	299,250	0

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
.....																			
.....																			
.....																			
.....																			
.....																			
.....																			
.....																			
.....																			
.....																			
.....																			
0399999 - Totals																			

SCHEDULE B - PART 2

[illegible]

SCHEDULE B - PART 3

[illegible]

SCHEDULE BA - PART 2

[illegible]

SCHEDULE BA - PART 3

[illegible]

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-KQ-3	UNITED STATES TREASURY .....	.....	...07/31/2024	Various .....	.....	21,398,320	21,000,000	182,609	1.A
91282C-KX-8	UNITED STATES TREASURY .....	.....	...07/17/2024	BANK OF AMERICA SECURITIES .....	.....	8,055,625	8,000,000	16,630	1.B FE
91282C-KY-6	UNITED STATES TREASURY .....	.....	...07/12/2024	Various .....	.....	8,602,100	8,600,000	9,501	1.A
91282C-LF-6	UNITED STATES TREASURY .....	.....	...09/30/2024	JEFFERIES & CO. - BONDS DIRECT .....	.....	1,509,141	1,500,000	7,424	1.A
91282C-LJ-8	UNITED STATES TREASURY .....	.....	...08/30/2024	JP Morgan Securities Inc. ....	.....	7,989,063	8,000,000	2,486	1.A
91282C-LK-5	UNITED STATES TREASURY .....	.....	...09/26/2024	TRADEWEB DIRECT LLC .....	.....	702,324	700,000	1,893	1.A
91362*-AA-9	Mortgage Guaranty Tax and Loss Bond .....	.....	...09/30/2024	Direct .....	.....	13,180,000	13,180,000	0	1.D
0109999999. Subtotal - Bonds - U.S. Governments						61,436,572	60,980,000	220,543	XXX
91282C-KX-8	UNITED STATES TREASURY .....	.....	...07/17/2024	Various .....	.....	(21,006,367)	(21,000,000)	(18,132)	1.B FE
91282C-KX-8	UNITED STATES TREASURY .....	.....	...07/17/2024	Various .....	.....	21,006,367	21,000,000	18,132	1.B FE
91282C-KY-6	UNITED STATES TREASURY .....	.....	...07/12/2024	Various .....	.....	(8,602,100)	(8,600,000)	(9,501)	1.A
91282C-KY-6	UNITED STATES TREASURY .....	.....	...07/12/2024	Various .....	.....	8,602,100	8,600,000	9,501	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						0	0	0	XXX
00119L-AA-9	AG ISSUER LLC .....	.....	...07/17/2024	Various .....	.....	35,465	36,000	851	4.A FE
00404A-AP-4	ACADIA HEALTHCARE COMPANY INC .....	.....	...07/26/2024	CANTOR FITZGERALD + CO. ....	.....	188,160	196,000	2,831	4.A FE
00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD	C.....	...07/22/2024	MORGAN STANLEY & CO LLC/SL CONDUIT .....	.....	93,538	91,000	1,734	3.B FE
013092-AC-5	ALBERTSONS COMPANIES INC .....	.....	...07/30/2024	Various .....	.....	235,638	242,000	497	3.B FE
01889L-AG-8	ALLIANT HOLDINGS INTERMEDIATE LLC .....	.....	...09/12/2024	MORGAN STANLEY & CO LLC/SL CONDUIT .....	.....	122,000	122,000	0	4.B FE
019576-AE-7	ALLIED UNIVERSAL HOLDCO LLC .....	.....	...08/01/2024	MORGAN STANLEY & CO LLC/SL CONDUIT .....	.....	60,300	60,000	2,258	4.C Z
019736-AE-7	ALLISON TRANSMISSION INC .....	.....	...09/09/2024	Various .....	.....	212,590	217,000	3,767	3.A FE
02073L-AA-9	ALPHA GENERATION LLC .....	.....	...09/19/2024	CitiGroup .....	.....	27,000	27,000	0	4.B FE
02352B-AA-3	AMENTUM ESCROW CORP .....	.....	...07/30/2024	JP MORGAN SECURITIES LLC .....	.....	74,000	74,000	0	4.B FE
030727-AA-9	AMERITEX HOLDCO INTERMEDIATE LLC .....	.....	...08/07/2024	Various .....	.....	46,450	44,000	1,410	4.B FE
03761U-60-1	MIDCAP FINANCIAL INVESTMENT CORP .....	.....	...08/13/2024	Various .....	.....	111,523	110,850	0	2.C FE
05352T-AB-5	AVANTOR FUNDING INC .....	.....	...07/25/2024	Bank of America .....	.....	34,945	38,000	348	3.B FE
05368V-AB-2	AVIENT CORP .....	.....	...09/05/2024	JP MORGAN SECURITIES LLC .....	.....	46,000	46,000	0	3.C FE
06051G-HQ-5	BANK OF AMERICA CORP .....	.....	...08/28/2024	TRADEWEB .....	.....	5,366,295	5,500,000	13,357	1.G FE
07317Q-AK-1	BAYTEX ENERGY CORP .....	.....	...09/19/2024	PERSHING DIV OF DLJ SEC LNDING .....	.....	73,018	71,000	73	3.C FE
08577Q-AB-1	BERRY GLOBAL INC .....	.....	...07/10/2024	BARCLAYS CAPITAL INC .....	.....	278,475	282,000	7,755	3.B FE
09261H-BP-1	BLACKSTONE PRIVATE CREDIT FUND .....	.....	...09/24/2024	WELLS FARGO ADVISORS LLC .....	.....	1,986,220	2,000,000	0	2.C FE
09261H-BQ-9	BLACKSTONE PRIVATE CREDIT FUND .....	.....	...09/24/2024	CITIGROUP GLOBAL MARKETS INC. ....	.....	4,944,900	5,000,000	0	2.B FE
09581C-AC-5	BLUE OWL CREDIT INCOME CORP .....	.....	...09/10/2024	WELLS FARGO ADVISORS LLC .....	.....	3,958,880	4,000,000	0	2.C FE
097751-BT-7	BOMBARDIER INC .....	.....	...09/11/2024	Various .....	.....	477,689	476,000	13,161	4.A FE
11135F-BX-8	BROADCOM INC .....	.....	...07/08/2024	BANK OF AMERICA SECURITIES .....	.....	9,986,900	10,000,000	0	2.B FE
11135F-CB-5	BROADCOM INC .....	.....	...09/26/2024	TD SECURITIES (USA) LLC .....	.....	1,996,480	2,000,000	0	2.B FE
11135F-CD-1	BROADCOM INC .....	.....	...09/26/2024	JP Morgan Securities Inc. ....	.....	4,989,650	5,000,000	0	2.B FE
11823Q-AM-3	BUCKEYE PARTNERS LP .....	.....	...09/12/2024	GOLDMAN, SACHS & CO. ....	.....	141,104	157,000	3,010	3.C FE
1248EP-BT-9	CCO HOLDINGS LLC .....	.....	...07/11/2024	Wells Fargo Securities, LLC .....	.....	134,925	140,000	1,415	3.C FE
1248EP-CP-6	CCO HOLDINGS LLC .....	.....	...09/06/2024	PERSHING DIV OF DLJ SEC LNDING .....	.....	2,431	3,000	19	3.C FE
125137-AC-3	CEC ENTERTAINMENT LLC .....	.....	...09/19/2024	PERSHING DIV OF DLJ SEC LNDING .....	.....	142,502	143,000	3,727	4.C FE
126458-AE-8	CTR PARTNERSHIP LP .....	.....	...07/31/2024	Stifel Nicolaus & Co. ....	.....	78,838	85,000	284	3.A FE
127387-AN-8	CADENCE DESIGN SYSTEMS INC .....	.....	...09/04/2024	JP Morgan Securities Inc. ....	.....	5,991,480	6,000,000	0	1.G FE
12769G-AA-8	CAESARS ENTERTAINMENT INC .....	.....	...09/20/2024	J P MORGAN SECURITIES .....	.....	167,640	176,000	3,573	4.C FE
13057Q-AK-3	CALIFORNIA RESOURCES CORP .....	.....	...09/26/2024	Various .....	.....	103,259	102,000	1,896	3.C FE
131347-CN-6	CALPINE CORP .....	.....	...08/16/2024	Jefferies .....	.....	258,020	266,000	133	3.A FE
13323A-AB-6	CAMELOT FINANCE SA	C.....	...08/15/2024	Various .....	.....	358,418	367,000	3,991	3.C FE
14040H-DG-7	CAPITAL ONE FINANCIAL CORP .....	.....	...07/24/2024	MORGAN STANLEY & CO. LLC .....	.....	10,000,000	10,000,000	0	2.A FE
143658-BW-1	CARNIVAL CORP .....	.....	...09/25/2024	Various .....	.....	405,805	381,000	2,788	2.C FE

