



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023
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

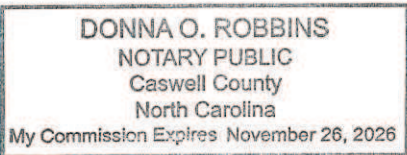
President & Chief Executive Officer	<u>Robert Michael Schmeiser</u>	Executive Vice President & Chief Financial Officer	<u>Thomas Harrison Jeter</u>
Senior Vice President, Secretary & Deputy General Counsel	<u>Theresa Marie Cameron</u>	Senior Vice President & Controller	<u>Brian Joseph Smith</u>
OTHER			
<u>Cheryl Ann Feltgen</u>	<u>John Edward Gaines</u>	<u>Carl Edward Tyree</u>	
Executive Vice President & Chief Risk Officer	Executive Vice President & Chief Actuary	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	Theresa Marie Cameron Senior Vice President, Secretary & Deputy General Counsel	Thomas Harrison Jeter Executive Vice President & Chief Financial Officer

Subscribed and sworn to before me this 13th day of November, 2023
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, 2023 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	1,819,494,675	0	1,819,494,675	1,819,259,739
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	1,010,000	0	1,010,000	1,010,000
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$0 encumbrances)	0	0	0	266,000
5. Cash (\$9,961,929), cash equivalents (\$43,163,698) and short-term investments (\$12,596,044)	65,721,671	0	65,721,671	53,531,714
6. Contract loans (including \$0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	44,332,289	0	44,332,289	34,917,661
9. Receivables for securities	2,388,094	0	2,388,094	0
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)	1,932,946,729	0	1,932,946,729	1,908,985,114
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	16,422,877	0	16,422,877	15,488,742
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	36,275,612	0	36,275,612	37,680,559
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	945,065	0	945,065	332,253
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	32,871,677
18.2 Net deferred tax asset	287,913,862	262,012,049	25,901,813	18,663,228
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	3,760,750	0	3,760,750	146,389
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	134,709,242	1,672,343	133,036,899	129,995,583
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,412,974,137	263,684,392	2,149,289,745	2,144,163,545
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	2,412,974,137	263,684,392	2,149,289,745	2,144,163,545
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	132,654,367	0	132,654,367	129,995,583
2502. Licenses purchased	1,672,343	1,672,343	0	0
2503. Other assets	382,532	0	382,532	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	134,709,242	1,672,343	133,036,899	129,995,583

STATEMENT AS OF SEPTEMBER 30, 2023 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 \$47,334,033)	114,647,177	129,407,091
2. Reinsurance payable on paid losses and loss adjustment expenses	0	0
3. Loss adjustment expenses	7,878,166	7,924,020
4. Commissions payable, contingent commissions and other similar charges	0	0
5. Other expenses (excluding taxes, licenses and fees)	445,992	746,094
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	2,300,391	3,442,649
7.1 Current federal and foreign income taxes (including \$ (4,008,057) on realized capital gains (losses))	14,241,303	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 \$ 116,918,459 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)	30,581,481	37,198,367
10. Advance premium	189,710	145,757
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	118,515,530	151,494,879
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	585,883	399,940
16. Provision for reinsurance (including \$0 certified)	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	14,173,348	11,010,001
20. Derivatives	0	0
21. Payable for securities	5,742,239	0
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$0 and interest thereon \$0	0	0
25. Aggregate write-ins for liabilities	1,641,407,954	1,659,309,991
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,950,709,174	2,001,078,789
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	1,950,709,174	2,001,078,789
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)	140,759,212	85,263,397
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)	198,580,571	143,084,756
38. Totals (Page 2, Line 28, Col. 3)	2,149,289,745	2,144,163,545
DETAILS OF WRITE-INS		
2501. Contingency reserve	1,629,197,585	1,644,762,633
2502. Premium refund reserve	1,806,489	2,237,084
2503. Deferred ceding commission	10,403,880	12,310,274
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)	1,641,407,954	1,659,309,991
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 \$678,648,068)	695,337,350	681,135,045	911,859,075
1.2 Assumed (written \$123,773,818)	130,390,704	148,007,471	194,125,780
1.3 Ceded (written \$702,775,714)	719,464,996	763,125,486	1,027,020,931
1.4 Net (written \$99,646,172)	106,263,058	66,017,030	78,963,924
DEDUCTIONS:			
2. Losses incurred (current accident year \$47,419,974):			
2.1 Direct	12,101,576	(108,261,564)	(170,843,387)
2.2 Assumed	(7,999,838)	(39,728,916)	(91,331,225)
2.3 Ceded	12,101,576	(108,261,564)	(170,843,387)
2.4 Net	(7,999,838)	(39,728,916)	(91,331,225)
3. Loss adjustment expenses incurred	1,374,468	1,099,123	2,898,456
4. Other underwriting expenses incurred	10,588,338	16,457,586	18,712,047
5. Aggregate write-ins for underwriting deductions	(15,565,048)	72,913,583	95,609,354
6. Total underwriting deductions (Lines 2 through 5)	(11,602,080)	50,741,376	25,888,632
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	117,865,138	15,275,654	53,075,292
INVESTMENT INCOME			
9. Net investment income earned	46,910,841	32,132,946	42,653,797
10. Net realized capital gains (losses) less capital gains tax of \$(4,008,057)	(15,077,931)	(10,947,972)	(15,907,962)
11. Net investment gain (loss) (Lines 9 + 10)	31,832,910	21,184,974	26,745,835
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	2,658,784	(32,695,275)	(25,189,978)
15. Total other income (Lines 12 through 14)	2,658,784	(32,695,275)	(25,189,978)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	152,356,832	3,765,353	54,631,149
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)	152,356,832	3,765,353	54,631,149
19. Federal and foreign income taxes incurred	17,113,038	60,371,934	43,114,451
20. Net income (Line 18 minus Line 19)(to Line 22)	135,243,794	(56,606,581)	11,516,698
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	143,084,756	143,518,657	143,518,657
22. Net income (from Line 20)	135,243,794	(56,606,581)	11,516,698
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$2,732,822	10,280,614	(11,808,532)	(9,396,262)
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	(19,283,105)	48,657,329	21,027,761
27. Change in nonadmitted assets	29,254,512	(62,529,421)	(23,582,098)
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	(100,000,000)	0	0
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)	55,495,815	(82,287,205)	(433,901)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	198,580,571	61,231,452	143,084,756
DETAILS OF WRITE-INS			
0501. Addition to the contingency reserve	65,195,352	74,003,737	97,062,892
0502. Release of the contingency reserve per 120 month statutory holding period	(80,760,400)	(1,090,154)	(1,453,538)
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)	(15,565,048)	72,913,583	95,609,354
1401. Company owned life insurance	2,658,784	(32,695,275)	(25,189,978)
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)	2,658,784	(32,695,275)	(25,189,978)
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, 2023 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	67,685,128	85,976,923	104,354,678
2. Net investment income	45,238,133	32,053,084	39,692,795
3. Miscellaneous income	0	0	0
4. Total (Lines 1 to 3)	112,923,261	118,030,007	144,047,473
5. Benefit and loss related payments	7,372,888	6,183,972	7,859,380
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	15,759,628	18,928,519	23,637,123
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses)	(34,008,000)	44,886,000	55,650,970
10. Total (Lines 5 through 9)	(10,875,484)	69,998,491	87,147,473
11. Net cash from operations (Line 4 minus Line 10)	123,798,745	48,031,516	56,900,000
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	616,638,444	854,434,866	969,593,565
12.2 Stocks	0	567,839	567,839
12.3 Mortgage loans	0	0	0
12.4 Real estate	351,297	266,472	266,471
12.5 Other invested assets	0	0	181,541
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(64,934)
12.7 Miscellaneous proceeds	5,742,239	18,934,114	12,150,000
12.8 Total investment proceeds (Lines 12.1 to 12.7)	622,731,980	874,203,291	982,694,482
13. Cost of investments acquired (long-term only):			
13.1 Bonds	631,625,496	998,980,890	1,121,011,143
13.2 Stocks	0	2,839	877,839
13.3 Mortgage loans	0	0	0
13.4 Real estate	181,213	256,500	522,500
13.5 Other invested assets	0	0	35,099,202
13.6 Miscellaneous applications	2,388,094	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	634,194,803	999,240,229	1,157,510,684
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)	(11,462,823)	(125,036,938)	(174,816,202)
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	(10,001,929)	(10,001,929)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	100,000,000	0	0
16.6 Other cash provided (applied)	(145,965)	(7,175,335)	(2,452,173)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(100,145,965)	(17,177,264)	(12,454,102)
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) .	12,189,957	(94,182,687)	(130,370,305)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	53,531,714	183,902,019	183,902,019
19.2 End of period (Line 18 plus Line 19.1)	65,721,671	89,719,333	53,531,714

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

20.0001. Change in contingency reserve	15,565,048	(72,913,583)	(95,609,354)
20.0002. Change in premium refund reserve	430,595	1,190,392	1,795,364
20.0003. Change in deferred ceding commission	1,906,393	1,352,576	2,802,513
20.0004. Change in escheatable and stale checks	402,215	(93,333)	(109,352)
20.0005. Change in value of Insurance Company Owned Life Insurance (ICOLI)	2,658,784	25,537,625	25,189,978

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 #		2023	2022
NET INCOME						
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$	135,243,794	\$ 11,516,698
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP: Change in contingency reserve	58	4	5	\$	15,565,048	\$ (95,609,354)
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:						
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$	119,678,746	\$ 107,126,052
SURPLUS						
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$	198,580,571	\$ 143,084,756
(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	\$	198,580,571	\$ 143,084,756

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
\$ 149,346,038	XXX
\$ -	XXX
\$ -	XXX
\$ 19,479,917	XXX
\$ 129,866,121	XXX
\$ 12,986,612	XXX
XXX	\$ -
XXX	0.0

NOTES TO FINANCIAL STATEMENTS

NOTE 4 Discontinued Operations
Not Applicable

NOTE 5 Investments

- D. Loan-Backed Securities
- (1) Description of Sources Used To Determine Prepayment Sources
- Prepayment assumptions for single class, multi-class mortgage-back and asset-backed securities are obtained from independent third party services or internal estimates. These assumptions are consistent with the current interest rate and economic environment.
- (2) OTTI recognized Current 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 | \$ | 688,703 |
| 2. 12 Months or Longer | \$ | 15,629,846 |
- b)The aggregate related fair value of securities with unrealized losses:
- | | | |
|------------------------|----|-------------|
| 1. Less than 12 Months | \$ | 25,150,356 |
| 2. 12 Months or Longer | \$ | 185,205,958 |
- (5) Infomation Investor Considered In Conclusion That Impairments Are Not Other-Than-Temporary
- In accordance with SSAP No. 43R, Loan-backed and Structured Securities – Revised, the Company's loan-backed securities are stated at amortized cost. When evaluating whether a decline in value is other-than-temporary, the Company considers several factors, including, but not limited to, the following: The extent and the duration of the decline in value; The reasons for the decline in value (credit event, interest related or market fluctuations); The financial position and access to capital of the issuer, including the current and future impact of any specific events; Our intent to sell the securities, or whether it is more likely than not that we will be required to sell it before recovery; and the financial condition and near term prospects of the issuer. Impairment due to deterioration in credit that results in a conclusion that the present value of cash flows expected to be collected will not be sufficient to recover the amortized cost basis of the securities is considered other-than-temporary. Other declines in fair value (for example, due to interest rate changes, sector credit rating changes or company-specific rating changes) that result in a conclusion that the present value of cash flows expected to be collected will not be sufficient to recover the amortized cost basis of the security may also result in a conclusion that an OTTI has occurred. To the extent that the Company determines that a security is other-than-temporarily impaired, an impairment loss is recognized in the Statement of Income.
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
- Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
- Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
- Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale
- Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
- Not Applicable
- M. Working Capital Finance Investments
- Not Applicable
- N. Offsetting and Netting of Assets and Liabilities
- Not Applicable
- R. Reporting Entity's Share of Cash Pool by Asset Type

	Asset Type	Percent Share
(1)	Cash	15.1%
(2)	Cash Equivalents	65.7%
(3)	Short-Term Investments	19.2%
(4)	Total	100.0%

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies
Not Applicable

NOTE 7 Investment Income
No significant changes

NOTE 8 Derivative Instruments
Not Applicable

NOTE 9 Income Taxes
No significant changes

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE ARCH MORTGAGE INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

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

B. Transactions

Under the terms of the Development Coverage Reinsurance Agreement with Arch Reinsurance LTD, ("ARL"), the Company ceded a year to date performance premium of \$24,127,646 as of September 30, 2023.

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 2023, the Company issued no loans to ACGUS. As of September 30, 2023 and December 31, 2022, there were no loans to ACGUS outstanding.

On May 21 2023, the Department acknowledged the Company's request to pay an ordinary dividend of \$14,308,476 to its parent, Arch U.S. MI. On May 26, 2023, the Department non-disapproved the Company's request to pay an extraordinary dividend of \$85,691,524 to its parent, Arch U.S. MI. The total amount of the ordinary and extraordinary dividends was \$100,000,000 of which \$40,000,000 was paid on May 31, 2023 and \$60,000,000 was paid on June 1, 2023.

D. Amount Due From Or To Related Parties

At September 30, 2023, the Company reported a receivable of \$3,760,750 and a payable of (\$14,173,348) from/to affiliated companies. Details of the balances are: United Guaranty Residential Insurance Company \$3,760,750; Arch Mortgage Assurance Company (\$4,829); Arch Mortgage Guaranty Company (\$251,941); Arch U.S. MI Services, Inc. (\$13,867,691); United Guaranty Residential Insurance Company of North Carolina (\$171); United Guaranty Services, Inc. (\$48,716)

At December 31, 2022, the Company reported a receivable of \$146,389 and a payable of (\$11,010,001) from/to affiliated companies. Details of the balances are: United Guaranty Residential Insurance Company \$144,595; Arch Mortgage Assurance Company \$1,794; Arch U.S. MI Services, Inc. (\$10,110,804); Arch U.S. MI Holdings, Inc. (\$570,000); Arch Mortgage Guaranty Company (\$284,184); United Guaranty Services, Inc. (\$43,775); United Guaranty Residential Insurance Company of North Carolina (\$1,238)

Intercompany balances are settled monthly.

NOTE 11 Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) Description of Agreement/Borrowing

As of September 30, 2023, the Company has determined its estimated maximum borrowing capacity to be \$537,322,438 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	\$ 537,322,436	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	\$ 536,040,886	XXX	XXX
11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)			
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)			
b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption			
	1	2	Eligible for Redemption
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months
			4 6 Months to Less Than 1 Year
			5 1 to Less Than 3 Years
			6 3 to 5 Years
Membership Stock			
1. Class A	\$ -	\$ -	\$ -
2. Class B	\$ 1,010,000	\$ 1,010,000	\$ -
11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)			
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)			

(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)			

NOTES TO FINANCIAL STATEMENTS

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	\$ 40,170,875	\$ 41,159,662	\$ 35,000,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Protected Cell Account	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ -	\$ -	\$ -	\$ -
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ -	\$ -	\$ -	\$ -
2. Prior Year end				
(a) Debt	\$ -	\$ -	\$ -	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 Dividend Paid
On May 21 2023, the Department acknowledged the Company's request to pay an ordinary dividend of \$14,308,476 to its parent, Arch U.S. MI. On May 26, 2023, the Department non-disapproved the Company's request to pay an extraordinary dividend of \$85,691,524 to its parent, Arch U.S. MI. The total amount of the ordinary and extraordinary dividends was \$100,000,000 of which \$40,000,000 was paid on May 31, 2023 and \$60,000,000 was paid on June 1, 2023.

NOTE 14 Liabilities, Contingencies and Assessments
No significant changes

NOTE 15 Leases
No significant changes

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk
Not Applicable

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
Not Applicable

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
Not Applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
Not Applicable

NOTE 20 Fair Value Measurements
A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Other MM Mutual Fund	\$ 16,590,541	\$ -	\$ -	\$ -	\$ 16,590,541
Special Rev./Assess. Oblig.	\$ -	\$ 2,590,812	\$ -	\$ -	\$ 2,590,812
Indust. & Misc.	\$ -	\$ 135,609,156	\$ -	\$ -	\$ 135,609,156
Bank Loans Unaffiliated	\$ -	\$ 3,809,710	\$ -	\$ -	\$ 3,809,710
SVO Identified Funds	\$ 42,827,103	\$ -	\$ -	\$ -	\$ 42,827,103
Common Stock (D-2.2)	\$ 1,010,000	\$ -	\$ -	\$ -	\$ 1,010,000
JV, Partnership, LLC Interest - Unaffiliated	\$ 44,332,289	\$ -	\$ -	\$ -	\$ 44,332,289
Exempt MM Mutual Fund	\$ 0	\$ -	\$ -	\$ -	\$ 0
Total assets at fair value/NAV	\$ 104,759,933	\$ 142,009,678	\$ -	\$ -	\$ 246,769,611

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy
At September 30, 2023, 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, 2023.