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
14366R-AA-7	CARNIVAL HOLDINGS (BERMUDA) LTD	C.....	..08/12/2024	Various .....	.....	.....138,622	128,000	2,908	3.B FE
14366R-AA-7	CARNIVAL HOLDINGS (BERMUDA) LTD	C.....	09/25/2024	Various .....	.....	.....99,413	92,000	3,397	3.B FE
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC .....	.....	.....08/13/2024	Jefferies .....	.....	.....106,975	110,000	1,709	4.C FE
159864-AE-7	CHARLES RIVER LABORATORIES INTERNATIONAL .....	.....	.....07/09/2024	Various .....	.....	.....152,640	162,000	1,197	3.B FE
171484-AG-3	CHURCHILL DOWNS INC .....	.....	.....08/12/2024	Various .....	.....	.....74,646	75,000	1,470	4.A FE
17259U-A#-2	CION INVESTMENT CORPORATION .....	.....	.....09/18/2024	Not Available .....	.....	.....1,185,896	1,221,000	0	2.C Z
174610-BH-7	CITIZENS FINANCIAL GROUP INC .....	.....	.....07/18/2024	MORGAN STANLEY & CO. LLC .....	.....	.....7,000,000	7,000,000	0	2.A FE
17888H-AA-1	CIVITAS RESOURCES INC .....	.....	.....09/17/2024	Various .....	.....	.....62,165	59,000	990	3.C FE
185899-AP-6	CLEVELAND-CLIFFS INC .....	.....	.....08/13/2024	Wells Fargo .....	.....	.....77,415	78,000	2,245	3.C FE
186858-AY-8	CLIFFWATER CORPORATE LENDING FUND .....	.....	.....08/15/2024	Direct .....	.....	.....5,000,000	5,000,000	0	1.C PL
19240C-AC-7	COGENT COMMUNICATIONS GROUP LLC .....	.....	.....07/08/2024	BARCLAYS CAPITAL INC .....	.....	.....199,420	208,000	1,375	3.B FE
19416M-AB-5	PERMIAN RESOURCES OPERATING LLC .....	.....	.....08/05/2024	GOLDMAN, SACHS & CO. ....	.....	.....8,910	9,000	51	3.B FE
20679L-AB-7	CONDUENT BUSINESS SERVICES LLC .....	.....	.....09/18/2024	AMERIVET .....	.....	.....105,426	110,000	2,530	4.A FE
21871D-AD-5	CORELOGIC INC .....	.....	.....07/18/2024	JP MORGAN SECURITIES LLC .....	.....	.....42,480	46,000	433	4.C FE
23166M-AA-1	CUSHMAN & WAKEFIELD US BORROWER LLC .....	.....	.....08/01/2024	BNP Paribas .....	.....	.....109,681	109,000	1,574	3.C FE
235825-AG-1	DANA INC .....	.....	.....09/18/2024	Various .....	.....	.....122,629	125,000	1,456	3.C FE
237266-AJ-0	DARLING INGREDIENTS INC .....	.....	.....07/23/2024	PERSHING DIV OF DLJ SEC LNDING .....	.....	.....70,618	71,000	462	3.A FE
23918K-AW-8	DAVITA INC .....	.....	.....08/08/2024	BNY/SUNTRUST CAPITAL MARKETS .....	.....	.....94,000	94,000	0	3.C FE
25259K-AA-8	DIAMOND ESCROW ISSUER LLC .....	.....	.....07/10/2024	BANC OF AMERICA/FIXED INCOME .....	.....	.....69,063	65,000	1,760	4.C FE
26885B-AL-4	EOM MIDSTREAM PARTNERS LP .....	.....	.....08/19/2024	GOLDMAN, SACHS & CO. ....	.....	.....17,235	18,000	83	3.A FE
27900Q-AA-4	ECO MATERIAL TECHNOLOGIES INC .....	.....	.....09/19/2024	Various .....	.....	.....267,942	265,000	8,747	4.B FE
29269R-AA-3	ENERFLEX LTD .....	.....	.....07/29/2024	GOLDMAN, SACHS & CO. ....	.....	.....103,750	100,000	2,625	3.C FE
29281R-AA-7	ENDO FINANCE HOLDINGS INC .....	.....	.....07/16/2024	JP MORGAN SECURITIES LLC .....	.....	.....38,804	37,000	734	4.B FE
29365B-AA-1	INTEGRIS ESCROW CORP .....	.....	.....07/22/2024	JP MORGAN SECURITIES LLC .....	.....	.....69,726	72,000	931	2.C FE
34417V-AA-5	FOCUS FINANCIAL PARTNERS LLC .....	.....	.....09/10/2024	ROYAL BANK OF CANADA .....	.....	.....95,000	95,000	0	4.B FE
345277-AE-7	FORD HOLDINGS LLC .....	.....	.....09/03/2024	Various .....	.....	.....169,693	146,000	4,374	2.C FE
345370-CX-6	FORD MOTOR CO .....	.....	.....09/23/2024	BARCLAYS CAPITAL INC .....	.....	.....148,953	125,000	5,080	2.C FE
345370-DA-5	FORD MOTOR CO .....	.....	.....07/25/2024	JP MORGAN SECURITIES LLC .....	.....	.....20,927	25,000	370	2.C FE
35640Y-AJ-6	FREEDOM MORTGAGE CORP .....	.....	.....08/15/2024	MORGAN STANLEY & CO LLC/SL CONDUIT .....	.....	.....31,228	32,000	175	4.B FE
35640Y-AK-3	FREEDOM MORTGAGE CORP .....	.....	.....09/13/2024	MORGAN STANLEY & CO LLC/SL CONDUIT .....	.....	.....30,436	28,000	1,529	4.B FE
35908M-AD-2	FRONTIER COMMUNICATIONS HOLDINGS LLC .....	.....	.....09/05/2024	Various .....	.....	.....14,910	14,000	378	4.B FE
36485M-AK-5	GARDA WORLD SECURITY CORP .....	.....	.....09/25/2024	J P MORGAN SECURITIES .....	.....	.....177,380	181,000	953	4.B FE
37892A-AA-8	GLOBAL NET LEASE INC .....	.....	.....09/17/2024	Jefferies .....	.....	.....128,095	137,000	1,327	3.A FE
37960B-AB-1	GLOBAL MEDICAL RESPONSE INC .....	.....	.....07/08/2024	Barclays Bank .....	.....	.....107,800	110,000	1,310	4.C FE
38016L-AA-3	GO DADDY OPERATING COMPANY LLC .....	.....	.....07/31/2024	J P MORGAN SECURITIES .....	.....	.....296,861	301,000	2,634	3.C FE
380355-AF-4	GOEASY LTD .....	.....	.....07/22/2024	RBC CAPITAL MARKETS .....	.....	.....25,220	26,000	259	3.C FE
382550-BF-7	GOODYEAR TIRE & RUBBER CO .....	.....	.....08/05/2024	JP MORGAN SECURITIES LLC .....	.....	.....22,454	23,000	211	4.A FE
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL LLC .....	.....	.....07/15/2024	Various .....	.....	.....64,014	69,000	798	3.B FE
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL LLC .....	.....	.....07/12/2024	JP MORGAN SECURITIES LLC .....	.....	.....54,350	60,000	1,012	3.B FE
390320-87-7	GREAT ELM CAPITAL CORP .....	.....	.....09/26/2024	Various .....	.....	.....150,878	154,375	24	2.B Z
390320-88-5	GREAT ELM CAPITAL CORP .....	.....	.....08/05/2024	Various .....	.....	.....402,356	411,325	0	2.B PL
398905-AN-9	GROUP 1 AUTOMOTIVE INC .....	.....	.....07/25/2024	Various .....	.....	.....267,950	289,000	4,952	3.B FE
402635-AT-3	GULFPORT ENERGY OPERATING CORP .....	.....	.....09/09/2024	Various .....	.....	.....174,495	174,000	0	3.C FE
404119-CB-3	HCA INC .....	.....	.....09/17/2024	GOLDMAN, SACHS & CO. ....	.....	.....133,805	182,000	1,115	2.C FE
404119-CT-4	HCA INC .....	.....	.....08/07/2024	WELLS FARGO ADVISORS LLC .....	.....	.....8,149,120	8,000,000	204,678	2.C FE
40518J-AA-7	HAH GROUP HOLDING COMPANY LLC .....	.....	.....09/17/2024	Bank of America .....	.....	.....62,000	62,000	0	4.C FE
42824C-BT-5	HEWLETT PACKARD ENTERPRISE CO .....	.....	.....09/12/2024	CITIGROUP GLOBAL MARKETS INC. ....	.....	.....4,994,700	5,000,000	0	2.B FE
42824C-BV-0	HEWLETT PACKARD ENTERPRISE CO .....	.....	.....09/12/2024	MIZUHO SECURITIES USA INC. ....	.....	.....4,953,900	5,000,000	0	2.B FE