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

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

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

(5) Fair Value Disclosure
Not Applicable

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

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 1,688,873,473	\$ 1,819,494,675	\$ 289,197,535	\$ 1,398,846,144	\$ 829,794	\$ -	\$ -
Cash, cash equivalent and short-term investments	\$ 65,725,288	\$ 65,721,670	\$ 60,855,028	\$ 4,870,259	\$ -	\$ -	\$ -
Common Stock	\$ 1,010,000	\$ 1,010,000	\$ 1,010,000	\$ -	\$ -	\$ -	\$ -
Other Long Term Assets	\$ 44,332,289	\$ 44,332,289	\$ 44,332,289	\$ -	\$ -	\$ -	\$ -

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	\$ 132,654,367
(2) Percentage Bonds	34.4%
(3) Percentage Stocks	58.8%
(4) Percentage Mortgage Loans	0.0%
(5) Percentage Real Estate	0.0%
(6) Percentage Cash and Short-Term Investments	5.6%
(7) Percentage Derivatives	0.0%
(8) Percentage Other Invested Assets	1.2%

NOTE 22 Events Subsequent
Subsequent events have been considered through November 13, 2023 for these statutory financial statements which are to be issued on November 13, 2023.

Type I – Recognized Subsequent Events:
Not Applicable

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE ARCH MORTGAGE INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

Type II – Nonrecognized Subsequent Events:
On October 31, 2023, the Company requested approval from the Department to pay an extraordinary dividend of \$100,000,000 to its parent company, Arch U.S. MI Holdings, Inc. on or before December 31, 2023.

On October 31, 2023, the Company entered into an excess of loss reinsurance agreement with Bellemeade Re 2023-1 Ltd.

On November 2, 2023, the Department approved the Company's request to make an annual interest payment to Arch Capital Finance (Ireland) effective December 15, 2023, in the amount of \$3,188,540 related to the 2016 and 2017 Notes.

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 \$56.8 million and \$78.8 million for the nine months ended September 30, 2023 and 2022, 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, 2023 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 2023: Companies added: Castel Underwriting Asia PTE LTD. Companies dissolved: Blue Sky Partners Limited; Archipelago Risk Services Limited. Company name changes: Verify Insurance Services, Inc. formerly known as Verify Insurance Services, Inc. Company ownership changes: Arch Financial Holdings (UK) Limited's ownership percentage in Castel Underwriting Agency Limited changed from 85% to 88.69%.
- 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, 2023 OF THE ARCH MORTGAGE INSURANCE COMPANY

GENERAL INTERROGATORIES

9.1

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

Yes [X] No []

9.11

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

9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]

9.21

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

9.3

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

Yes [] No [X]

9.31

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

FINANCIAL

10.1

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

Yes [X] No []

10.2

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

0

INVESTMENT

11.1

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

Yes [] No [X]

11.2

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

12.

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

\$.....

0

13.

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

\$.....

0

14.1

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

Yes [] No [X]

14.2

If yes, please complete the following:

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

15.1

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

Yes [] No [X]

15.2

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

16.

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

16.1

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

\$.....

0

16.2

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

\$.....

0

16.3

Total payable for securities lending reported on the liability page.

\$.....

0

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE ARCH MORTGAGE INSURANCE COMPANY

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Arch Investment Management Limited	A.....
Eagle Point Credit Management LLC	U.....
Shenkman Capital Management, Inc	U.....
Sun Life Capital Management LLC	U.....
Allspring Global Investments	U.....
CVC Credit Partners, LLC	U.....
.....	

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
129060	Arch Investment Management Limited	549300V710J0X1AVNB25	SEC	DS.....
166370	Eagle Point Credit Management LLC	549300JTV07DRG00U053	SEC	NO.....
112192	Shenkman Capital Management, Inc	549300915M5PZJRLF317	SEC	NO.....
109684	Sun Life Capital Management LLC	5493001YL0M8HIINPEN55	SEC	NO.....
104973	Allspring Global Investments LLC	549300B3H21002L85190	SEC	NO.....
138528	CVC Credit Partners, LLC	54930009HJEK4028LZ52	SEC	NO.....
.....				

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?
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, 2023 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	9,008,726	8,634,799	67,299	28,841	2,455,400	2,534,479
2.	Alaska	AK	L	3,537,500	3,226,969	34,639	109,954	1,413,889	1,719,086
3.	Arizona	AZ	L	10,251,170	10,915,274	30,844	0	3,929,505	5,544,610
4.	Arkansas	AR	L	4,496,451	4,700,185	34,907	38,842	1,055,552	1,049,096
5.	California	CA	L	52,468,671	51,707,999	219,701	312,667	26,014,402	28,061,748
6.	Colorado	CO	L	13,480,978	13,675,236	0	0	3,780,092	5,226,658
7.	Connecticut	CT	L	7,257,902	7,204,773	(900)	1,178	3,134,575	4,012,541
8.	Delaware	DE	L	1,987,300	2,038,360	0	23,480	904,166	1,438,134
9.	District of Columbia	DC	L	2,008,365	2,003,664	0	0	1,198,118	2,146,660
10.	Florida	FL	L	33,155,663	35,655,683	52,214	135,618	15,854,156	20,945,023
11.	Georgia	GA	L	30,421,313	30,577,495	428,810	63,622	10,977,530	15,407,488
12.	Hawaii	HI	L	1,586,214	1,731,869	237,169	0	969,849	1,433,627
13.	Idaho	ID	L	3,533,008	4,043,044	0	0	894,051	1,104,120
14.	Illinois	IL	L	26,576,176	26,695,000	659,162	252,724	11,773,023	14,907,026
15.	Indiana	IN	L	20,881,032	19,706,720	138,129	137,718	6,324,622	6,180,814
16.	Iowa	IA	L	10,092,801	9,930,823	290,816	36,137	2,679,670	3,227,767
17.	Kansas	KS	L	7,662,589	7,421,478	61,143	14,180	2,031,378	2,398,026
18.	Kentucky	KY	L	7,956,204	7,510,966	9,513	0	2,279,816	2,241,047
19.	Louisiana	LA	L	5,643,391	5,696,168	194,834	67,485	2,717,724	3,710,246
20.	Maine	ME	L	2,563,663	2,489,681	0	10,475	578,431	303,692
21.	Maryland	MD	L	17,688,848	17,757,077	109,066	26,096	7,315,156	10,258,829
22.	Massachusetts	MA	L	24,346,569	23,422,798	155,256	47,836	6,497,413	10,742,275
23.	Michigan	MI	L	25,197,692	23,498,562	519,303	251,250	8,850,403	10,639,588
24.	Minnesota	MN	L	25,164,699	24,667,059	373,453	23,098	7,308,292	8,075,604
25.	Mississippi	MS	L	2,238,131	2,182,684	125,131	(201)	1,325,879	903,839
26.	Missouri	MO	L	13,384,174	12,669,745	199,469	161,657	3,446,321	4,015,589
27.	Montana	MT	L	1,144,431	1,114,021	0	0	316,212	41,699
28.	Nebraska	NE	L	5,880,996	5,643,242	102,464	32,118	1,217,831	2,066,303
29.	Nevada	NV	L	4,722,880	4,534,441	33,629	(5,583)	2,264,425	1,822,830
30.	New Hampshire	NH	L	4,661,027	4,480,588	78,074	43,709	965,851	1,140,534
31.	New Jersey	NJ	L	16,623,856	16,940,060	182,733	(500)	8,813,111	11,978,675
32.	New Mexico	NM	L	3,411,700	3,306,410	21,735	3,117	1,017,756	1,435,468
33.	New York	NY	L	13,911,599	13,861,485	260,631	49,569	7,146,143	12,011,642
34.	North Carolina	NC	L	26,267,259	24,951,419	17,792	5,160	6,530,869	8,330,518
35.	North Dakota	ND	L	859,183	895,809	0	60,322	301,517	457,028
36.	Ohio	OH	L	22,749,535	21,764,618	163,742	132,075	7,637,551	7,475,807
37.	Oklahoma	OK	L	8,368,255	7,924,166	0	84,088	2,288,805	4,063,653
38.	Oregon	OR	L	9,675,662	9,842,739	123,414	0	2,900,573	4,097,241
39.	Pennsylvania	PA	L	20,048,551	18,217,755	287,154	23,173	7,229,362	8,074,200
40.	Rhode Island	RI	L	4,175,121	4,165,141	0	11,370	1,045,773	1,390,393
41.	South Carolina	SC	L	15,161,174	15,101,941	83,908	23,732	5,362,289	7,927,638
42.	South Dakota	SD	L	2,429,592	2,340,996	0	3,379	473,749	492,766
43.	Tennessee	TN	L	17,386,700	18,227,242	118,389	34,194	4,130,372	5,121,521
44.	Texas	TX	L	57,904,043	56,142,569	433,840	165,845	21,943,674	23,476,313
45.	Utah	UT	L	11,576,344	12,223,338	0	0	3,828,688	3,667,075
46.	Vermont	VT	L	1,611,226	1,651,991	20,319	60,634	336,555	336,728
47.	Virginia	VA	L	20,676,907	20,922,233	32,050	24,943	4,668,929	7,260,109
48.	Washington	WA	L	21,715,301	20,833,517	75,379	75,113	5,418,194	6,263,671
49.	West Virginia	WV	L	1,108,648	1,107,067	(9,674)	0	241,968	444,406
50.	Wisconsin	WI	L	22,927,943	22,311,420	326,269	15,467	4,559,371	6,117,702
51.	Wyoming	WY	L	874,080	885,286	49,049	6,183	331,789	418,988
52.	American Samoa	AS	N	0	0	0	0	0	0
53.	Guam	GU	L	0	0	0	0	0	0
54.	Puerto Rico	PR	L	186,825	126,105	0	0	88,870	115,072
55.	U.S. Virgin Islands	VI	N	0	0	(1,141)	(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		678,648,068	669,279,710	6,339,714	2,589,624	236,769,640	294,255,592
DETAILS OF WRITE-INS									
58001.	.....	XXX							
58002.	.....	XXX							
58003.	.....	XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	0	0	0	0	0

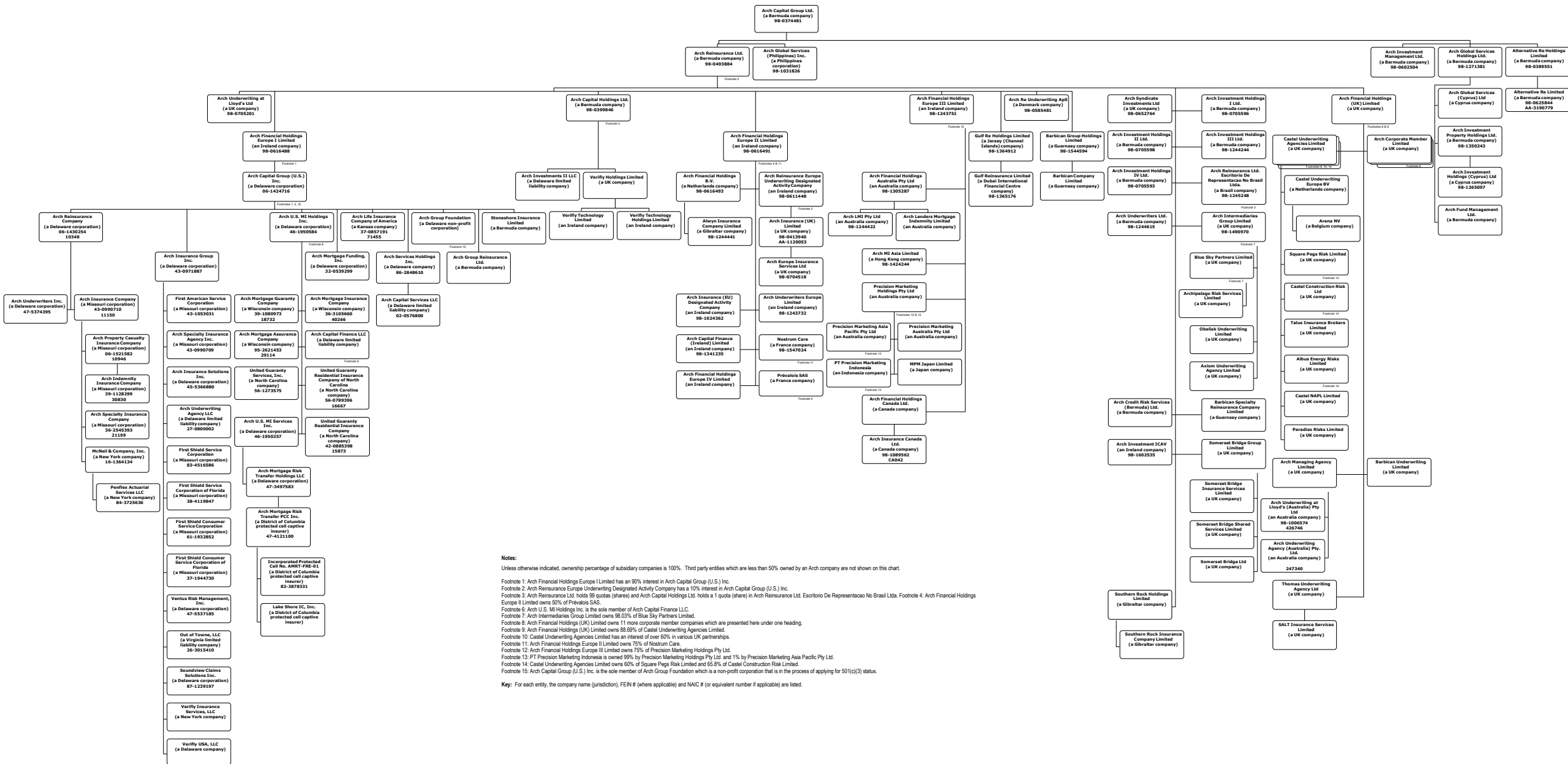
(a) Active Status Counts:

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

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE ARCH MORTGAGE INSURANCE COMPANY

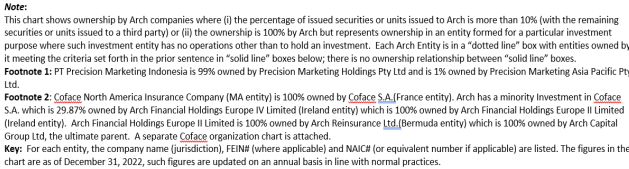
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART I - ORGANIZATIONAL CHART