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
431318-BC-7	HILCORP ENERGY I LP		09/12/2024	JP MORGAN SECURITIES LLC		36,911	34,000	1,044	3.B FE
432833-AL-5	HILTON DOMESTIC OPERATING COMPANY INC		07/24/2024	PERSHING DIV OF DLJ SEC LNDING		69,833	77,000	719	3.B FE
432833-AR-2	HILTON DOMESTIC OPERATING COMPANY INC		09/05/2024	JP MORGAN SECURITIES LLC		109,000	109,000	0	3.B FE
432830-AC-4	HILTON GRAND VACATIONS BORROWER LLC		09/11/2024	JP MORGAN SECURITIES LLC		29,145	29,000	304	3.A FE
43284M-AA-6	HILTON GRAND VACATIONS BORROWER LLC		07/22/2024	PERSHING DIV OF DLJ SEC LNDING		61,562	65,000	469	4.A FE
44045A-50-8	HORIZON TECHNOLOGY FINANCE CORP		08/26/2024	Various		22,172	23,300	56	2.B PL
44106M-BA-9	SERVICE PROPERTIES TRUST		07/26/2024	Various		297,962	312,000	4,627	4.C FE
443201-AC-2	HOWMET AEROSPACE INC		08/08/2024	JP Morgan Securities Inc.		4,988,650	5,000,000	0	2.B FE
449934-AD-0	IQVIA INC		08/16/2024	Jefferies		72,453	73,000	1,257	3.B FE
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC	C	08/06/2024	Various		182,474	182,000	664	3.A FE
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC	C	09/12/2024	Various		218,670	222,000	3,723	3.A FE
46284V-AC-5	IRON MOUNTAIN INC		09/11/2024	Various		122,656	125,000	2,427	3.C FE
46647P-BD-7	JPMORGAN CHASE & CO		08/29/2024	JP Morgan Securities Inc.		964,340	1,000,000	11,723	1.F FE
46647P-BX-3	JPMORGAN CHASE & CO		09/30/2024	BANK OF AMERICA SECURITIES		861,010	1,000,000	3,092	1.E FE
476920-AA-1	JETBLUE AIRWAYS CORP		08/13/2024	GOLDMAN, SACHS & CO.		72,535	73,000	0	4.A FE
50076P-AA-6	KRAKEN OIL & GAS PARTNERS LLC		07/23/2024	Wells Fargo		88,000	88,000	0	4.A FE
50168A-AB-6	LABL INC		07/10/2024	BARCLAYS CAPITAL INC		4,975	5,000	165	4.C FE
50187T-AF-3	LGI HOMES INC		07/25/2024	Various		155,167	174,000	189	3.C FE
50187T-AH-9	LGI HOMES INC		07/03/2024	Wells Fargo		111,548	107,000	520	3.C FE
513272-AE-4	LAMB WESTON HOLDINGS INC		08/27/2024	ROYAL BANK OF CANADA		56,425	61,000	208	3.C FE
516806-AK-2	VITAL ENERGY INC		09/12/2024	Bank of America		46,000	46,000	1,660	4.B FE
53219L-AW-9	LIFEPOINT HEALTH INC		09/10/2024	Various		123,405	110,000	4,873	4.B FE
53229K-AA-7	LIGHTNING POWER LLC		08/07/2024	JP MORGAN SECURITIES LLC		102,000	102,000	0	3.C FE
552953-OK-5	MGM RESORTS INTERNATIONAL		09/03/2024	Bank of America		188,000	188,000	0	3.C FE
55342U-AG-9	MPT OPERATING PARTNERSHIP LP		07/10/2024	JP MORGAN SECURITIES LLC		5,340	6,000	140	4.B FE
55342U-AH-7	MPT OPERATING PARTNERSHIP LP		09/12/2024	JP MORGAN SECURITIES LLC		10,290	12,000	247	4.B FE
55760L-AA-5	MADISON IAQ LLC		08/14/2024	Various		30,964	33,000	157	4.B FE
57164P-AH-9	MARRIOTT OWNERSHIP RESORTS INC		09/20/2024	BARCLAYS CAPITAL INC		112,009	119,000	1,458	4.B FE
57665R-AN-6	MATCH GROUP HOLDINGS II LLC		07/02/2024	Various		92,864	99,000	407	3.C FE
57767X-AA-8	MCGRAW-HILL EDUCATION INC		09/04/2024	Various		562,739	583,000	7,279	4.B FE
58064L-AA-2	MCGRAW-HILL EDUCATION INC		08/01/2024	Bank of America		113,000	113,000	0	4.B FE
58769J-AW-7	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		07/29/2024	CITIGROUP GLOBAL MARKETS INC.		9,985,500	10,000,000	0	1.F FE
61747Y-FT-7	MORGAN STANLEY		07/17/2024	MORGAN STANLEY & CO. LLC		6,000,000	6,000,000	0	1.E FE
61965R-AC-9	MOSS CREEK RESOURCES HOLDINGS INC		08/12/2024	CitiGroup		97,000	97,000	0	4.A FE
629377-CO-3	NRG ENERGY INC		08/06/2024	GOLDMAN, SACHS & CO.		16,178	18,000	290	3.B FE
629377-CS-9	NRG ENERGY INC		09/11/2024	JP MORGAN SECURITIES LLC		18,953	21,000	61	3.B FE
63961C-AG-4	NATIONSTAR MORTGAGE HOLDINGS INC		07/29/2024	Various		272,000	272,000	0	4.A FE
652526-70-8	NEWTEKONE INC		09/13/2024	NATL FINANCIAL SERVICES CORP (NFS)		4,770	4,900	34	2.A PL
65342Q-AL-6	NEXTERA ENERGY OPERATING PARTNERS LP		09/12/2024	Various		105,180	109,000	1,481	3.A FE
65343H-AA-9	NEXSTAR MEDIA INC		09/23/2024	Various		272,151	279,000	1,129	4.B FE
65505P-AA-5	NOBLE FINANCE II LLC		08/08/2024	MORGAN STANLEY & CO LLC/SL CONDUIT		84,460	82,000	2,314	3.C FE
668771-AK-4	GEN DIGITAL INC		07/26/2024	BARCLAYS CAPITAL INC		98,819	97,000	2,164	3.C FE
66977W-AR-0	NOVA CHEMICALS CORP		08/06/2024	BANC OF AMERICA/FIXED INCOME		231,679	237,000	1,911	3.C FE
670001-AG-1	NOVELIS CORP		09/19/2024	BARCLAYS CAPITAL INC		33,819	35,000	395	3.C FE
67103B-70-4	OFS CAPITAL CORP		09/17/2024	Various		7,872	9,025	54	2.B PL
67103B-AA-8	OFS CAPITAL CORP		07/10/2024	NATL FINANCIAL SERVICES CORP (NFS)		933	1,000	20	2.B PL
674599-CN-3	OCCIDENTAL PETROLEUM CORP		09/17/2024	Various		35,140	44,000	15	2.C FE