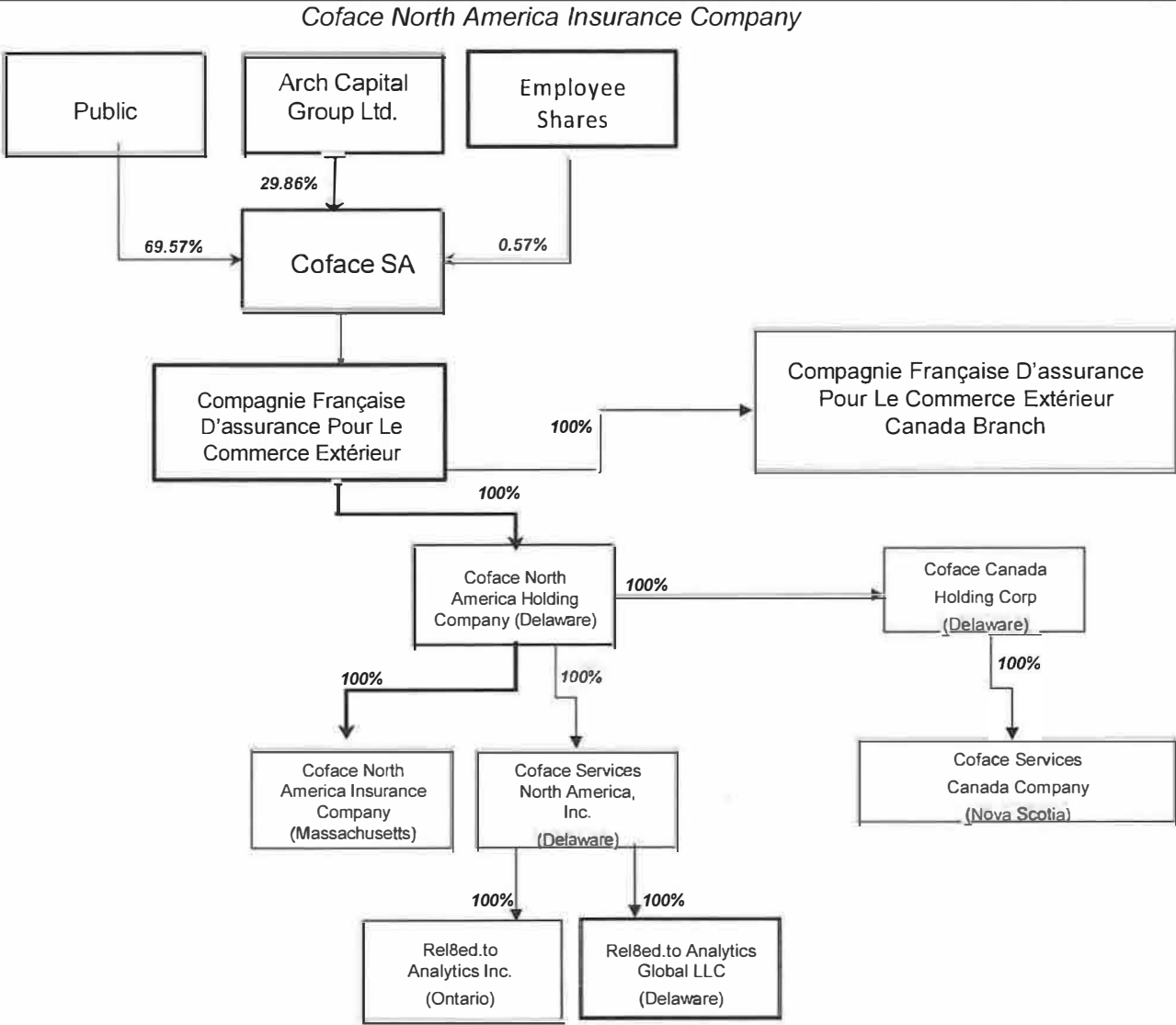


11.1

PART I - ORGANIZATIONAL CHART



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, 2023 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			1
			02-0576800 ..				Arch Capital Services LLC	.DE.....	NIA.....	Arch Services Holdings Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			98-0602504 ..				Arch Investment Management Ltd.	.BMU.....	NIA.....	Arch Capital Group Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			98-0493884 ..				Arch Reinsurance Ltd.	.BMU.....	IA.....	Arch Capital Group Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			98-1031826 ..				Arch Global Services (Philippines) Inc.	.PHL.....	NIA.....	Arch Capital Group Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
							Arch Global Services (Cyprus) Ltd.	.CYP.....	NIA.....	Arch Global Services Holdings Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
							Arch Global Services Holdings Ltd.	.BMU.....	NIA.....	Arch Capital Group Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			98-1244615 ..				Arch Underwriters Ltd.	.BMU.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			98-0705201 ..				Arch Underwriting at Lloyd's Ltd.	.GBR.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
							Axion Underwriting Agency Limited	.GBR.....	NIA.....	Arch Intermediaries Group Limited	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
							Thomas Underwriting Agency Limited	.GBR.....	NIA.....	Arch Financial Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
							SALT Insurance Services Limited	.GBR.....	NIA.....	Thomas Underwriting Agency Limited	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
							Arch Underwriting Agency (Australia) Pty. Ltd.	.AUS.....	NIA.....	Arch Managing Agency Limited	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			98-0399846 ..				Arch Capital Holdings Ltd.	.BMU.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			98-0616488 ..				Arch Financial Holdings Europe I Limited	.IRL.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			98-0585481 ..				Arch Re Underwriting ApS	.DNK.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			98-0652764 ..				Arch Syndicate Investments Ltd	.GBR.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
							Gulf Re Holdings Limited	.JEY.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
							Gulf Reinsurance Limited	.ARE.....	IA.....	Gulf Re Holdings Limited	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			98-0705596 ..				Arch Investment Holdings I Ltd.	.BMU.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			98-0705598 ..				Arch Investment Holdings II Ltd.	.BMU.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			98-1244244 ..				Arch Investment Holdings III Ltd.	.BMU.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			98-0705593 ..				Arch Investment Holdings IV Ltd.	.BMU.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
							Somers Group Holdings Ltd.	.BMU.....	NIA.....	Greysbridge Holdings Ltd	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	2
							Somers Re Ltd.	.BMU.....	IA.....	Somers Group Holdings Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
							Watford Holdings (UK) Limited	.GBR.....	NIA.....	Somers Re Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
							Watford Holdings (U.S.) Inc.	.DE.....	NIA.....	Watford Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
							Watford Insurance Company Europe Limited	.GIB.....	IA.....	Watford Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
							Watford Services Inc.	.DE.....	NIA.....	Watford Holdings (U.S.) Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			99-1245248 ..				Arch Reinsurance Ltd. Escritorio De Representacao Ltda.	.BRA.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
							Arch Underwriting at Lloyd's (Australia) Pty Ltd	.AUS.....	NIA.....	Arch Managing Agency Limited	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			98-1006574 ..				Arch Financial Holdings Europe II Limited	.IRL.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			98-0616491 ..				Arch Financial Holdings Europe III Limited	.IRL.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			98-1243751 ..				Arch LMI Pty Ltd	.AUS.....	NIA.....	Arch Financial Holdings Australia Pty Ltd	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			98-1244422 ..							Arch Financial Holdings Europe III Limited					
			98-1305287 ..				Arch Financial Holdings Australia Pty Ltd	.AUS.....	NIA.....		Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			47-3497583 ..				Arch Mortgage Risk Transfer Holdings LLC	.DE.....	NIA.....	Arch U.S. MI Services Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			47-4121100 ..				Arch Mortgage Risk Transfer PCC Inc.	.DC.....	NIA.....	Arch Mortgage Risk Transfer Holdings LLC	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			82-3878331 ..				Incorporated Protected Cell No. AMRT-FRE-01	.DC.....	NIA.....	Arch Mortgage Risk Transfer PCC Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			98-0616493 ..				Arch Financial Holdings B.V.	.NLD.....	NIA.....	Arch Financial Holdings Europe II Limited	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
							Arch Insurance (EU) Designated Activity Company	.IRL.....	NIA.....	Arch Financial Holdings Europe II Limited	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			98-1024362 ..				Arch Underwriters Europe Limited	.IRL.....	NIA.....	Arch Financial Holdings Europe II Limited	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			98-1243732 ..				Arch Reinsurance Europe Underwriting								
							Designated Activity Company	.IRL.....	NIA.....	Arch Financial Holdings Europe II Limited	Ownership.....	100.000	Arch Capital Group Ltd.	.. NO.....	
			98-0611448 ..				Arch Capital Group (U.S.) Inc.	.DE.....	NIA.....	Arch Financial Holdings Europe I Limited	Ownership.....	90.000	Arch Capital Group Ltd.	.. NO.....	
			06-1424716 ..												

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE ARCH MORTGAGE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			06-1424716 ..				Arch Capital Group (U.S.) Inc.	..DE.....	NIA.....	Arch Reinsurance Europe Underwriting Designated Activity Company	Ownership.....	..10.000	Arch Capital Group Ltd.	...NO.....	
			98-1244441 ..				Alwyn Insurance Company Limited	..GIB.....	IA.....	Arch Financial Holdings B.V.	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
			98-0413940 ..				Arch Insurance (UK) Limited	..GBR.....	IA.....	Arch Reinsurance Europe Underwriting Designated Activity Company	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
1279	Arch Insurance Group	10348	06-1430254 ..				Arch Reinsurance Company	..DE.....	IA.....	Arch Capital Group (U.S.) Inc.	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
			47-5374395 ..				Arch Underwriters Inc.	..DE.....	NIA.....	Arch Reinsurance Company	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
			98-0389551 ..				Alternative Re Holdings Limited	..BMU.....	NIA.....	Arch Capital Group Ltd.	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
			98-0704518 ..				Arch Europe Insurance Services Ltd	..GBR.....	NIA.....	Arch Insurance (UK) Limited	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
			43-0971887 ..				Arch Insurance Group Inc.	..DE.....	NIA.....	Arch Capital Group (U.S.) Inc.	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
			22-3501803 ..				Capital Protection Insurance Services, LLC ..	..DE.....	NIA.....	Arch Reinsurance Company	Ownership.....	..49.000	Arch Capital Group Ltd.	...NO.....	
			98-0625844 ..				Alternative Re Limited	..BMU.....	NIA.....	Alternative Re Holdings Limited	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
			43-0990709 ..				Arch Specialty Insurance Agency Inc.	..MO.....	NIA.....	Arch Insurance Group Inc.	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
1279	Arch Insurance Group	11150	43-0990710 ..				Arch Insurance Company	..MO.....	IA.....	Arch Reinsurance Company	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
			43-1053031 ..				First American Service Corporation	..MO.....	NIA.....	Arch Insurance Group Inc.	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
1279	Arch Insurance Group	10946	06-1521582 ..				Arch Property Casualty Insurance Company	..MO.....	IA.....	Arch Insurance Company	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
1279	Arch Insurance Group	21199	36-2545393 ..				Arch Specialty Insurance Company	..MO.....	IA.....	Arch Insurance Company	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
1279	Arch Insurance Group	30830	39-1128299 ..				Arch Indemnity Insurance Company	..MO.....	IA.....	Arch Property Casualty Insurance Company .	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
			45-5366880 ..				Arch Insurance Solutions Inc.	..DE.....	NIA.....	Arch Insurance Group Inc.	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
			98-1089562 ..				Arch Insurance Canada Ltd.	..CAN.....	IA.....	Arch Financial Holdings Canada Ltd.	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
			46-1950584 ..				Arch U.S. MI Holdings Inc.	..DE.....	NIA.....	Arch Capital Group (U.S.) Inc.	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
			46-1950584 ..				Arch Capital Finance LLC	..DE.....	NIA.....	Arch U.S. MI Holdings Inc.	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
			46-1950257 ..				Arch U.S. MI Services Inc.	..DE.....	NIA.....	Arch US MI Holdings Inc.	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
1279	Arch Insurance Group	40266	36-3105660 ..				Arch Mortgage Insurance Company	..WI.....	IA.....	Arch U.S. MI Holdings Inc.	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
1279	Arch Insurance Group	18732	39-1080973 ..				Arch Mortgage Guaranty Company	..WI.....	IA.....	Arch U.S. MI Holdings Inc.	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
1279	Arch Insurance Group	29114	95-2621453 ..				Arch Mortgage Assurance Company	..WI.....	IA.....	Arch U.S. MI Holdings Inc.	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
							Arch Investment Holdings (Cyprus) Ltd	..CYP.....	NIA.....	Arch Investment Property Holdings Ltd.	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
							Arch Investment Property Holdings Ltd.	..BMU.....	NIA.....	Arch Global Services Holdings Ltd.	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
			98-1341235 ..				Arch Capital Finance (Ireland) Limited	..IRL.....	NIA.....	Arch Financial Holdings Europe II Limited	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	
			56-1273575 ..				United Guaranty Services, Inc.	..NC.....	NIA.....	Arch U.S. MI Holdings Inc.	Ownership.....	..100.000	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.....	..100.000	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.....	..100.000	Arch Capital Group Ltd.	...NO.....	
							Prévalois SAS	..FRA.....	NIA.....	Arch Financial Holdings Europe II Limited	Ownership.....	..50.000	Arch Capital Group Ltd.	...NO.....	
							Special Credit Opportunities (Parallel) II, L.P. - Series A	..CYM.....	OTH.....	Arch Investment Holdings I Ltd.	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	3
							Fortress MSR Opportunities Fund I B L.P.	..CYM.....	OTH.....	Arch Capital Holdings Ltd.	Ownership.....	..12.340	Arch Capital Group Ltd.	...NO.....	3
							ADM Galleus Fund II Limited Class A6	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	3
							Melody Capital Partners Offshore Credit Fund, L.P.	..CYM.....	OTH.....	Arch Investment Holdings III Ltd.	Ownership.....	..24.590	Arch Capital Group Ltd.	...NO.....	3
							Castle Creek Capital Partners V, L.P.	..DE.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	..24.560	Arch Capital Group Ltd.	...NO.....	3
							Pinebridge Structured Capital Partners Offshore II-A, L.P.	..CYM.....	OTH.....	Arch Capital Holdings Ltd.	Ownership.....	..99.330	Arch Capital Group Ltd.	...NO.....	3
							Templeton Strategic Emerging Markets Fund IV Asia (Cayman), L.P.	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	3
							CEMOF-A Investors I, LP	..CYM.....	OTH.....	Arch Investment Holdings II Ltd.	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	3
							CEMOF-A Investors II, LP	..DE.....	OTH.....	Arch Investment Holdings II Ltd.	Ownership.....	..100.000	Arch Capital Group Ltd.	...NO.....	3
							Pinebridge Structured Capital Partners Offshore III-A, L.P.	..CYM.....	OTH.....	Arch Capital Holdings Ltd.	Ownership.....	..99.210	Arch Capital Group Ltd.	...NO.....	3

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)	Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
1279	Arch Insurance Group	71455	32-0539299 98-1490970				Premia Holdings Ltd.	.BMU.	.NIA.	Arch Reinsurance Ltd.	Ownership	23.210	Arch Capital Group Ltd.	NO	4
							Premia Reinsurance Ltd.	.BMU.	.IA.	Premia Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	NO	
							Premia LV1 Ltd.	.BMU.	.NIA.	Premia Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	NO	
							Premia Holdings Inc.	.DE.	.NIA.	Premia Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	NO	
							Premia Solutions Inc.	.DE.	.NIA.	Premia Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
							Arch Mortgage Funding, Inc.	.DE.	.NIA.	Arch Capital Group (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
							Arch Intermediaries Group Limited	.GBR.	.NIA.	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	NO	
							Lake Shore IC, Inc.	.DC.	.NIA.	Arch Mortgage Risk Transfer PCC Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
							McNeil & Company, Inc.	.NY.	.NIA.	Arch Insurance Company	Ownership	100.000	Arch Capital Group Ltd.	YES	
							Obelisk Underwriting Limited	.GBR.	.NIA.	Arch Intermediaries Group Limited	Ownership	100.000	Arch Capital Group Ltd.	NO	
							First Shield Service Corporation	.MO.	.NIA.	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
							First Shield Service Corporation of Florida	.MO.	.NIA.	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
							First Shield Consumer Service Corporation	.MO.	.NIA.	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
							First Shield Consumer Service Corporation of Florida	.MO.	.NIA.	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
							Arch Credit Risk Services (Bermuda) Ltd.	.BMU.	.NIA.	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	NO	
							Ventus Risk Management, Inc.	.DE.	.NIA.	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
							Arch Life Insurance Company of America	.KS.	.IA.	Arch Capital Group (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
							Penflex Actuarial Services LLC	.NY.	.NIA.	McNeil & Company, Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
							Barbican Group Holdings Limited	.GGY.	.NIA.	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	NO	
							Barbican Reinsurance Company Limited	.GGY.	.IA.	Barbican Group Holdings Limited	Ownership	100.000	Arch Capital Group Ltd.	NO	
							Barbican Specialty Reinsurance Company Limited	.GGY.	.IA.	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	NO	
							Arch Financial Holdings (UK) Limited	.GBR.	.NIA.	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	NO	
							Arch Corporate Member Limited	.GBR.	.NIA.	Arch Financial Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	NO	
							Arch Managing Agency Limited	.GBR.	.NIA.	Arch Financial Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	NO	
							Barbican Underwriting Limited	.GBR.	.NIA.	Arch Financial Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	NO	
							Castel Underwriting Agency Limited	.GBR.	.NIA.	Arch Financial Holdings (UK) Limited	Ownership	88.690	Arch Capital Group Ltd.	NO	
							Castel Underwriting Europe BV	.NLD.	.NIA.	Castel Underwriting Agencies Limited	Ownership	100.000	Arch Capital Group Ltd.	NO	
							Talus Insurance Brokers Limited	.GBR.	.NIA.	Castel Underwriting Agencies Limited	Ownership	100.000	Arch Capital Group Ltd.	NO	
							Nostrum Care	.FRA.	.NIA.	Arch Financial Holdings Europe II Limited	Ownership	75.000	Arch Capital Group Ltd.	NO	
							Arch Financial Holdings Europe IV Limited	.IRL.	.NIA.	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	NO	
							Arch Investments II LLC	.DE.	.NIA.	Arch Capital Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	NO	
										Arch Financial Holdings Europe III Limited	Ownership	75.000	Arch Capital Group Ltd.	NO	
										Precision Marketing Holdings Pty Ltd	Ownership	100.000	Arch Capital Group Ltd.	NO	
										Precision Marketing Asia Pacific Pty Ltd	Ownership	100.000	Arch Capital Group Ltd.	NO	
										Precision Marketing Australia Pty Ltd	Ownership	100.000	Arch Capital Group Ltd.	NO	
										PT Precision Marketing Indonesia	Ownership	99.000	Arch Capital Group Ltd.	NO	
										PT Precision Marketing Indonesia	Ownership	1.000	Arch Capital Group Ltd.	NO	
										MPM Japan Limited	Ownership	100.000	Arch Capital Group Ltd.	NO	
										Out of Towne, LLC	Ownership	100.000	Arch Capital Group Ltd.	NO	
										Greysbridge Holdings Ltd.	Ownership	40.000	Arch Capital Group Ltd.	NO	
										Arch Services Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
										Arena NV	Ownership	100.000	Arch Capital Group Ltd.	NO	
										Square Pegs Risk Limited	Ownership	60.000	Arch Capital Group Ltd.	NO	
										Castel Construction Risk Ltd	Ownership	65.800	Arch Capital Group Ltd.	NO	
										Arch Investment ICAV	Ownership	100.000	Arch Capital Group Ltd.	NO	
										Soundview Claims Solutions Inc.	Ownership	100.000	Arch Capital Group Ltd.	NO	
1279	Arch Insurance Group	31887	87-1239197 20-0527783				Coface North America Insurance Company	.MA.	.IA.	Coface, S.A.	Ownership	100.000	Arch Capital Group Ltd.	NO	6

STATEMENT AS OF SEPTEMBER 30, 2023 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)	*
. 1279 ...	Arch Insurance Group	 15824	47-5113164 ..				Watford Specialty Insurance Company	.. NJ.....	 IA.....	Watford Holdings (U.S.) Inc.	Ownership.....	100.000 ...	Arch Capital Group Ltd.	... NO.....	.....
. 1279 ...	Arch Insurance Group	 25585	38-2755799 ..				Watford Insurance Company	.. NJ.....	 IA.....	Watford Specialty Insurance Company	Ownership.....	100.000 ...	Arch Capital Group Ltd.	... NO.....	.....
.....							Watford Asset Trust 1	.. DE.....	 NIA.....	Somers Re Ltd.	Ownership.....	100.000 ...	Arch Capital Group Ltd.	... NO.....	.....
.....							Watford France Holdings	.. FRA.....	 NIA.....	Somers Re Ltd.	Ownership.....	100.000 ...	Arch Capital Group Ltd.	... NO.....	.....
.....							Axeria IARD	.. FRA.....	 NIA.....	Watford France Holdings	Ownership.....	100.000 ...	Arch Capital Group Ltd.	... NO.....	.....
.....							Somerset Bridge Group Limited	.. GBR.....	 NIA.....	Arch Reinsurance Ltd.	Ownership.....	100.000 ...	Arch Capital Group Ltd.	... NO.....	.....
.....							Somerset Bridge Insurance Services Limited ..	.. GBR.....	 NIA.....	Somerset Bridge Group Limited	Ownership.....	100.000 ...	Arch Capital Group Ltd.	... NO.....	.....
.....							Somerset Bridge Shared Services Limited	.. GBR.....	 NIA.....	Somerset Bridge Group Limited	Ownership.....	100.000 ...	Arch Capital Group Ltd.	... NO.....	.....
.....							Somerset Bridge Ltd	.. GBR.....	 NIA.....	Somerset Bridge Group Limited	Ownership.....	100.000 ...	Arch Capital Group Ltd.	... NO.....	.....
.....							Southern Rock Holdings Limited	.. GIB.....	 NIA.....	Arch Reinsurance Ltd.	Ownership.....	100.000 ...	Arch Capital Group Ltd.	... NO.....	.....
.....							Southern Rock Insurance Company Limited	.. GIB.....	 NIA.....	Southern Rock Holdings Limited	Ownership.....	100.000 ...	Arch Capital Group Ltd.	... NO.....	.....
.....							Arch Lenders Mortgage Indemnity Limited	.. AUS.....	 NIA.....	Arch Financial Holdings Australia Pty Ltd	Ownership.....	100.000 ...	Arch Capital Group Ltd.	... NO.....	.....
.....							Arch Financial Holdings Europe III Limited			Arch Financial Holdings Europe III Limited					
.....							Arch Financial Holdings Canada Ltd.	.. CAN.....	 NIA.....		Ownership.....	100.000 ...	Arch Capital Group Ltd.	... NO.....	.....
.....							Arch Group Foundation	.. DE.....	 NIA.....	Arch Capital Group (U.S.) Inc.	Ownership.....	100.000 ...	Arch Capital Group Ltd.	... NO.....	5
.....							Arch Fund Management Ltd.	.. BMU.....	 NIA.....	Arch Global Services Holdings Ltd.	Ownership.....	100.000 ...	Arch Capital Group Ltd.	... NO.....	.....
.....							Albus Energy Risks Limited	.. GBR.....	 NIA.....	Castel Underwriting Agencies Limited	Ownership.....	100.000 ...	Arch Capital Group Ltd.	... NO.....	.....
.....							Castel NAPL Limited	.. GBR.....	 NIA.....	Castel Underwriting Agencies Limited	Ownership.....	100.000 ...	Arch Capital Group Ltd.	... NO.....	.....
.....							Paradiso Risk Limited	.. GBR.....	 NIA.....	Castel Underwriting Agencies Limited	Ownership.....	70.000 ...	Arch Capital Group Ltd.	... NO.....	.....
.....							Arch Group Reinsurance Ltd.	.. BMU.....	 NIA.....	Arch Capital Group (U.S.) Inc.	Ownership.....	100.000 ...	Arch Capital Group Ltd.	... NO.....	.....
.....							Actis Asia Real Estate Carrock Co-Investment								
.....								.. LUX.....	 OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.000 ...	Arch Capital Group Ltd.	... NO.....	3
.....							ADM Galileus Fund II Ltd - Class A7	.. CYM.....	 OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.000 ...	Arch Capital Group Ltd.	... NO.....	3
.....			84-4716164 ..				AG Essential Housing, L.P.	.. DE.....	 OTH.....	Arch Capital Group (U.S.) Inc.	Ownership.....	0.000 ...	Arch Capital Group Ltd.	... NO.....	3
.....			87-3246295 ..				Altai Ventures II	.. DE.....	 OTH.....	Arch Investment ICAV	Ownership.....	0.000 ...	Arch Capital Group Ltd.	... NO.....	3
.....							AP EPF IV One Co-Invest, L.P.	.. CYM.....	 OTH.....	Arch Investment Holdings I Ltd	Ownership.....	0.000 ...	Arch Capital Group Ltd.	... NO.....	3
.....							Arch Asia-Pacific Private Credit								
.....							Opportunities Fund I, L.P.	.. CYM.....	 OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.000 ...	Arch Capital Group Ltd.	... NO.....	3
.....							Asia Property Fund IV Feeder S.A SICAV-SIF ..	.. LUX.....	 OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.000 ...	Arch Capital Group Ltd.	... NO.....	3
.....							Baron X LP	.. DE.....	 OTH.....	Arch Investment Holdings III Ltd	Ownership.....	0.000 ...	Arch Capital Group Ltd.	... NO.....	3
.....							Bay Capital Feeder Fund Ltd - Class 3	.. MUS.....	 OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.000 ...	Arch Capital Group Ltd.	... NO.....	3
.....							BlackRock Asia-Pacific Private Credit Opp.								
.....							Fund II (LX Feeder) SCSp	.. LUX.....	 OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.000 ...	Arch Capital Group Ltd.	... NO.....	3
.....			81-2327459 ..				BlackRock Carbon VI LP	.. DE.....	 OTH.....	Arch Investment ICAV	Ownership.....	0.000 ...	Arch Capital Group Ltd.	... NO.....	3
.....			86-3636120 ..				Bridge KF112 Partners LLC	.. DE.....	 OTH.....	Arch Investment Holdings III Ltd	Ownership.....	0.000 ...	Arch Capital Group Ltd.	... NO.....	3
.....			87-2092860 ..				Bridge KF119 Partners LLC	.. DE.....	 OTH.....	Arch Investment Holdings III Ltd	Ownership.....	0.000 ...	Arch Capital Group Ltd.	... NO.....	3
.....			98-1532451 ..				China Car Parks Investment Fund II L.P.	.. CYM.....	 OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.000 ...	Arch Capital Group Ltd.	... NO.....	3
.....							China Car Parks Strategic Investment Fund								
.....			98-1413105 ..				L.P.	.. CYM.....	 OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.000 ...	Arch Capital Group Ltd.	... NO.....	3
.....							Cibus Co-Invest I LP	.. GGY.....	 OTH.....	Arch Investment Holdings III Ltd	Ownership.....	0.000 ...	Arch Capital Group Ltd.	... NO.....	3
.....							Cibus Co-Invest II LP	.. GGY.....	 OTH.....	Arch Investment Holdings III Ltd	Ownership.....	0.000 ...	Arch Capital Group Ltd.	... NO.....	3
.....							Cibus Fund LP	.. GGY.....	 OTH.....	Arch Investment Holdings III Ltd	Ownership.....	0.000 ...	Arch Capital Group Ltd.	... NO.....	3
.....							Co-Investment Income Fund, L.P. - Non- US								
.....			82-2479380 ..				Series D	.. DE.....	 OTH.....	Arch Capital Holdings Ltd.	Ownership.....	0.000 ...	Arch Capital Group Ltd.	... NO.....	3
.....							CVC Credit Partners EU DL II Co-Insvet Fund								
.....							SCSp	.. LUX.....	 OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	0.000 ...	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.....	0.000 ...	Arch Capital Group Ltd.	... NO.....	3

STATEMENT AS OF SEPTEMBER 30, 2023 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)					
.....							CVC Credit Partners European Direct Lending Feeder Fund III SCSp	..LUX.....	..OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....			98-1240480 ..	.....	.....	.....	CVC Credit Partners Global Special Situations USD Fund, L.P.	..CYM.....	..OTH.....	Arch Investment Holdings I Ltd	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....							Dyal Capital Partners V Co-Invest Odyssey (A) LP	..CYM.....	..OTH.....	Arch Reinsurance Ltd.	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....							Edelweiss Infrastructure Yield Plus LP	..SGP.....	..OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....							EIP China Multi-Strategy Fund	..CYM.....	..OTH.....	Arch Reinsurance Ltd.	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....							EW India Special Assets Fund II Pte. Ltd.	..SGP.....	..OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....							EW RE Fund Pte Ltd	..SGP.....	..OTH.....	Arch Investment Holdings II Ltd	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....			98-1348733 ..	.....	.....	.....	Fortress Bermuda Infrastructure Partners (A) Fortress MSR Opportunities Fund II A LP(A) ..	..BMU.....	..OTH.....	Arch Capital Holdings Ltd	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....			80-0941834 ..	.....	.....	.....	Fortress Real Estate Opportunities Fund II (C) LP	..CYM.....	..OTH.....	Arch Capital Holdings Ltd	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....			32-0436814 ..	.....	.....	.....	Fortress Real Estate Opportunities Fund III (C) L.P	..DE.....	..OTH.....	Arch Investment Holdings III Ltd	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....			98-1313738 ..	.....	.....	.....	Four Rivers Office One, LP	..CYM.....	..OTH.....	Arch Investment Holdings III Ltd	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....							Gaw Growth Equity Fund I, LPF	..SGP.....	..OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....							Global Credit Opportunities Fund Luxembourg SCSp	..HKG.....	..OTH.....	Arch Reinsurance Ltd.	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....			98-1420948 ..	.....	.....	.....	Global Renewable Power Fund II (B), L.P.	..LUX.....	..OTH.....	Arch Investment Holdings I Ltd	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....			98-1271952 ..	.....	.....	.....	Highbridge European Asset Value Fund	..CYM.....	..OTH.....	Arch Investment Holdings II Ltd	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....			98-1194227 ..	.....	.....	.....	Highbridge European Asset Value Fund II, L.P. Lime Tree Emerging Beachfront Land Club Fund	..CYM.....	..OTH.....	Arch Reinsurance Ltd.	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....			98-1300492 ..	.....	.....	.....	Long Arc Capital Fund I, L.P	..CYM.....	..OTH.....	Arch Reinsurance Ltd.	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....			84-3852891 ..	.....	.....	.....	Madeira Capital Investments Ltd	..DE.....	..OTH.....	Arch Insurance Company	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....							Marilyn Alpha Co-Investment L.P.	..MUS.....	..OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....							Melody Harmoni Co-Invest, LP	..DE.....	..OTH.....	Arch Mortgage Insurance Company	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....							Monarch Capital Partners Offshore Fund IV LP	..DE.....	..OTH.....	Arch Reinsurance Ltd.	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....							Monarch Co-Invest Fund – D LP	..CYM.....	..OTH.....	Arch Reinsurance Ltd.	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....							Monarch Opportunistic Real Estate Fund 1-C LP	..DE.....	..OTH.....	Arch Insurance Company	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....							Partners Group Secondary 2020 (USD) C-I ,L.P. Pinebridge Secondary Partners V Feeder, SLP ..	..DE.....	..OTH.....	Arch Reinsurance Ltd.	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....							QS Hybrid Arch SLP	..CYM.....	..OTH.....	Arch Reinsurance Ltd.	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....							QS Hybrid Arch II SLP	..LUX.....	..OTH.....	Arch Investment ICAV	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....							Real Estate Credit Solutions Offshore Fund II, L.P	..LUX.....	..OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....			98-1385608 ..	.....	.....	.....	RichBrook Offshore Segrated Portfolio D – Agency MBS	..CYM.....	..OTH.....	Arch Investment Holdings III Ltd	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....							Salus Investments Limited	..DE.....	..OTH.....	Arch Reinsurance Ltd.	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....							Sanaka Growth SPV I Limited	..MUS.....	..OTH.....	Arch Reinsurance Ltd.	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....							Shield Capital Fund I, LP	..MUS.....	..OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....							SP Islanders Feeder L.P.	..DE.....	..OTH.....	Arch Reinsurance Ltd.	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....							SP Sunset Investors L.P	..DE.....	..OTH.....	Arch Reinsurance Ltd.	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3
.....							Muzinich	..CYM.....	..OTH.....	Arch Reinsurance Ltd.	Ownership.....	..0.000	Arch Capital Group Ltd.	...NO.....	...3

STATEMENT AS OF SEPTEMBER 30, 2023 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)	*
....							Stoneshoare Insurance Limited	..BMU.....	NIA.....	Arch Capital Group (U.S.) Inc.	Ownership.....	...0.000	Arch Capital Group Ltd.	NO.....	3
....			81-1736835 ..	.....	.....	.....	Verify Insurance Services, LLC	..NY.....	NIA.....	Arch Insurance Group Inc.	Ownership.....	...0.000	Arch Capital Group Ltd.	NO.....	....
....			47-3634064 ..	.....	.....	.....	Verifyf USA, LLC	..DE.....	NIA.....	Arch Insurance Group Inc.	Ownership.....	...0.000	Arch Capital Group Ltd.	NO.....	....
....							Verifyf Holdings Limited	..GBR.....	NIA.....	Arch Capital Holdings Ltd.	Ownership.....	...0.000	Arch Capital Group Ltd.	NO.....	....
....							Verifyf Technology Holdings Limited	..IRL.....	NIA.....	Veifly Holdings Ltd.	Ownership.....	...0.000	Arch Capital Group Ltd.	NO.....	....
....							Verifyf Technology Limited	..IRL.....	NIA.....	Verifyf Technology Holdings Limited	Ownership.....	...0.000	Arch Capital Group Ltd.	NO.....	....
....							Castel Underwriting ASIA Pte LTD.	..SGP.....	OTH.....	Castel Underwriting Agencies Limited	Ownership.....	...0.000	Arch Capital Group Ltd.	NO.....	....

Asterisk	Explanation
1	Artisan Partners Limited Partnership owns 9.414% of the common shares of Arch Capital Group Ltd.
2	Greysbridge Holdings Ltd is owned by various shareholders, each holding less than 10% of the voting shares, except for Arch Reinsurance Ltd., which holds approximately 40% of the voting shares of Greysbridge Holdings Ltd
3	Entity is an investment vehicle which is not operated or controlled by Arch.
4	Premia Holdings Ltd. is owned by unaffiliated shareholders, and Arch Reinsurance Ltd. holds approximately 23.21% of the voting shares of Premia Holdings Ltd.
5	Arch Capital Group (U.S.) Inc. is the sole member of Arch Group Foundation, which is a non-profit corporation that is in the process of applying for 501(c) status.
6	Coface North American Insurance Company (Massachusetts entity) is 100% owned by Coface, S.A. (France entity). Arch has a minority investment in Coface, S.A., which is 29.87% owned by Arch Financial Holdings Europe IV Limited (Ireland entity) which is 100% owned by Arch Financial Holdings Europe II Limited (Ireland entity). Arch Financial Holdings Europe II Limited is 100% owned by Arch Reinsurance Ltd. (Bermuda entity) which is 100% owned by the Arch Capital Group Ltd, the ultimate parent. A separate Coface organizational chart is attached as a separate page to the statutory organizational chart.