674599-DF-9	OCCIDENTAL PETROLEUM CORP		09/18/2024	Jefferies		67,868	62,000	44	2.C FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
674599-EJ-0	OCCIDENTAL PETROLEUM CORP		07/23/2024	BANK OF AMERICA SECURITIES		7,997,120	8,000,000	0	2.C FE
683715-AD-8	OPEN TEXT CORP		08/01/2024	JP MORGAN SECURITIES LLC		35,441	39,000	256	3.B FE
691543-88-8	OXFORD LANE CAPITAL CORP		09/09/2024	NATL FINANCIAL SERVICES CORP (NFS)		233	250	1	2.A PL
69181V-30-5	OXFORD SQUARE CAPITAL CORP		09/13/2024	Various		16,610	17,175	74	2.B PL
69181V-50-3	OXFORD SQUARE CAPITAL CORP		09/24/2024	NATL FINANCIAL SERVICES CORP (NFS)		22,207	24,675	89	2.B PL
69867D-AC-2	CLARIOS GLOBAL LP		09/05/2024	Citigroup (SSB)		72,630	72,000	1,887	4.C FE
70137T-AP-0	PARKLAND CORP		08/13/2024	GOLDMAN		146,633	147,000	696	3.C FE
70137W-AN-8	PARKLAND CORP		08/12/2024	GOLDMAN, SACHS & CO.		99,000	99,000	0	3.C FE
707569-AS-8	PENN ENTERTAINMENT INC		07/09/2024	Various		39,702	41,000	1,101	4.C FE
707569-AV-1	PENN ENTERTAINMENT INC		07/16/2024	GOLDMAN, SACHS & CO.		52,763	60,000	103	4.C FE
70932M-AB-3	PENNYMAC FINANCIAL SERVICES INC		07/17/2024	Various		33,155	36,000	643	3.C FE
71424V-AB-6	PERMIAN RESOURCES OPERATING LLC		07/29/2024	JP MORGAN SECURITIES LLC		95,000	95,000	0	3.B FE
71429M-AD-7	PERRIGO FINANCE UNLIMITED CO	C	09/11/2024	Bank of America		129,000	129,000	0	3.C FE
71880K-AB-7	PHINIA INC		09/10/2024	Wells Fargo		48,000	48,000	0	3.B FE
721283-AA-7	PIKE CORP		09/04/2024	Various		91,475	94,000	1,908	4.C FE
737446-AP-9	POST HOLDINGS INC		09/27/2024	Various		181,915	183,000	2,897	4.B FE
737446-AR-5	POST HOLDINGS INC		08/16/2024	Various		54,221	59,000	1,118	4.B FE
74165H-AC-2	PRIME HEALTHCARE SERVICES INC		09/10/2024	Various		223,646	223,000	91	4.C FE
74965L-AB-7	RLJ LODGING TRUST LP		08/14/2024	Various		69,844	78,000	1,281	3.C FE
75383K-AA-2	RAPTOR ACQUISITION CORP		08/02/2024	DEUTSCHE BANK SECURITIES, INC.		87,109	89,000	1,133	4.A FE
76119L-AD-3	RESIDEO FUNDING INC		07/10/2024	MORGAN STANLEY & CO LLC/SL CONDUIT		188,000	188,000	0	3.C FE
77289K-AA-3	TGMR INTERMEDIATE HOLDINGS LLC		08/01/2024	Bank of America		39,001	41,000	670	4.A FE
77340R-AD-9	ROCKIES EXPRESS PIPELINE LLC		09/18/2024	Barclays Bank		60,683	58,000	773	3.B FE
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC		09/11/2024	GOLDMAN, SACHS & CO.		25,090	26,000	730	3.B FE
780153-BG-6	ROYAL CARIBBEAN CRUISES LTD		07/31/2024	CitiGroup		66,829	67,000	1,223	3.B FE
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD		07/19/2024	GOLDMAN, SACHS & CO.		13,650	14,000	35	3.B FE
780153-BV-3	ROYAL CARIBBEAN CRUISES LTD		07/29/2024	CitiGroup		100,000	100,000	0	3.B FE
780153-BW-1	ROYAL CARIBBEAN CRUISES LTD		09/16/2024	MORGAN STANLEY & CO LLC/SL CONDUIT		76,000	76,000	0	3.B FE
78163D-20-9	RUNWAY GROWTH FINANCE CORP		08/12/2024	NATL FINANCIAL SERVICES CORP (NFS)		1,098	1,100	0	2.A PL
78163D-30-8	RUNWAY GROWTH FINANCE CORP		08/15/2024	NATL FINANCIAL SERVICES CORP (NFS)		3,002	2,975	0	2.A PL
78403D-BD-1	SBATOW 241 1C - ABS		09/10/2024	BARCLAYS CAPITAL INC.		10,000,000	10,000,000	0	1.F FE
78433B-AA-6	SCIH SALT HOLDINGS INC		09/12/2024	Various		16,150	17,000	302	4.C FE
78442F-AZ-1	NAVIENT CORP		07/16/2024	Bank of America		6,600	8,000	208	3.C FE
78442P-GE-0	SLM CORP		09/26/2024	Jefferies		495,709	517,000	5,571	3.A FE
78454L-AX-8	SM ENERGY CO		07/22/2024	Various		117,113	117,000	0	3.C FE
78454L-AY-6	SM ENERGY CO		09/12/2024	Various		110,625	110,000	398	3.C FE
78466C-AC-0	SS&C TECHNOLOGIES INC		07/26/2024	Various		22,750	23,000	381	4.A FE
808541-AC-0	MATIV HOLDINGS INC		09/25/2024	J P MORGAN SECURITIES		80,740	80,000	0	4.C FE
80874Y-BC-3	LIGHT AND WONDER INTERNATIONAL INC		08/05/2024	Various		87,455	87,000	1,191	4.A FE
81105D-AA-3	E W SCRIPPS CO		09/26/2024	Bank of America		11,730	17,000	132	4.A FE
81180W-BN-0	SEAGATE HDD CAYMAN	C	08/09/2024	J P MORGAN SECURITIES		10,825	10,000	131	3.B FE
816196-AT-6	SELECT MEDICAL CORP		08/05/2024	GOLDMAN, SACHS & CO.		17,085	17,000	505	4.C FE
82453A-AA-5	SHIFT4 PAYMENTS LLC		08/13/2024	Various		94,857	97,000	1,095	3.C FE
82453A-AB-3	SHIFT4 PAYMENTS LLC		08/12/2024	GOLDMAN, SACHS & CO.		93,000	93,000	0	3.C FE
82967N-BL-1	SIRIUS XM RADIO INC		09/25/2024	Various		94,695	99,000	1,075	3.C FE
838518-KF-4	SOUTH JERSEY INDUSTRIES, INC.		09/12/2024	DIRECT		3,700,000	3,700,000	0	2.B Z
85172F-AN-9	ONEMAIN FINANCE CORP		09/25/2024	Various		497,425	488,000	9,187	3.B FE
853496-AC-1	STANDARD BUILDING SOLUTIONS INC		09/25/2024	Various		180,359	184,000	2,681	3.B FE

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

SCHEDULE D - PART 3

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
863667-BE-0	STRYKER CORP		09/04/2024	WELLS FARGO ADVISORS LLC		4,989,550	5,000,000	0	2.A FE
86614J-AA-3	SUMMIT MIDSTREAM HOLDINGS LLC		07/17/2024	Various		153,000	153,000	0	4.A FE
87901J-AJ-4	TEGNA INC		09/17/2024	Various		499,945	535,000	9,550	3.A FE
879369-AG-1	TELEFLEX INC		08/16/2024	Various		178,560	186,000	1,713	3.B FE
880349-AU-9	TENNECO INC		08/06/2024	JP MORGAN SECURITIES LLC		8,120	8,000	306	4.A FE
88632Q-AE-3	CLOUD SOFTWARE GROUP INC		09/06/2024	BNP Paribas		110,040	112,000	3,215	4.B FE
893647-BL-0	TRANSDIGM INC		08/05/2024	Various		341,231	346,000	3,621	4.C FE
893647-BR-7	TRANSDIGM INC		09/30/2024	BANC OF AMERICA/FIXED INCOME		181,500	176,000	1,518	3.C FE
896818-AU-5	TRIUMPH GROUP INC		09/19/2024	Various		444,595	423,000	13,072	4.C FE
90353T-AC-4	UBER TECHNOLOGIES INC		08/09/2024	Various		239,405	238,000	5,126	2.B FE
90353T-AE-0	UBER TECHNOLOGIES INC		09/03/2024	Bank of America		4,084	4,000	141	2.B FE
90353T-AG-5	UBER TECHNOLOGIES INC		09/04/2024	STIFEL NICOLAUS & COMPANY		126,475	125,000	1,085	2.B FE
913229-AC-4	UNITED WHOLESALE MORTGAGE LLC		07/19/2024	J P MORGAN SECURITIES		52,988	54,000	319	3.C FE
91327T-AA-9	UNITI GROUP LP		09/06/2024	Various		226,140	225,000	8,534	4.B FE
91835H-AA-0	VM CONSOLIDATED INC		07/15/2024	STIFEL NICOLAUS & COMPANY		49,088	51,000	709	4.B FE
92328M-AC-7	VENTURE GLOBAL CALCASIEU PASS LLC		09/26/2024	GOLDMAN, SACHS & CO.		42,359	47,000	739	3.B FE
92332Y-AC-5	VENTURE GLOBAL LNG INC		09/11/2024	Various		30,162	27,000	292	3.B FE
92332Y-AE-1	VENTURE GLOBAL LNG INC		07/22/2024	Bank of America		140,000	140,000	0	3.B FE
92648D-AA-4	VICTRA HOLDINGS LLC		09/10/2024	Bank of America		15,000	15,000	0	4.A FE
92840V-AP-7	VISTRA OPERATIONS COMPANY LLC		08/12/2024	Various		138,533	131,000	3,164	3.B FE
92943G-AD-3	W R GRACE HOLDINGS LLC		07/08/2024	GOLDMAN		62,725	65,000	211	4.A FE
958102-AM-7	WESTERN DIGITAL CORP		08/16/2024	RBC CAPITAL MARKETS		198,500	200,000	106	3.B FE
958667-AG-2	WESTERN MIDSTREAM OPERATING LP		09/18/2024	DEUTSCHE BANK SECURITIES, INC.		41,368	41,000	180	2.C FE
96337R-AB-8	WHISTLER PIPELINE LLC		07/24/2024	JP Morgan Securities Inc.		9,997,300	10,000,000	0	2.C FE
96524V-40-3	WHITEHORSE FINANCE INC		09/05/2024	NATL FINANCIAL SERVICES CORP (NFS)		3,824	3,825	29	2.C FE
96812H-AA-6	WILDFIRE INTERMEDIATE HOLDINGS, LLC		09/23/2024	Bank of America		95,000	95,000	0	4.A FE
98310W-AS-7	TRAVEL + LEISURE CO		08/13/2024	Various		189,243	188,000	425	3.C FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					160,532,836	161,250,775	487,676	XXX
000000-00-0	M2S GROUP HLDGS INC		08/22/2024	Jefferies & Co Bank Debt		90,210	97,000	0	4.B FE
00169Q-AG-4	AIR MEDICAL GROUP HOLDINGS INC		09/11/2024	Various		120,375	120,616	0	4.C FE
00186X-AM-5	API GROUP INC		07/09/2024	CITIZLOAN		244,465	244,007	0	3.B FE
00488P-AT-2	ACRISURE LLC		07/25/2024	J.P. MORGAN SECURITIES LLC		27,544	27,509	0	4.B FE
00488P-AT-2	ACRISURE LLC		08/15/2024	J.P. MORGAN SECURITIES LLC		62,895	62,817	0	4.B FE
00775K-AJ-7	ADVISOR GROUP INC		02/22/2024	UBS SECURITIES LLC		(387)	0	0	4.A FE
03836B-AB-5	AGGEN ISLAND HOLDINGS, INC.		09/05/2024	J.P. MORGAN SECURITIES LLC		160,650	160,000	0	4.C FE
04686R-AB-9	VVC HOLDING CORP		07/24/2024	J.P. MORGAN SECURITIES LLC		120,000	120,000	0	4.B FE
05603Q-AC-6	BR Financial Holdings, LLC Term Loan 8/2		09/17/2024	DIRECT		5,878	5,878	0	4.B PL
05988H-AJ-6	BOXER PARENT CO INC		07/03/2024	GOLDMAN SACHS - BANK DEBT		227,430	228,000	0	4.B FE
07014Q-AN-1	GREAT OUTDOORS GROUP, LLC		07/11/2024	J.P. MORGAN SECURITIES LLC		167,560	167,142	0	4.A FE
14880B-AH-4	CATALENT PHARMA SOLUTIONS INC		08/21/2024	J.P. MORGAN SECURITIES LLC		275,344	275,000	0	3.C FE
20084X-AF-1	COMMERCEHUB INC		07/25/2024	Morgan Stanley		38,367	41,563	0	4.C FE
21870F-BA-6	CORELOGIC		05/20/2024	J.P. MORGAN SECURITIES LLC		(121)	0	0	4.C FE
22282G-AC-1	COVANTA HOLDING CORP		08/15/2024	BARCLAYS CAPITAL BANK DEBT		177,117	176,675	0	3.B FE
22282G-AD-9	COVANTA HOLDING CORP		08/15/2024	BARCLAYS CAPITAL BANK DEBT		13,549	13,515	0	3.B FE
24440E-AB-3	DUFFPHELPS		05/15/2024	WELLS FARGO		(339)	0	0	4.C FE
26483N-AV-2	DUN & BRADSTREET		08/14/2024	Bank of America		130,325	130,000	0	4.A FE
28414B-AF-3	ELANCO ANIMAL HEALTH INCORPORATED		07/09/2024	MTSUBISHI		80,319	80,420	0	3.B FE
29280U-AB-9	ENDO	C	08/27/2024	Various		121,243	121,000	0	4.B FE