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4
		1 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	695,337,350	12,101,576	1.7	(15.9)
8.	Ocean marine	0	0	0.0	0.0
9.	Inland marine	0	0	0.0	0.0
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	0	0.0	0.0
11.2	Medical professional liability - claims-made	0	0	0.0	0.0
12.	Earthquake	0	0	0.0	0.0
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disability income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	0	0.0	0.0
16.	Workers' compensation	0	0	0.0	0.0
17.1	Other liability - occurrence	0	0	0.0	0.0
17.2	Other liability - claims-made	0	0	0.0	0.0
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	0	0	0.0	0.0
18.2	Products liability - claims-made	0	0	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2	Other private passenger auto liability	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0.0	0.0
19.4	Other commercial auto liability	0	0	0.0	0.0
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	0	0	0.0	0.0
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	0	0	0.0	0.0
24.	Surety	0	0	0.0	0.0
26.	Burglary and theft	0	0	0.0	0.0
27.	Boiler and machinery	0	0	0.0	0.0
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX.	XXX.	XXX.	XXX.
32.	Reinsurance - Nonproportional Assumed Liability	XXX.	XXX.	XXX.	XXX.
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX.	XXX.	XXX.	XXX.
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	695,337,350	12,101,576	1.7	(15.9)
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, 2023 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	229,979,513	678,648,068	669,279,710
8.	Ocean marine	0	0	0
9.	Inland marine	0	0	0
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	0	0	0
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disability income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	0	0	0
17.1	Other liability - occurrence	0	0	0
17.2	Other liability - claims-made	0	0	0
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0
19.4	Other commercial auto liability	0	0	0
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	0	0	0
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	0	0	0
27.	Boiler and machinery	0	0	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	229,979,513	678,648,068	669,279,710
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, 2023 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)	2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2023 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. 2020 + Prior	60,764	421	61,185	6,269	0	6,269	43,081	132	(4,726)	38,487	(11,414)	(5,015)	(16,429)	
2. 2021	24,476	232	24,708	1,118	0	1,118	9,954	64	(1,438)	8,580	(13,404)	(1,606)	(15,010)	
3. Subtotals 2021 + Prior	85,240	653	85,893	7,387	0	7,387	53,035	196	(6,164)	47,067	(24,818)	(6,621)	(31,439)	
4. 2022	60,546	(9,108)	51,438	688	0	688	27,512	4,650	(6,761)	25,401	(32,346)	6,997	(25,349)	
5. Subtotals 2022 + Prior	145,786	(8,455)	137,331	8,075	0	8,075	80,547	4,846	(12,925)	72,468	(57,164)	376	(56,788)	
6. 2023	XXX	XXX	XXX	XXX	105	105	XXX	39,086	10,971	50,057	XXX	XXX	XXX	
7. Totals	145,786	(8,455)	137,331	8,075	105	8,180	80,547	43,932	(1,954)	122,525	(57,164)	376	(56,788)	
8. Prior Year-End Surplus As Regards Policyholders	143,085											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. (39.2)	2. (4.4)	3. (41.4)
												Col. 13, Line 7 As a % of Col. 1 Line 8		
4. (39.7)														

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE ARCH MORTGAGE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

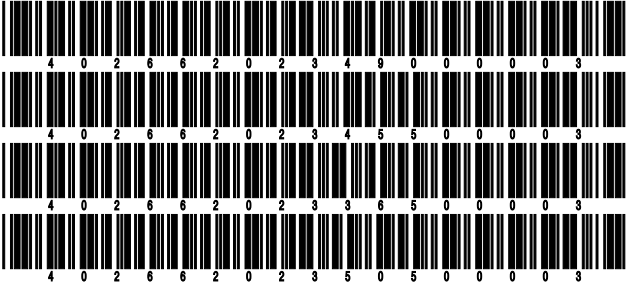
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

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

Bar Codes:

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



NONE

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	266,000	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	180,500	522,500
2.2 Additional investment made after acquisition	713	0
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	(95,916)	9,971
5. Deduct amounts received on disposals	351,297	266,471
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	0	0
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0	266,000
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	0	266,000

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	34,917,661	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	35,000,000
2.2 Additional investment made after acquisition	0	99,202
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	9,414,628	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	181,541
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)	44,332,289	34,917,661
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	44,332,289	34,917,661

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	1,820,269,736	1,701,896,120
2. Cost of bonds and stocks acquired	631,625,496	1,121,888,982
3. Accrual of discount	2,562,271	2,083,357
4. Unrealized valuation increase (decrease)	3,596,521	(11,894,771)
5. Total gain (loss) on disposals	(19,034,298)	(19,990,717)
6. Deduct consideration for bonds and stocks disposed of	616,816,135	971,121,895
7. Deduct amortization of premium	1,823,698	3,489,081
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	52,913	62,749
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	177,691	960,491
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,820,504,672	1,820,269,736
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,820,504,672	1,820,269,736

STATEMENT AS OF SEPTEMBER 30, 2023 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)	1,199,271,373	174,459,316	127,938,302	7,672,507	1,209,032,751	1,199,271,373	1,253,464,894	1,253,393,095
2. NAIC 2 (a)	457,028,841	28,546,851	42,175,734	(3,226,951)	452,618,540	457,028,841	440,173,007	434,325,834
3. NAIC 3 (a)	106,779,625	7,622,418	5,783,440	(3,582,858)	101,540,779	106,779,625	105,035,745	86,693,296
4. NAIC 4 (a)	59,833,195	10,275,339	10,729,934	(926,254)	57,806,300	59,833,195	58,452,346	54,553,106
5. NAIC 5 (a)	1,065,151	0	649,959	714,992	1,805,245	1,065,151	1,130,184	1,878,390
6. NAIC 6 (a)	394,110	0	0	13,590	426,400	394,110	407,700	410,410
7. Total Bonds	1,824,372,295	220,903,924	187,277,369	665,026	1,823,230,016	1,824,372,295	1,858,663,876	1,831,254,131
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	1,824,372,295	220,903,924	187,277,369	665,026	1,823,230,016	1,824,372,295	1,858,663,876	1,831,254,131

(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 \$ 37,983,388 ; NAIC 2 \$ 805,146 ; NAIC 3 \$ 54,656 NAIC 4 \$ 326,011 ; 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	12,596,044	xxx	12,577,802	13,202	34,591

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	7,363,906	86,446,652
2. Cost of short-term investments acquired	61,684,778	118,465,498
3. Accrual of discount	310,536	427,738
4. Unrealized valuation increase (decrease)	2,287	767
5. Total gain (loss) on disposals	9,874	(54,299)
6. Deduct consideration received on disposals	56,774,468	197,875,953
7. Deduct amortization of premium	869	46,497
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)	12,596,043	7,363,906
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	12,596,043	7,363,906

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	35,329,408	85,916,003
2. Cost of cash equivalents acquired	743,318,907	1,011,561,436
3. Accrual of discount	584,812	162,403
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	(8,635)	(11,033)
6. Deduct consideration received on disposals	736,059,944	1,062,291,081
7. Deduct amortization of premium	851	8,320
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	43,163,697	35,329,408
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	43,163,697	35,329,408

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

STATEMENT AS OF SEPTEMBER 30, 2023 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-HC-8	UNITED STATES TREASURY .....	.....	...07/14/2023	Jefferies .....	.....	.....290,016	300,000	1,761	1.A
91282C-HC-8	UNITED STATES TREASURY .....	.....	...07/18/2023	Wells Fargo Securities, LLC .....	.....	.....4,631,625	4,800,000	28,752	1.A
91282C-HH-7	UNITED STATES TREASURY .....	.....	...07/14/2023	TORONTO DOMINION SECS USA INC .....	.....	.....4,277,492	4,300,000	15,993	1.A
91282C-HK-0	UNITED STATES TREASURY .....	.....	...07/12/2023	J P MORGAN SECURITIES .....	.....	.....2,789,500	2,800,000	4,261	1.A
91282C-HK-0	UNITED STATES TREASURY .....	.....	...07/20/2023	J P MORGAN SECURITIES .....	.....	.....7,432,918	7,440,000	16,072	1.A
91282C-HM-6	UNITED STATES TREASURY .....	.....	...07/17/2023	J P MORGAN SECURITIES .....	.....	.....10,041,406	10,000,000	3,668	1.A
91282C-HR-5	UNITED STATES TREASURY .....	.....	...08/24/2023	J P MORGAN SECURITIES .....	.....	.....17,145,898	17,500,000	47,554	1.B FE
91282C-HV-6	UNITED STATES TREASURY .....	.....	...09/21/2023	BANC OF AMERICA/FIXED INCOME .....	.....	.....9,476,621	9,500,000	32,624	1.A FE
91282C-HW-4	UNITED STATES TREASURY .....	.....	...09/01/2023	Various .....	.....	.....27,830,938	28,000,000	6,799	1.A FE
91282C-HW-4	UNITED STATES TREASURY .....	.....	...09/27/2023	BANC OF AMERICA/FIXED INCOME .....	.....	.....7,767,500	8,000,000	25,385	1.A FE
91282C-HX-2	UNITED STATES TREASURY .....	.....	...09/11/2023	J P MORGAN SECURITIES .....	.....	.....800,969	1,250	1,250	1.B FE
91282C-HY-0	UNITED STATES TREASURY .....	.....	...09/29/2023	PERSHING DIV OF DLJ SEC LNDING .....	.....	.....1,890,500	1,900,000	4,345	1.A
91362*-AA-9	Mortgage Guaranty Tax and Loss Bond .....	.....	...09/13/2023	Unknown .....	.....	.....7,840,000	7,840,000	0	1.D
0109999999. Subtotal - Bonds - U.S. Governments						102,213,383	103,180,000	188,464	XXX
882667-AN-8	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN .....	.....	...08/23/2023	TRUIST SECURITIES, INC. ....	.....	.....498,325	500,000	3,819	2.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						498,325	500,000	3,819	XXX
00928Q-AX-9	AIRCASLE LTD .....	.....	...07/13/2023	GOLDMAN .....	.....	.....153,715	154,000	0	2.C FE
013092-AA-9	ALBERTSONS COMPANIES INC .....	.....	...09/22/2023	BANC OF AMERICA/FIXED INCOME .....	.....	.....60,975	60,000	138	3.C FE
03770D-B#-9	ADS Series 2023-A Senior Unsecured Notes .....	.....	...08/10/2023	JP MORGAN .....	.....	.....280,000	280,000	0	2.C FE
038522-AQ-1	ARAMARK SERVICES INC .....	.....	...09/15/2023	Jefferies .....	.....	.....85,405	91,000	552	4.A FE
038522-AR-9	ARAMARK SERVICES INC .....	.....	...09/15/2023	Jefferies .....	.....	.....255,956	255,000	6,232	4.A FE
071705-AA-5	BAUSCH + LOMB CORP .....	.....	...09/14/2023	J P MORGAN SECURITIES .....	.....	.....68,000	68,000	0	4.A FE
104931-AA-8	BRAND INDUSTRIAL SERVICES INC .....	.....	...07/25/2023	J P MORGAN SECURITIES .....	.....	.....116,000	116,000	0	4.C FE
118230-AU-5	BUCKEYE PARTNERS LP .....	.....	...07/18/2023	J P MORGAN SECURITIES .....	.....	.....164,710	181,000	3,145	3.C FE
125137-AC-3	CEC ENTERTAINMENT LLC .....	.....	...07/28/2023	BANC OF AMERICA/FIXED INCOME .....	.....	.....241,588	251,000	4,236	4.C FE
12592B-AR-5	CNH INDUSTRIAL CAPITAL LLC .....	.....	...09/11/2023	RBC CAPITAL MARKETS .....	.....	.....4,969,950	5,000,000	0	2.B FE
126307-AQ-0	CSC HOLDINGS LLC .....	.....	...08/02/2023	TRUIST SECURITIES, INC. ....	.....	.....98,020	116,000	1,932	4.B FE
126458-AE-8	CTR PARTNERSHIP LP .....	.....	...09/05/2023	J P MORGAN SECURITIES .....	.....	.....57,552	66,000	269	3.A FE
12770R-AA-1	CAESARS RESORT COLLECTION LLC .....	.....	...09/12/2023	BNP Paribas .....	.....	.....150,563	150,000	1,749	3.C FE
14162V-AB-2	SABRA HEALTH CARE LP .....	.....	...09/15/2023	STIFEL NICOLAUS & COMPANY .....	.....	.....86,288	90,000	436	2.C FE
143658-BJ-0	CARNIVAL CORP .....	.....	...09/27/2023	Various .....	.....	.....450,448	429,000	6,153	3.C FE
16115Q-AG-5	CHART INDUSTRIES INC .....	.....	...09/27/2023	Various .....	.....	.....56,248	53,000	1,231	4.C FE
171484-AG-3	CHURCHILL DOWNS INC .....	.....	...09/22/2023	Various .....	.....	.....96,050	100,000	2,564	4.A FE
185899-AG-6	CLEVELAND-CLIFFS INC .....	.....	...08/16/2023	Various .....	.....	.....523,490	519,000	14,754	3.A FE
186856-AP-7	CLIFFWATER CORP LEND FUND, 6.77, Ser L, .....	.....	...08/04/2023	DIRECT .....	.....	.....5,000,000	5,000,000	0	1.C PL
19240C-AC-7	COGENT COMMUNICATIONS GROUP INC .....	.....	...09/20/2023	CANTOR FITZGERALD + CO. ....	.....	.....52,868	57,000	781	3.C FE
20602D-AB-7	CONCENTRIX CORP .....	.....	...07/19/2023	BANC OF AMERICA/FIXED INCOME .....	.....	.....4,998,950	5,000,000	0	2.B FE
235825-AF-3	DANA INC .....	.....	...08/22/2023	Various .....	.....	.....492,037	518,000	7,106	3.C FE
23833N-AH-7	DAVE & BUSTER'S INC .....	.....	...09/15/2023	BANC OF AMERICA/FIXED INCOME .....	.....	.....120,900	120,000	3,508	4.B FE
24703T-AJ-5	DELL INTERNATIONAL LLC .....	.....	...08/17/2023	Various .....	.....	.....106,710	94,000	698	2.B FE
25260W-AD-3	DIAMOND FOREIGN ASSET CO	C.....	...09/12/2023	GOLDMAN .....	.....	.....124,000	124,000	0	4.C FE
25470X-BF-1	DISH DBS CORP .....	.....	...08/11/2023	J P MORGAN SECURITIES .....	.....	.....44,275	55,000	650	4.B FE
28415L-AA-1	ELASTIC NV	C.....	...09/21/2023	J P MORGAN SECURITIES .....	.....	.....11,180	13,000	104	4.A FE
37185L-AJ-1	GENESIS ENERGY LP .....	.....	...09/21/2023	GOLDMAN .....	.....	.....148,275	150,000	3,949	4.C FE
376535-BB-6	GLADSTONE CAPITAL CORP .....	.....	...08/22/2023	Ladenburg Thalmann & Co. Inc. ....	.....	.....35,196	35,725	0	1.G PL
38016L-AA-3	GO DADDY OPERATING COMPANY LLC .....	.....	...09/27/2023	BARCLAYS CAPITAL INC .....	.....	.....18,975	20,000	340	3.C FE
38937L-A*-2	GRAY OAK PIPELINE, LLC .....	.....	...09/13/2023	DIRECT .....	.....	.....2,500,000	2,500,000	0	2.C Z
390320-BO-2	GREAT ELM CAPITAL CORP .....	.....	...08/17/2023	Various .....	.....	.....116,409	118,550	0	2.C PL

STATEMENT AS OF SEPTEMBER 30, 2023 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
39807U-AD-8	GREYSTAR REAL ESTATE PARTNERS LLC .....	.....	...08/07/2023	J P MORGAN SECURITIES .....	.....	.....23,000	23,000	0	3.C FE
42239P-AB-5	HEARTLAND DENTAL LLC .....	.....	...09/06/2023	Jefferies .....	.....	.....25,000	25,000	817	4.C FE
44891A-CN-7	HYUNDAI CAPITAL AMERICA .....	.....	...09/18/2023	J P MORGAN SECURITIES .....	.....	.....5,993,340	6,000,000	0	2.A FE
44988M-AC-9	IRB HOLDING CORP .....	.....	...08/23/2023	BANC OF AMERICA/FIXED INCOME .....	.....	.....320,800	320,000	4,356	4.B FE
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC	C.....	...09/19/2023	J P MORGAN SECURITIES .....	.....	.....227,700	240,000	4,290	3.A FE
50077L-AZ-9	KRAFT HEINZ FOODS CO .....	.....	...07/31/2023	Various .....	.....	.....229,215	252,000	4,129	2.B FE
50077L-BJ-4	KRAFT HEINZ FOODS CO .....	.....	...08/01/2023	BANC OF AMERICA/FIXED INCOME .....	.....	.....122,466	125,000	1,184	2.B FE
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LLC .....	.....	...08/23/2023	BANC OF AMERICA/FIXED INCOME .....	.....	.....20,580	24,000	371	4.B FE
50190E-AC-8	LCM INVESTMENTS HOLDINGS II LLC .....	.....	...07/19/2023	BANC OF AMERICA/FIXED INCOME .....	.....	.....292,000	292,000	0	4.B FE
516806-AG-1	VITAL ENERGY INC .....	.....	...09/18/2023	Wells Fargo Securities, LLC .....	.....	.....49,490	49,000	965	4.C FE
516806-AJ-5	VITAL ENERGY INC .....	.....	...09/18/2023	Wells Fargo Securities, LLC .....	.....	.....56,283	57,000	0	4.C FE
531968-AA-3	LIGHT AND WONDER INTERNATIONAL INC .....	.....	...08/17/2023	Various .....	.....	.....47,235	47,000	0	4.A FE
53219L-AS-8	LIFEPOINT HEALTH INC .....	.....	...08/31/2023	Various .....	.....	.....309,006	358,000	714	4.B FE
53219L-AV-1	LIFEPOINT HEALTH INC .....	.....	...07/31/2023	Citigroup (SSB) .....	.....	.....233,000	233,000	0	4.B FE
536797-AF-0	LITHIA MOTORS INC .....	.....	...09/25/2023	Various .....	.....	.....51,820	61,000	476	3.B FE
538034-AK-5	LIVE NATION ENTERTAINMENT INC .....	.....	...08/09/2023	PERSHING DIV OF DLJ SEC LNDING .....	.....	.....47,280	48,000	650	4.B FE
55342U-AG-9	MPT OPERATING PARTNERSHIP LP .....	.....	...09/22/2023	J P MORGAN SECURITIES .....	.....	.....14,068	17,000	136	3.A FE
55916A-AA-2	MICHAELS COMPANIES INC .....	.....	...09/22/2023	DEUTSCHE BANK SECURITIES, INC. ....	.....	.....18,458	23,000	486	4.C FE
57164P-AH-9	MARRIOTT OWNERSHIP RESORTS INC .....	.....	...08/14/2023	DEUTSCHE BANK SECURITIES, INC. ....	.....	.....120,050	140,000	1,068	4.A FE
57665R-AJ-5	MATCH GROUP HOLDINGS II LLC .....	.....	...09/26/2023	J P MORGAN SECURITIES .....	.....	.....18,550	20,000	134	3.C FE
59220*-AA-8	METROPOLITAN LEVERED PARTNERS FUND VIII .....	.....	...08/21/2023	METROPOLITAN BANK AND TRUST CO. ....	.....	.....450,608	650,229	0	1.G PL
60855R-AK-6	MOLINA HEALTHCARE INC .....	.....	...07/12/2023	Citigroup (SSB) .....	.....	.....130,530	152,000	965	3.C FE
629377-CQ-3	NRG ENERGY INC .....	.....	...09/11/2023	GOLDMAN .....	.....	.....56,925	69,000	181	3.B FE
629377-CS-9	NRG ENERGY INC .....	.....	...09/21/2023	Various .....	.....	.....3,753	5,000	22	3.B FE
63861C-AE-9	NATIONSTAR MORTGAGE HOLDINGS INC .....	.....	...08/30/2023	BARCLAYS CAPITAL INC .....	.....	.....47,163	55,000	931	4.B FE
65539*-AD-5	NORTH HAVEN PRIVATE INCOME FUND LLC .....	.....	...07/20/2023	SMBC NIKKO SECURITIES AMERICA, INC. ....	.....	.....300,000	300,000	0	2.B PL
65539*-AD-5	NORTH HAVEN PVT INC FUND LLC .....	.....	...08/10/2023	DIRECT .....	.....	.....5,000,000	5,000,000	0	2.B PL
668771-AK-4	GEN DIGITAL INC .....	.....	...09/28/2023	BANC OF AMERICA/FIXED INCOME .....	.....	.....157,000	160,000	5,370	3.C FE
67059T-AG-0	NUSTAR LOGISTICS LP .....	.....	...09/26/2023	GOLDMAN .....	.....	.....236,385	241,000	5,755	3.C FE
68622T-AA-9	ORGANON & CO .....	.....	...09/22/2023	J P MORGAN SECURITIES .....	.....	.....237,320	272,000	4,527	3.B FE
691205-AE-8	BLUE OWL TECHNOLOGY FINANCE CORP .....	.....	...08/22/2023	Various .....	.....	.....79,493	90,000	557	2.C FE
69867D-AA-6	CLARIOS GLOBAL LP .....	.....	...09/26/2023	BANC OF AMERICA/FIXED INCOME .....	.....	.....307,131	313,000	7,227	4.A FE
70052L-AA-1	PARK INTERMEDIATE HOLDINGS LLC .....	.....	...09/12/2023	GOLDMAN .....	.....	.....155,581	155,000	3,326	4.A FE
707569-AS-8	PENN ENTERTAINMENT INC .....	.....	...07/28/2023	J P MORGAN SECURITIES .....	.....	.....260,906	275,000	688	4.C FE
71677K-AA-6	PETSMART LLC .....	.....	...07/26/2023	MORGAN STANLEY & COMPANY .....	.....	.....51,030	56,000	1,204	4.A FE
73179P-AM-8	AVIENT CORP .....	.....	...08/24/2023	CANTOR FITZGERALD + CO. ....	.....	.....266,288	270,000	4,442	3.C FE
737446-AM-6	POST HOLDINGS INC .....	.....	...08/16/2023	Jefferies .....	.....	.....532,738	545,000	14,537	4.B FE
749571-AG-0	RHP HOTEL PROPERTIES LP .....	.....	...07/24/2023	J P MORGAN SECURITIES .....	.....	.....40,163	45,000	906	4.A FE
74965L-AA-9	RLJ LODGING TRUST LP .....	.....	...08/15/2023	BARCLAYS CAPITAL INC .....	.....	.....9,125	10,000	48	3.C FE
758750-AC-7	REGAL REYNORD CORP .....	.....	...07/19/2023	BARCLAYS CAPITAL INC .....	.....	.....541,350	540,000	16,063	2.C FE
758750-AD-5	REGAL REYNORD CORP .....	.....	...09/06/2023	CANTOR FITZGERALD + CO. ....	.....	.....58,004	59,000	1,418	2.C FE
758750-AF-0	REGAL REYNORD CORP .....	.....	...08/02/2023	STIFEL NICOLAUS & COMPANY .....	.....	.....88,262	89,000	1,725	2.C FE
771049-AA-1	ROBLOX CORP .....	.....	...09/26/2023	Citigroup (SSB) .....	.....	.....36,318	45,000	706	3.B FE
77340R-AM-9	ROOKIES EXPRESS PIPELINE LLC .....	.....	...08/07/2023	J P MORGAN SECURITIES .....	.....	.....85,070	94,000	2,046	3.A FE
780153-AZ-5	ROYAL CARIBBEAN CRUISES LTD .....	.....	...07/11/2023	BANC OF AMERICA/FIXED INCOME .....	.....	.....67,872	64,000	3,639	3.A FE
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD .....	.....	...08/24/2023	BANC OF AMERICA/FIXED INCOME .....	.....	.....222,900	240,000	1,615	4.A FE
78016F-ZZ-0	ROYAL BANK OF CANADA	C.....	...07/13/2023	RBC CAPITAL MARKETS .....	.....	.....9,998,900	10,000,000	0	1.E FE
78410G-AG-9	SBA COMMUNICATIONS CORP .....	.....	...08/01/2023	Citigroup (SSB) .....	.....	.....148,720	176,000	31	3.B FE

STATEMENT AS OF SEPTEMBER 30, 2023 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
78573N-AF-9	SABRE GLBL INC		07/13/2023	Various		171,041	193,000	5,168	4.C FE
78573N-AH-5	SABRE GLBL INC		09/19/2023	GOLDMAN		5,588	6,000	180	4.C FE
78573N-AJ-1	SABRE GLBL INC		09/20/2023	Citigroup (SSB)		16,388	19,000	68	4.C FE
80874Y-BC-3	LIGHT AND WONDER INTERNATIONAL INC		09/11/2023	Various		308,661	309,000	5,897	4.C FE
816196-AT-6	SELECT MEDICAL CORP		09/20/2023	Jefferies		279,264	283,000	1,477	4.C FE
82088K-AK-4	SHEA HOMES LIMITED PARTNERSHIP A CALIFOR		07/20/2023	BARCLAYS CAPITAL INC		43,348	48,000	964	3.C FE
82453A-AA-5	SHIFT4 PAYMENTS LLC		09/26/2023	Jefferies		85,013	90,000	1,700	3.C FE
83001A-AC-6	SIX FLAGS ENTERTAINMENT CORP		09/27/2023	DEUTSCHE BANK SECURITIES, INC.		23,175	25,000	626	4.C FE
83001A-AD-4	SIX FLAGS ENTERTAINMENT CORP		08/02/2023	Various		263,078	273,000	4,365	4.C FE
85172F-AM-1	ONEMAIN FINANCE CORP		09/18/2023	Various		330,802	333,000	2,927	3.B FE
855170-AA-4	STAR PARENT INC		09/19/2023	GOLDMAN		71,000	71,000	0	4.B FE
86765K-AA-7	SUNOCO LP		09/13/2023	J P MORGAN SECURITIES		443,000	443,000	0	3.C FE
880349-AU-9	TENNECO INC - ABS		08/15/2023	BANC OF AMERICA/FIXED INCOME		64,600	76,000	0	4.A FE
885160-AA-9	THOR INDUSTRIES INC		09/26/2023	RBC CAPITAL MARKETS		23,843	29,000	525	4.A FE
893647-BH-9	TRANSIGM INC		08/09/2023	BANC OF AMERICA/FIXED INCOME		27,068	27,000	821	4.C FE
893647-BL-0	TRANSIGM INC		08/29/2023	Various		412,127	435,000	6,474	4.C FE
893647-BS-5	TRANSIGM INC		08/09/2023	MORGAN STANLEY & COMPANY		217,000	217,000	0	4.A FE
90290M-AC-5	US FOODS INC		08/16/2023	Jefferies		601,500	600,000	12,812	3.C FE
90290M-AG-6	US FOODS INC		09/11/2023	BANC OF AMERICA/FIXED INCOME		295,000	295,000	0	4.B FE
90290M-AH-4	US FOODS INC		09/11/2023	BANC OF AMERICA/FIXED INCOME		90,000	90,000	0	4.B FE
91153L-AA-5	UNITED WHOLESALE MORTGAGE LLC		09/27/2023	Various		163,826	171,000	2,513	3.C FE
91324P-DX-7	UNITEDHEALTH GROUP INC		07/19/2023	Citigroup (SSB)		2,535,900	3,000,000	11,000	1.F FE
913903-BA-7	UNIVERSAL HEALTH SERVICES INC		08/31/2023	Various		81,027	104,000	262	2.C FE
914906-AS-1	UNIVISION COMMUNICATIONS INC		09/14/2023	Various		693,469	705,000	10,066	4.A FE
92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS LLC		09/07/2023	Various		62,103	74,000	162	3.B FE
92328M-AC-7	VENTURE GLOBAL CALCASIEU PASS LLC		08/21/2023	BANC OF AMERICA/FIXED INCOME		22,946	29,000	350	3.B FE
92553P-AP-7	PARAMOUNT GLOBAL		09/15/2023	MARKETAXESS CORPORATION		31,925	48,000	546	2.C FE
92564R-AD-7	VICI PROPERTIES LP		08/24/2023	STIFEL NICOLAUS & COMPANY		13,734	15,000	20	2.C FE
92564R-AJ-4	VICI PROPERTIES LP		07/18/2023	GOLDMAN		317,402	321,000	8,665	2.C FE
958102-AQ-8	WESTERN DIGITAL CORP		07/24/2023	STIFEL NICOLAUS & COMPANY		69,015	86,000	1,191	2.C FE
958667-AA-5	WESTERN MIDSTREAM OPERATING LP		08/07/2023	Citigroup (SSB)		54,953	67,000	78	2.C FE
96949V-AL-7	WILLIAMS SCOTSMAN INC		09/11/2023	J P MORGAN SECURITIES		53,000	53,000	0	4.B FE
97360A-AA-5	WINDSOR HOLDINGS III LLC		06/22/2023	J P MORGAN SECURITIES		(236,000)	(236,000)	0	4.A FE
98310W-AN-8	TRAVEL + LEISURE CO		09/15/2023	DEUTSCHE BANK SECURITIES, INC.		188,663	195,000	5,460	3.C FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					57,297,060	58,602,504	242,549	XXX
39807U-AD-8	GREYSTAR		08/07/2023	J.P. MORGAN SECURITIES LLC		95,782	97,240	0	3.C FE
000000-00-0	TENNECO INC		08/15/2023	Citi Bank		30,600	36,000	0	4.A FE
00187G-AD-1	YAHOO!		07/06/2023	RBC		189,762	199,225	0	4.B FE
00435C-AS-7	ACCESS CIG LLC		08/15/2023	Jefferies & Co Bank Debt		76,050	78,000	0	4.B FE
00687M-AC-5	ADIENT		07/20/2023	Citi Bank		28,105	28,000	0	3.C FE
00775K-AG-3	ADVISOR GROUP INC		08/11/2023	RBC		231,690	231,401	0	4.A FE
04621H-AN-3	ASSUREDPARTNERS INC		07/26/2023	Unknown		112,523	112,664	0	4.B FE
04621H-AS-2	ASSUREDPARTNERS INC		07/27/2023	Morgan Stanley		21,918	22,000	0	4.B FE
04686R-AC-7	VVC HOLDING CORP		05/23/2023	J.P. MORGAN SECURITIES LLC		0	(34,245)	0	4.B FE
05603Q-AB-8	BR Financial Holdings, LLC Revolver 8/20		08/21/2023	NOMURA SECURITIES INTL., FIXED I		162,662	166,833	0	2.C Z
05603Q-AC-6	BR Financial Holdings, LLC Term Loan 8/2		08/21/2023	NOMURA SECURITIES INTL., FIXED I		813,313	834,167	0	2.C Z
05989H-AE-7	BOXER PARENT CO INC		07/31/2023	Citi Bank		47,000	47,000	0	4.C FE
15477B-AB-3	CDK GLOBAL INC.		08/02/2023	Bank of America		224,000	224,000	0	4.B FE