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SCHEDULE D - PART 3

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31935H-AD-9	FIRST BRANDS GROUP		...08/15/2024	GOLDMAN SACHS - BANK DEBT		59,400	60,000	0	4.A FE
35906E-AT-7	FRONTIER COMMUNICATIONS CORP .....	.....	...09/05/2024	J.P. MORGAN SECURITIES LLC .....	.....	57,698	57,126	0	4.B FE
35906E-AT-7	FRONTIER COMMUNICATIONS CORP .....	.....	...09/05/2024	J.P. MORGAN SECURITIES LLC .....	.....	94,723	93,785	0	4.B FE
43283L-AH-4	HILTON GRAND VACA .....	.....	...08/08/2024	Various .....	.....	105,587	105,453	0	3.A FE
45567Y-AN-5	INTERNET BRANDS (WEBMD) .....	.....	...08/14/2024	RBC .....	.....	127,687	128,007	0	4.B FE
52526C-AB-5	DARKTRACE	C.....	...07/02/2024	GOLDMAN SACHS - BANK DEBT .....	.....	187,530	188,000	0	4.B Z
52729K-AR-7	CENTURYLINK .....	.....	...09/10/2024	Various .....	.....	150,117	149,631	0	4.B FE
58503U-AE-3	MEDLINE INDUSTRIES .....	.....	...08/12/2024	Bank of America .....	.....	411	.....	.....0	3.C FE
59220*-AA-8	METROPOLITAN LEVERED PARTNERS FUND VIII .....	.....	...09/03/2024	METROPOLITAN BANK AND TRUST CO. ....	.....	259,137	259,137	0	1.G PL
59921P-AB-2	UNITED AIRLINES .....	.....	...06/07/2024	Various .....	.....	(61,060)	(59,681)	0	2.C FE
73108R-AB-4	POLARIS NEWCO, LLC .....	.....	...09/06/2024	Bank of America .....	.....	152,981	154,332	0	4.C FE
73108R-AB-4	SOLERA LLC .....	.....	...09/06/2024	Various .....	.....	62,511	63,206	0	4.C FE
75915T-AH-5	LIFEPOINT .....	.....	...07/31/2024	Bank of America .....	.....	60,375	60,000	0	4.B FE
75915T-AJ-1	LIFEPOINT .....	.....	...07/31/2024	Citi Bank .....	.....	60,225	60,000	0	4.B FE
78571Y-BJ-8	SABRE HOLDINGS .....	.....	...07/22/2024	Bank of America .....	.....	118,875	127,000	0	4.C FE
82981M-AC-6	SITEL GROUP	C.....	...09/12/2024	Various .....	.....	132,910	189,873	0	4.B FE
85512F-AC-2	USSILICA .....	.....	...07/18/2024	BNP Paribas .....	.....	60,390	61,000	0	4.B FE
87256F-AH-7	TKC HOLDINGS .....	.....	...07/24/2024	Jefferies & Co Bank Debt .....	.....	113,897	113,897	0	4.B FE
88632N-BD-1	CITRIX SYSTEMS INC .....	.....	...07/24/2024	Various .....	.....	87,109	87,000	0	4.B FE
89364M-CC-6	TRANSDIGM GROUP INC .....	.....	...08/12/2024	GOLDMAN SACHS - BANK DEBT .....	.....	201,514	201,011	0	3.C FE
89678Q-AB-2	TRITON WATER HOLDINGS INC. ....	.....	...09/09/2024	Jefferies & Co Bank Debt .....	.....	32,042	31,959	0	4.B FE
914908-BC-1	UNIVISION COMMUNICATIONS INC .....	.....	...07/10/2024	Jefferies & Co Bank Debt .....	.....	24,570	24,555	0	4.A FE
92537E-AE-8	VERTIV .....	.....	...08/14/2024	Morgan Stanley .....	.....	235,588	235,000	0	3.C FE
92555H-AD-7	VIASAT INC .....	.....	...09/10/2024	Various .....	.....	52,532	55,921	0	3.C FE
C4000K-AF-1	GARDA .....	.....	...07/22/2024	J.P. MORGAN SECURITIES LLC .....	.....	177,000	177,000	0	4.B FE
C4000K-AF-1	GARDA WORLD SECURITY CORPORATION .....	.....	...07/22/2024	J.P. MORGAN SECURITIES LLC .....	.....	293,000	293,000	0	4.B FE
D2007Z-AE-7	DELIVERY HERO	C.....	...09/05/2024	Various .....	.....	140,624	139,275	0	4.C FE
G9368P-BH-6	VIRGINMEDIA .....	.....	...08/05/2024	Various .....	.....	90,057	94,000	0	3.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						5,140,310	5,220,579	0	XXX
2509999997. Total - Bonds - Part 3						227,109,718	227,451,354	708,219	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						227,109,718	227,451,354	708,219	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						227,109,718	XXX	708,219	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	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
..816194-AX-2	SELECT MEDICAL CORP		07/31/2024	Various		438,776	438,776	440,187	252,019	1,103	(238)	0	865	0	439,885	0	(1,109)	(1,109)	17,943	03/06/2027	3.C FE