STATEMENT AS OF SEPTEMBER 30, 2023 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
16115E-AQ-0	CHART INDUSTRIES INC .....	.....	...08/02/2023	J.P. MORGAN SECURITIES LLC .....	.....	162,556	162,000	0	4.A FE
16117L-BW-8	CHARTER COMMUNICATIONS OPERATING LLC .....	.....	...08/24/2023	Various .....	.....	228,212	227,927	0	2.C FE
23833E-AW-4	DAVE & BUSTER'S .....	.....	...06/29/2023	Various .....	.....	(90,055)	(89,816)	0	4.B FE
27943U-AK-2	EDELMAN FINANCIAL HOLDINGS II INC .....	.....	...07/10/2023	Bank of America .....	.....	70,431	71,323	0	4.B FE
42236W-AU-1	HEARTLAND DENTAL .....	.....	...08/16/2023	KKR Corporate Lending LLC Bank Debt .....	.....	30,070	31,000	0	4.B FE
43283L-AH-4	HILTON GRAND VACA .....	.....	...07/18/2023	GOLDMAN SACHS - BANK DEBT .....	.....	159,199	159,000	0	2.C FE
44988L-AH-0	ROARK CAPITAL GROUP INC .....	.....	...09/18/2023	Various .....	.....	190,607	191,093	0	4.B FE
50220K-AB-0	LES SCHWAB TIRE .....	.....	...08/09/2023	J.P. MORGAN SECURITIES LLC .....	.....	210,530	210,952	0	4.B FE
58503U-AC-7	MEDLINE INDUSTRIES .....	.....	...07/24/2023	Bank of America .....	.....	193,030	194,000	0	4.A FE
59921P-AB-2	UNITED AIRLINES .....	.....	...07/11/2023	GOLDMAN SACHS - BANK DEBT .....	.....	129,243	124,123	0	2.C FE
63939W-AG-8	NAVIGURE .....	.....	...07/10/2023	J.P. MORGAN SECURITIES LLC .....	.....	68,170	68,000	0	4.B FE
68621X-AE-3	ORGANON .....	.....	...07/27/2023	J.P. MORGAN SECURITIES LLC .....	.....	201,748	202,000	0	3.B FE
71677H-AL-9	PETSMART INC .....	.....	...07/31/2023	J.P. MORGAN SECURITIES LLC .....	.....	91,228	91,000	0	4.A FE
72814C-AF-5	PLAYTIKA .....	.....	...08/31/2023	Bank of America .....	.....	15,019	15,000	0	3.B FE
74101Y-AD-0	PRESIDIO HOLDINGS INC .....	.....	...08/17/2023	J.P. MORGAN SECURITIES LLC .....	.....	61,153	61,000	0	4.B FE
78397G-AF-8	KISSNER .....	.....	...07/10/2023	Morgan Stanley .....	.....	71,213	71,751	0	4.C FE
78571Y-BJ-8	SABRE HOLDINGS .....	.....	...08/04/2023	Bank of America .....	.....	122,923	137,729	0	4.C FE
816194-AV-6	SELECT MEDICAL CORP .....	.....	...07/10/2023	J.P. MORGAN SECURITIES LLC .....	.....	70,088	70,000	0	3.C FE
816194-AX-2	SELECT MEDICAL CORP .....	.....	...09/06/2023	J.P. MORGAN SECURITIES LLC .....	.....	358,952	358,828	0	3.C FE
88037H-AP-9	TENNECO INC .....	.....	...08/15/2023	Citi Bank .....	.....	30,600	36,000	0	4.A FE
88516D-AD-5	THOR INDUSTRIES .....	.....	...08/09/2023	J.P. MORGAN SECURITIES LLC .....	.....	87,465	87,456	0	3.B FE
89364M-BZ-6	TRANSIDGM GROUP INC .....	.....	...09/06/2023	UBS SECURITIES LLC .....	.....	160,263	160,000	0	4.A FE
90385K-AK-7	ULTIMATE SOFTWARE GROUP INC THE .....	.....	...09/26/2023	RBC .....	.....	27,000	27,000	0	4.C FE
914908-BC-1	UNIVISION COMMUNICATIONS INC .....	.....	...09/05/2023	Citi Bank .....	.....	275,000	275,000	0	4.A FE
92537E-AC-2	VERTIV .....	.....	...09/08/2023	GOLDMAN SACHS - BANK DEBT .....	.....	35,131	35,000	0	4.A FE
98919X-AB-7	ZAYO GROUP HOLDINGS INC .....	.....	...08/10/2023	Bank of America .....	.....	40,188	50,000	0	4.C FE
98919X-AE-1	ZAYO GROUP HOLDINGS INC .....	.....	...08/10/2023	Jefferies & Co Bank Debt .....	.....	16,175	20,000	0	4.C FE
65080A-AF-9	JAZZ PHARMACEUTICALS PLC	C.....	...09/01/2023	Various .....	.....	764,472	764,267	0	3.C FE
P2121Y-AS-7	CARNIVAL CORP .....	.....	...07/20/2023	J.P. MORGAN SECURITIES LLC .....	.....	199,249	199,000	0	3.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						6,013,260	6,052,917	0	XXX
2509999997. Total - Bonds - Part 3						166,022,028	168,335,420	434,832	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						166,022,028	168,335,420	434,832	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						166,022,028	XXX	434,832	XXX

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..36179R-BW-8	G2 M2753 - RMBS		09/01/2023	Paydown		16,120	16,120	16,730	17,277	0	(1,157)	0	(1,157)	0	16,120	0	0	0	322	04/20/2045	1.A
..912828-ZF-0	UNITED STATES TREASURY		08/30/2023	BARCLAYS CAPITAL INC FIXED INC		931,484	1,000,000	1,006,563	1,003,004	0	(884)	0	(884)	0	1,002,121	0	(70,637)	(70,637)	4,590	03/31/2025	1.A
..91282C-HD-6	UNITED STATES TREASURY		08/24/2023	BARCLAYS CAPITAL INC FIXED INC		7,393,652	7,500,000	7,449,434	0	0	4,759	0	4,759	0	7,454,193	0	(60,540)	(60,540)	74,898	05/31/2025	1.A
..91282C-HH-7	UNITED STATES TREASURY		08/30/2023	BARCLAYS CAPITAL INC FIXED INC		4,249,777	4,300,000	4,277,492	0	0	917	0	917	0	4,278,409	0	(28,631)	(28,631)	37,317	06/15/2026	1.A
..91282C-HK-0	UNITED STATES TREASURY		09/11/2023	BANC OF AMERICA/FIXED INCOME		4,904,492	5,000,000	4,987,781	0	0	387	0	387	0	4,988,168	0	(83,676)	(83,676)	40,217	06/30/2028	1.A
..91282C-HM-6	UNITED STATES TREASURY		08/30/2023	J P MORGAN SECURITIES ..		9,982,422	10,000,000	10,041,406	0	0	(1,559)	0	(1,559)	0	10,039,847	0	(57,425)	(57,425)	57,473	07/15/2026	1.A
0109999999 Subtotal - Bonds - U.S. Governments						27,477,948	27,816,120	27,779,406	1,020,281	0	2,464	0	2,464	0	27,778,858	0	(300,910)	(300,910)	214,816	XXX	XXX
..54627R-AL-4	LASGOV 2022 A A1 - ABS		08/01/2023	Paydown		1,088,092	1,088,092	1,088,092	1,088,092	0	0	0	0	0	1,088,092	0	0	0	47,201	02/01/2029	1.A FE
..641454-AB-9	NEVADA ST DEPT BUSINESS & IND CHATER SCH		06/15/2023	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	746	07/15/2027	2.C FE
0909999999 Subtotal - Bonds - U.S. Special Revenues						1,088,092	1,088,092	1,088,092	1,088,092	0	0	0	0	0	1,088,092	0	0	0	47,948	XXX	XXX
..00164V-AE-3	AMC NETWORKS INC		07/21/2023	Various		349,731	398,000	407,477	304,470	96,061	(2,358)	0	93,703	0	398,173	0	(48,442)	(48,442)	17,996	08/01/2025	3.C FE
..00206R-KG-6	AT&T INC		07/17/2023	J P MORGAN SECURITIES .. TORONTO DOMINION SECS ..		6,802,800	8,000,000	7,989,920	7,993,021	0	725	0	725	0	7,993,745	0	(1,190,945)	(1,190,945)	127,600	02/01/2028	2.B FE
..00206R-ML-3	AT&T INC		07/14/2023	USA INC		4,380,551	4,790,000	4,782,001	4,784,766	0	858	0	858	0	4,785,624	0	(405,073)	(405,073)	66,275	03/25/2026	2.B FE
..00206R-MM-1	AT&T INC		07/14/2023	Jefferies		284,440	367,000	375,247	374,075	0	(319)	0	(319)	0	373,756	0	(89,316)	(89,316)	5,901	12/01/2033	2.B FE
..00253X-AA-9	AADVANTAGE LOYALTY IP LTD		07/20/2023	Paydown		6,333	6,333	6,238	0	0	95	0	95	0	6,333	0	0	0	87	04/20/2026	3.B FE
..00834T-AA-6	AFFRM 2122 A - ABS		09/15/2023	Paydown		571,213	571,213	570,832	571,069	0	143	0	143	0	571,213	0	0	0	4,426	11/16/2026	1.A FE
..013092-AG-6	ALBERTSONS COMPANIES INC		09/14/2023	INCOME		34,800	40,000	34,153	0	0	399	0	399	0	34,552	0	248	248	350	03/15/2029	3.C FE
..013817-AW-1	HOWMET AEROSPACE INC		09/28/2023	Call @ 100.00		124,000	124,000	135,131	122,915	6,327	(2,563)	0	3,764	0	126,679	0	(2,679)	(2,679)	4,448	10/01/2024	3.A FE
..019736-AG-2	ALLISON TRANSMISSION INC		07/11/2023	J P MORGAN SECURITIES ..		10,920	13,000	10,790	0	0	72	0	72	0	10,862	0	58	58	221	01/30/2031	3.B FE
..02156B-AG-8	ALTERYX INC		09/06/2023	J P MORGAN SECURITIES ..		205,613	217,000	211,575	0	0	367	0	367	0	211,942	0	(6,330)	(6,330)	8,327	03/15/2028	4.C FE
..02377L-AA-2	AMERICAN AIRLINES 2019-1 PASS THROUGH TR		08/22/2023	Various		326,458	347,983	347,983	347,983	0	0	0	0	0	347,983	0	(21,524)	(21,524)	11,086	08/15/2033	1.G FE
..02378M-AA-9	AMERICAN AIRLINES 2019-1 PASS THROUGH TR		08/25/2023	Various		3,079,670	3,767,785	3,767,785	2,788,161	979,624	0	0	979,624	0	3,767,785	0	(688,114)	(688,114)	136,835	08/15/2033	2.B FE
..02379K-AA-2	AMERICAN AIRLINES PASS THROUGH TRUST 202		07/11/2023	Paydown		241,304	241,304	241,304	241,304	0	0	0	0	0	241,304	0	0	0	6,938	01/11/2036	1.G FE
..03761U-AG-1	MIDCAP FINANCIAL INVESTMENT CORP		08/03/2023	Oppenheimer		106,041	110,000	102,625	103,080	0	1,720	0	1,720	0	104,800	0	1,241	1,241	5,238	03/03/2025	2.C FE
..03765X-AG-1	APID XX11 A1R - CDO		07/20/2023	Paydown		24,096	24,096	24,096	24,096	0	0	0	0	0	24,096	0	0	0	1,064	04/21/2031	1.A FE
..04010L-BA-0	ARES CAPITAL CORP		09/29/2023	LINDING		1,942,954	2,215,000	2,204,720	2,208,260	0	1,396	0	1,396	0	2,209,656	0	(266,702)	(266,702)	57,941	07/15/2026	2.C FE
..04010L-BB-8	ARES CAPITAL CORP		09/11/2023	J P MORGAN SECURITIES ..		840,030	1,000,000	1,026,960	1,021,725	0	(2,716)	0	(2,716)	0	1,019,009	0	(178,979)	(178,979)	21,403	06/15/2028	2.C FE
..043436-AW-4	ASBURY AUTOMOTIVE GROUP INC		07/14/2023	J P MORGAN SECURITIES ..		117,480	132,000	117,975	0	0	365	0	365	0	118,340	0	(860)	(860)	4,121	11/15/2029	3.B FE
..05329R-AA-1	AUTONATION INC		09/18/2023	Various		50,833	61,000	52,253	0	0	331	0	331	0	52,583	0	(1,750)	(1,750)	1,286	03/01/2032	2.C FE
..05329W-AS-1	AUTONATION INC		09/26/2023	BGC FOODS INC		14,167	19,000	14,623	0	0	171	0	171	0	14,795	0	(628)	(628)	300	08/01/2031	2.C FE
..05508R-AE-6	B&G FOODS INC		09/13/2023	Various		153,255	157,000	161,656	137,768	19,747	(514)	0	19,233	0	157,000	0	(3,745)	(3,745)	5,528	04/01/2025	5.A FE
..06368L-AP-1	BANK OF MONTREAL		09/01/2023	TORONTO DOMINION SECS ..		7,870,560	8,000,000	7,994,960	7,995,695	0	1,678	0	1,678	0	7,997,372	0	(126,812)	(126,812)	332,444	09/14/2024	1.F FE
..071705-AA-5	BAUSCH + LOMB CORP		09/14/2023	Various		68,646	68,000	68,000	0	0	0	0	0	0	68,000	0	646	646	0	10/01/2028	4.A FE
..09261H-AR-8	BLACKSTONE PRIVATE CREDIT FUND		09/13/2023	STIFEL NICOLAUS & COMPANY INC.		4,306	5,000	4,050	4,105	0	85	0	85	0	4,190	0	116	116	233	01/15/2029	2.C FE
..09261L-AD-0	BLACKSTONE SECURED LENDING FUND		07/14/2023	Maturity @ 100.00		4,500,000	4,500,000	4,480,695	4,496,393	0	3,607	0	3,607	0	4,500,000	0	0	0	164,250	07/14/2023	2.C FE
..09261X-AG-7	BLACKSTONE SECURED LENDING FUND		08/04/2023	Various		301,083	365,000	284,715	284,809	0	6,627	0	6,627	0	291,436	0	9,647	9,647	8,659	09/30/2028	2.C FE
..103186-AB-8	BOXER PARENT COMPANY INC		09/15/2023	Various		10,006	10,000	10,705	9,725	528	(123)	0	406	0	10,131	0	(124)	(124)	671	10/02/2025	4.C FE
..104931-AA-8	BRAND INDUSTRIAL SERVICES INC		07/25/2023	STIFEL NICOLAUS & COMPANY		117,740	116,000	116,000	0	0	0	0	0	0	116,000	0	1,740	1,740	0	08/01/2030	4.C FE