..85512F-AC-2	USSILICA		07/25/2024	BNP Paribas		10,628	10,681	10,575	0	0	0	0	0	0	10,575	0	53	53	0	07/31/2031	4.B FE
..86880N-BB-8	SURGERY PARTNERS		09/30/2024	Redemption @ 100.00		830	830	822	822	0	0	0	0	0	822	0	8	8	15	12/19/2030	4.B FE
..86880N-BB-8	SURGERY PARTNERS		09/30/2024	Redemption @ 100.00		915	915	906	906	0	0	0	0	0	907	0	8	8	16	12/19/2030	4.B FE
..87169D-AB-1	INVENTIV (STAR PARENT)		07/02/2024	Redemption @ 100.00		414	414	398	398	0	(960)	0	(960)	0	(562)	0	976	976	0	09/27/2030	4.A FE
..87256F-AJ-3	TKC HOLDINGS		09/30/2024	Redemption @ 100.00		530	530	530	0	0	0	0	0	0	530	0	0	0	4	05/15/2028	5.A FE
..88632N-BD-1	CITRIX SYSTEMS INC		09/03/2024	Redemption @ 100.00		860	860	822	825	0	2	0	2	0	828	0	33	33	18	03/29/2029	4.B FE
..88632N-BD-1	CITRIX SYSTEMS INC		09/03/2024	Redemption @ 100.00		245	245	239	149	0	0	0	0	0	240	0	5	5	9	03/29/2029	4.B FE
..89364M-CB-8	TRANSIGM GROUP INC		09/30/2024	Redemption @ 100.00		409	409	410	410	0	0	0	0	0	410	0	(1)	(1)	10	03/22/2030	3.C FE
..89364M-CC-6	TRANSIGM GROUP INC		09/30/2024	Redemption @ 100.00		1,041	1,041	1,042	1,042	0	0	0	0	0	1,042	0	(1)	(1)	40	08/24/2028	3.C FE
..89841E-AB-1	ULTIMATE SOFTWARE GROUP INC THE		09/30/2024	Redemption @ 100.00		193	193	192	0	0	0	0	0	0	192	0	0	0	4	02/10/2031	4.C FE
..90266U-AJ-2	UFCHOLDINGS		09/30/2024	Redemption @ 100.00		779	779	779	779	0	0	0	0	0	779	0	0	0	45	04/29/2026	3.C FE
..914908-BC-1	UNIVISION COMMUNICATIONS INC		09/30/2024	Redemption @ 100.00		74,663	74,663	74,458	74,471	0	62	0	62	0	74,533	0	130	130	75	03/15/2026	4.A FE
..91834W-AD-2	VEEAM		08/05/2024	J.P. MORGAN SECURITIES LLC		25,079	25,236	25,173	0	0	3	0	3	0	25,176	0	(98)	(98)	773	04/12/2031	4.B FE
..92537E-AE-8	VERTIV		09/30/2024	Redemption @ 100.00		589	589	590	0	0	0	0	0	0	590	0	(1)	(1)	0	03/02/2027	3.C FE
..92941P-AC-7	WEIGHT WATCHERS INTERNATIONAL INC		08/01/2024	BARCLAYS CAPITAL BANK DEBT		3,845	14,647	11,462	11,733	1,243	494	0	1,737	0	12,039	0	(8,194)	(8,194)	1,089	04/13/2028	5.A FE
..94120Y-AD-5	WATERBRIDGE		09/03/2024	BARCLAYS CAPITAL BANK DEBT		56,000	56,000	55,440	0	0	35	0	35	0	55,475	0	525	525	1,360	05/10/2029	4.B FE
..97360B-AD-7	UNIVAR SOLUTIONS INC		09/04/2024	Various		48,768	48,647	48,647	0	0	0	0	0	0	48,647	0	121	121	2,607	08/01/2030	4.A FE
..98919X-AE-1	ZAYO GROUP HOLDINGS INC		09/30/2024	Redemption @ 100.00		481	481	389	404	0	13	0	13	0	417	0	64	64	21	03/09/2027	4.C FE
..C4000K-AF-1	Garda World Security Corporation		08/12/2024	LLC		79,202	79,301	79,301	0	0	0	0	0	0	79,301	0	(99)	(99)	0	02/01/2029	4.B FE
..D2007Z-AE-7	DELIVERY HERO	C.....	09/30/2024	Redemption @ 100.00		1,076	1,076	1,073	0	0	0	0	0	0	1,074	0	2	2	38	12/12/2029	4.C FE
..G5080A-AJ-1	JAZZ PHARMACEUTICALS PLC	C.....	09/30/2024	Redemption @ 100.00		805	805	807	0	0	0	0	0	0	807	0	(2)	(2)	(80)	05/05/2028	3.C FE
..G5080A-AJ-1	JAZZ PHARMACEUTICALS PLC	C.....	09/30/2024	Various		357,231	357,386	357,386	357,386	0	0	0	0	0	357,386	0	(156)	(156)	29,181	05/05/2028	3.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						3,888,314	3,921,082	3,924,633	1,841,426	2,346	(495)	0	1,851	0	3,922,506	0	(34,192)	(34,192)	169,812	XXX	XXX
2509999997. Total - Bonds - Part 4						178,997,372	180,296,975	178,923,635	104,653,031	76,553	31,079	5,179	102,453	0	178,639,590	0	266,168	266,168	4,506,038	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						178,997,372	180,296,975	178,923,635	104,653,031	76,553	31,079	5,179	102,453	0	178,639,590	0	266,168	266,168	4,506,038	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						178,997,372	XXX	178,923,635	104,653,031	76,553	31,079	5,179	102,453	0	178,639,590	0	266,168	266,168	4,506,038	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

[illegible]

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]