STATEMENT AS OF SEPTEMBER 30, 2023 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
..118230-AK-7	BUCKEYE PARTNERS LP		07/01/2023	Maturity @ 100.00		275,000	275,000	275,333	270,875	4,140	(15)	0	4,125	0	275,000	0	0	0	11,413	07/01/2023	3.C FE
..12665G-10-5	CAPITAL SOUTHWEST CORP		06/21/2023	Adjustment		(14)	0	0	0	0	0	0	0	0	0	0	(14)	(14)	14	08/01/2028	2.C FE
..15089Q-AL-8	CELANESE US HOLDINGS LLC		08/17/2023	Call @ 97.29		493,235	507,000	509,327	477,064	0	(548)	0	(548)	0	508,380	0	(15,145)	(15,145)	36,377	03/15/2025	2.C FE
..15135B-AW-1	CENTENE CORP		09/14/2023	GOLDMAN MORGAN STANLEY & COMPANY		55,333	67,000	57,075	0	0	399	0	399	0	57,475	0	(2,142)	(2,142)	854	10/15/2030	2.C FE
..16409T-AG-4	CHPRK 1 B - CDO	C.....	09/07/2023	WELLS FARGO SECURITIES LLC		976,600	1,000,000	976,245	1,012,552	0	4,005	0	4,005	0	1,016,557	0	(39,957)	(39,957)	61,273	04/15/2030	1.F FE
..172967-MW-8	CITIGROUP INC		10/28/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	5,546	05/01/2025	1.G FE
..17888H-AA-1	CIVITAS RESOURCES INC		07/24/2023	J P MORGAN SECURITIES ..		219,886	215,000	215,000	0	0	0	0	0	0	215,000	0	4,886	4,886	982	07/01/2028	3.C FE
..19416M-AB-5	PERMIAN RESOURCES OPERATING LLC		09/06/2023	BARCLAYS CAPITAL INC ...		59,210	62,000	58,823	0	0	139	0	139	0	58,961	0	249	249	2,499	07/01/2029	3.C FE
..20848V-AA-3	CONSENSUS CLOUD SOLUTIONS INC		07/25/2023	MORGAN STANLEY & COMPANY		13,020	14,000	13,965	12,915	1,056	4	0	1,060	0	13,975	0	(955)	(955)	658	10/15/2026	4.B FE
..21623P-AG-2	COOK 1 C - CDO		09/07/2023	Ladenburg Thalmann & Co. Inc.		974,200	1,000,000	992,000	1,020,306	0	7,211	0	7,211	0	1,027,517	0	(53,317)	(53,317)	60,359	04/17/2030	1.F FE
..225655-20-8	CRESCENT CAPITAL BDC INC		09/12/2023	Paydown		1,395	1,475	1,475	0	0	0	0	0	0	1,475	0	(80)	(80)	41	05/25/2026	2.C FE
..233046-AN-1	DNKN 211 A21 - RIBS		08/20/2023	Call @ 100.00		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	307	11/20/2051	2.B FE
..251526-CC-1	DEUTSCHE BANK AG (NEW YORK BRANCH)		09/18/2023	BANC OF AMERICA/FIXED INCOME		1,452,000	1,452,000	1,452,000	1,452,000	0	0	0	0	0	1,452,000	0	0	0	32,263	09/18/2024	2.A FE
..25470X-AW-5	DISH DBS CORP		08/08/2023	Various		103,823	109,000	116,630	101,370	11,957	(1,373)	0	10,584	0	111,954	0	(8,132)	(8,132)	4,714	11/15/2024	5.B FE
..29103C-AA-6	EMERALD DEBT MERGER SUB LLC		09/12/2023	BARCLAYS CAPITAL INC ...		110,730	113,000	113,000	0	0	0	0	0	0	113,000	0	(2,270)	(2,270)	1,524	12/15/2030	3.C FE
..30212P-AS-4	EXPEDIA GROUP INC		08/09/2023	Oppenheimer		161,853	161,000	163,413	0	0	(616)	0	(616)	0	162,797	0	(944)	(944)	7,826	05/01/2025	2.C FE
..30313R-AA-7	FS KKR CAPITAL CORP		08/04/2023	Paydown		4,778	5,000	4,679	0	0	61	0	61	0	4,740	0	38	38	103	02/14/2025	2.C FE
..314353-AA-1	FEDERAL EXPRESS CORPORATION 2020-1 PASS		08/20/2023	J P MORGAN SECURITIES ..		253,995	253,995	253,995	253,995	0	0	0	0	0	253,995	0	0	0	4,762	08/20/2035	1.D FE
..315289-AA-6	FERRRELLGAS ESCROW LLC		07/24/2023	Paydown		173,438	185,000	180,838	168,350	13,814	455	0	14,269	0	182,619	0	(9,182)	(9,182)	8,148	04/01/2026	4.B FE
..34528H-AA-2	FORDOR 2018-REV2 A - ABS		07/17/2023	Various		13,284,143	13,312,683	13,287,819	13,287,819	0	(3,676)	0	(3,676)	0	13,284,143	0	0	0	268,893	01/15/2030	1.A FE
..34965K-AA-5	FORTREA HOLDINGS INC		09/12/2023	GOLDMAN		203,455	206,000	206,000	0	0	0	0	0	0	206,000	0	(2,545)	(2,545)	2,093	07/01/2030	3.B FE
..37185L-AM-4	GENESIS ENERGY LP		08/17/2023	ODEON CAPITAL		31,928	33,000	32,423	126,685	0	30	0	30	0	32,453	0	(525)	(525)	1,584	01/15/2027	4.C FE
..376535-AC-4	GLADSTONE CAPITAL CORP		07/13/2023	Various		122,525	130,000	132,402	126,685	0	(269)	0	(269)	0	130,928	0	(8,403)	(8,403)	6,294	01/31/2026	1.G PL
..376546-BO-0	GLADSTONE INVESTMENT CORP		07/31/2023	Ladenburg Thalmann & Co. Inc.		4,329	4,625	4,625	4,625	0	0	0	0	0	4,625	0	(296)	(296)	159	05/01/2026	2.B PL
..376546-B7-5	GLADSTONE INVESTMENT CORP		09/01/2023	Various		5,268	5,300	5,220	0	0	(4)	0	(4)	0	5,217	0	51	51	125	08/01/2028	2.B PL
..389375-AJ-5	GRAY TELEVISION INC		08/07/2023	Various		628,508	698,000	719,737	621,220	87,142	(3,856)	0	83,286	0	704,506	0	(75,997)	(75,997)	42,977	07/15/2026	4.B FE
..427096-AH-5	HERCULES CAPITAL INC		07/26/2023	Various		34,635	40,000	33,718	34,177	0	778	0	778	0	34,954	0	(319)	(319)	895	09/16/2026	2.C FE
..43284M-AB-4	HILTON GRAND VACATIONS BORROWER ESCROW L		09/18/2023	Various		245,100	294,000	245,123	0	0	272	0	272	0	247,195	0	(2,095)	(2,095)	9,667	07/01/2031	4.A FE
..44045A-S0-8	HORIZON TECHNOLOGY FINANCE CORP		09/14/2023	TRUIST SECURITIES, INC.		3,005	3,125	2,862	2,873	0	28	0	28	0	2,901	0	104	104	110	06/15/2027	2.B PL
..444454-AD-4	HUGHES SATELLITE SYSTEMS CORP		07/11/2023	Various		39,453	43,000	41,280	0	0	167	0	167	0	41,447	0	(1,995)	(1,995)	1,016	08/01/2026	3.A FE
..444454-AF-9	HUGHES SATELLITE SYSTEMS CORP		08/30/2023	Wells Fargo Securities, LLC		224,249	254,000	281,168	235,585	37,319	(3,041)	0	34,278	0	269,863	0	(45,614)	(45,614)	17,352	08/01/2026	4.B FE
..46284V-AP-6	IRON MOUNTAIN INC		07/17/2023	BARCLAYS CAPITAL INC ...		20,075	20,000	20,000	0	0	0	0	0	0	20,000	0	75	75	249	02/15/2029	3.C FE
..50077L-AZ-9	KRAFT HEINZ FOODS CO		09/22/2023	BANC OF AMERICA/FIXED INCOME		172,000	200,000	181,880	0	0	60	0	60	0	181,941	0	(9,941)	(9,941)	4,740	10/01/2049	2.B FE
..50190E-AC-8	LCM INVESTMENTS HOLDINGS II LLC		08/23/2023	Various		17,955	18,000	18,000	0	0	0	0	0	0	18,000	0	(45)	(45)	120	08/01/2031	4.B FE
..527298-BP-7	LEVEL 3 FINANCING INC		07/12/2023	Various		311,830	361,000	313,028	178,031	3,860	5,154	0	8,14	0	318,875	0	(7,045)	(7,045)	10,672	03/01/2027	3.B FE
..527298-BQ-5	LEVEL 3 FINANCING INC		07/10/2023	Call @ 98.75		39,628	49,000	33,443	0	0	486	0	486	0	33,928	0	5,699	5,699	1,245	11/15/2029	3.B FE
..53219L-AT-6	LIFEPOINT HEALTH INC		08/08/2023	J P MORGAN SECURITIES ..		1,644,188	1,665,000	1,716,801	1,573,425	118,021	(12,451)	0	105,571	0	1,678,996	0	(34,808)	(34,808)	143,294	04/15/2025	4.B FE
..552953-CD-1	MGM RESORTS INTERNATIONAL		07/31/2023	J P MORGAN SECURITIES ..		86,223	91,000	85,085	0	0	635	0	635	0	85,720	0	502	502	1,765	09/01/2026	4.A FE
..55342U-AJ-3	MPT OPERATING PARTNERSHIP LP		09/22/2023	J P MORGAN SECURITIES ..		11,773	17,000	12,793	0	0	204	0	204	0	12,996	0	(1,224)	(1,224)	513	08/01/2029	3.A FE

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment 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
..56844X-BL-2	SPEAK 2015-1 CR2 - CDO		09/07/2023	BARCLAYS CAPITAL INC		997,810	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(2,190)	(2,190)	61,565	04/20/2029	1.C FE
..57763R-AB-3	MAUSER PACKAGING SOLUTIONS HOLDING CO		08/29/2023	Various		121,791	124,000	124,000	0	0	0	0	0	0	124,000	0	(2,209)	(2,209)	5,432	08/15/2026	4.B FE
..59220*-AA-8	METROPOLITAN LEVERED PARTNERS FUND VIII		07/01/2023	Adjustment		0	0	0	0	0	0	0	0	0	(193,118)	0	193,118	193,118	0	02/21/2028	1.G PL
..599191-AA-1	MILEAGE PLUS HOLDINGS LLC		09/20/2023	Paydown		39,978	39,200	39,225	0	0	(25)	0	(25)	0	39,200	0	778	778	1,287	06/20/2027	2.C FE
..610335-AB-7	MONROE CAPITAL CORP		07/26/2023	INDUSTRIAL AND COMMERCIAL BANK		46,625	50,000	49,721	49,821	0	31	0	31	0	49,852	0	(3,227)	(3,227)	2,263	02/15/2026	2.A PL
..62957H-AJ-4	NABORS INDUSTRIES INC		07/24/2023	GOLDMAN		92,625	95,000	91,675	0	0	149	0	149	0	91,824	0	801	801	4,885	05/15/2027	4.A FE
..63938C-AB-4	NAVIENT CORP		07/05/2023	BARCLAYS CAPITAL INC		36,445	37,000	36,538	35,751	797	125	0	922	0	36,674	0	(229)	(229)	1,522	10/25/2024	3.C FE
..63938C-AE-8	NAVIENT CORP		09/25/2023	Maturity @ 100.00		600,000	600,000	642,115	600,000	13,942	(13,942)	0	0	0	600,000	0	0	0	43,500	09/25/2023	3.C FE
..64132J-AS-4	NEUB 31R CR - CDO	C	09/07/2023	BANC OF AMERICA/FIXED INCOME Ladenburg Thalmann & Co. Inc.		986,380	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(13,620)	(13,620)	62,018	04/20/2031	1.F FE
..652526-60-9	NEUTKEONE INC		09/06/2023	Inc.		6,855	6,925	6,837	6,835	0	33	0	33	0	6,868	0	(13)	(13)	299	08/01/2024	2.A PL
..67077M-BA-5	NUTRIEN LTD	C	07/12/2023	J P MORGAN SECURITIES		2,952,360	3,000,000	2,994,600	0	0	286	0	286	0	2,994,886	0	(42,526)	(42,526)	43,692	03/27/2028	2.B FE
..67575X-AN-1	OCT31 31RR AR - CDO	C	07/20/2023	Paydown MORGAN STANLEY & COMPANY		172,485	172,485	172,485	172,485	0	0	0	0	0	172,485	0	0	0	7,606	07/22/2030	1.A FE
..69073T-AU-7	OWENS-BROOKWAY GLASS CONTAINER INC		07/07/2023	MarketAxess		89,000	89,000	89,000	0	0	0	0	0	0	89,000	0	0	0	824	05/15/2031	4.B FE
..69121K-AE-4	BLUE OWL CAPITAL CORP		07/12/2023	Ladenburg Thalmann & Co. Inc.		8,976	10,000	8,800	8,942	0	144	0	144	0	9,086	0	(110)	(110)	339	07/15/2026	2.C FE
..69181V-30-5	OXFORD SQUARE CAPITAL CORP		09/14/2023	Inc. NOMURA SECURITIES/FIXED INCOME		3,790	3,925	3,925	3,896	0	5	0	5	0	3,902	0	(112)	(112)	184	04/30/2026	2.B PL
..69703P-AE-9	PLMRS 2018-1 B - CDO	C	09/07/2023	Oppenheimer		2,212,943	2,250,000	2,222,629	2,286,153	0	16,735	0	16,735	0	2,302,889	0	(89,946)	(89,946)	136,037	04/18/2031	1.F FE
..708062-AD-6	PENNAINTPARK INVESTMENT CORP		07/24/2023	Various		8,850	10,000	9,944	9,956	0	6	0	6	0	9,962	0	(1,112)	(1,112)	294	11/01/2026	2.B PL
..73688F-AC-6	PORTMAN RIDGE FINANCE CORPORATION		08/04/2023	Jefferies		127,192	139,000	135,873	136,839	0	358	0	358	0	137,197	0	(10,005)	(10,005)	5,179	04/30/2026	2.C PL
..74368C-AP-9	PROTECTIVE LIFE GLOBAL FUNDING		09/21/2023	Various		9,352,655	9,500,000	9,500,000	9,500,000	0	0	0	0	0	9,500,000	0	(147,345)	(147,345)	278,498	04/15/2024	1.D FE
..743815-AE-2	MODIVCARE INC		08/04/2023	BANC OF AMERICA/FIXED INCOME		325,565	363,000	383,305	343,035	29,945	(3,167)	0	26,778	0	369,813	0	(44,248)	(44,248)	15,460	11/15/2025	4.C FE
..74988L-AJ-3	RRAM 3 BR2 - CDO		09/11/2023	J P MORGAN SECURITIES		980,180	1,000,000	972,354	1,009,107	0	4,066	0	4,066	0	1,013,174	0	(32,994)	(32,994)	60,816	01/15/2030	1.F FE
..771049-AA-1	ROBLOX CORP		09/15/2023	BARCLAYS CAPITAL INC		39,360	48,000	40,320	0	0	320	0	320	0	40,640	0	(1,280)	(1,280)	713	05/01/2030	3.B FE
..77342K-AG-5	ROCKT 182 D - CDO		09/07/2023	Call @ 100.00		971,670	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(28,330)	(28,330)	72,432	10/20/2031	2.C FE
..780153-AZ-5	ROYAL CARIBBEAN CRUISES LTD		08/15/2023	0		617,580	584,000	625,329	622,245	0	(11,542)	0	(11,542)	0	610,703	0	(26,703)	(26,703)	100,074	06/01/2025	3.C FE
..78573N-AC-6	SABRE GLBL INC		09/07/2023	0		0	0	0	0	0	0	0	0	0	0	0	0	0	(8,640)	04/15/2025	4.C FE
..78573N-AF-9	SABRE GLBL INC		09/07/2023	0		0	0	0	0	0	0	0	0	0	0	0	0	0	(59,805)	09/01/2025	4.C FE
..78573N-AH-5	SABRE GLBL INC		07/25/2023	Various		221,804	260,000	223,500	0	0	661	0	661	0	224,161	0	(2,357)	(2,357)	17,907	12/15/2027	4.C FE
..80874Y-BG-4	LIGHT AND WONDER INTERNATIONAL INC		08/23/2023	Call @ 100.00		597,613	585,000	602,550	0	0	(6,725)	0	(6,725)	0	595,825	0	(10,825)	(10,825)	45,129	07/01/2025	4.A FE
..81180W-BG-5	SEAGATE HDD CAYMAN	C	09/13/2023	PERSHING DIV OF DLJ SEC LINDING MORGAN STANLEY & COMPANY		43,613	40,000	43,750	0	0	(114)	0	(114)	0	43,636	0	(24)	(24)	3,045	12/01/2032	3.B FE
..82967N-BG-2	SIRIUS XM RADIO INC		07/20/2023	J P MORGAN SECURITIES		263,760	314,000	248,060	0	0	2,338	0	2,338	0	250,398	0	13,362	13,362	7,304	07/01/2030	3.C FE
..82967N-BM-9	SIRIUS XM RADIO INC		07/21/2023	Wells Fargo Securities, LLC		59,200	74,000	56,240	0	0	545	0	545	0	56,785	0	2,415	2,415	1,147	09/01/2031	3.C FE
..83614V-AG-0	SNDPT 29 C1 - CDO	C	09/07/2023	Call @ 100.00		960,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(40,000)	(40,000)	64,458	04/25/2034	1.F FE
..84762L-AU-9	SPECTRUM BRANDS INC		07/20/2023	Various		694,000	694,000	703,816	685,325	8,541	(1,617)	0	6,924	0	692,249	0	1,751	1,751	40,459	07/15/2025	4.B FE
..85172F-AP-4	ONEMAIN FINANCE CORP		08/21/2023	Call @ 100.00		418,000	418,000	423,747	402,848	18,120	(2,968)	0	15,153	0	418,000	0	0	0	19,278	03/15/2024	3.B FE
..852060-AD-4	SPRINT CAPITAL CORP		08/09/2023	Various		359,571	340,000	360,659	0	0	(1,192)	0	(1,192)	0	359,467	0	104	104	16,876	11/15/2028	2.B FE
..85207U-AF-2	SPRINT LLC		09/15/2023	Maturity @ 100.00		1,245,000	1,245,000	1,434,610	1,263,675	24,511	(43,186)	0	(18,675)	0	1,245,000	0	0	0	99,289	09/15/2023	2.B FE
..852234-AP-8	BLOCK INC		07/06/2023	Citigroup (SSB)		32,950	40,000	31,200	0	0	233	0	233	0	31,433	0	1,517	1,517	852	06/01/2031	3.B FE
..855170-AA-4	STAR PARENT INC		09/21/2023	GOLDMAN		64,640	64,000	64,000	0	0	0	0	0	0	64,000	0	640	640	0	10/01/2030	4.B FE
..88033G-DS-6	TENET HEALTHCARE CORP		07/31/2023	GOLDMAN		108,213	110,000	112,475	111,719	0	(852)	0	(852)	0	110,867	0	(2,655)	(2,655)	19	02/01/2027	4.A FE

STATEMENT AS OF SEPTEMBER 30, 2023 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
..885160-AA-9	THOR INDUSTRIES INC .....	.....	07/24/2023	J P MORGAN SECURITIES ..	.....	41,400	48,000	37,920	0	0	426	0	426	0	38,346	0	3,054	3,054	1,499	10/15/2029	4.A FE
..893647-BB-2	TRANSDIGM INC .....	.....	09/18/2023	Call @ 100.00 .....	.....	1,093,000	1,093,000	1,134,610	1,064,309	36,681	(7,990)	0	28,691	0	1,093,000	0	0	0	52,646	06/15/2026	4.C FE
..893647-BS-5	TRANSDIGM INC .....	.....	09/20/2023	INCOME .....	.....	144,520	145,000	145,000	0	0	0	0	0	0	145,000	0	(480)	(480)	623	12/15/2030	4.A FE
..89365D-AB-9	TRANSDIGM UK HOLDINGS PLC	C.....	09/18/2023	Call @ 100.00 .....	.....	712,033	700,000	739,200	687,750	28,792	(8,577)	0	20,215	0	707,965	0	(7,965)	(7,965)	52,405	05/15/2026	4.C FE
..893830-BX-6	TRANSOCEAN INC	C.....	08/15/2023	Paydown .....	.....	20,650	20,650	20,753	0	0	(103)	0	0	0	20,650	0	0	0	979	02/15/2030	4.C FE
..89668Q-AE-8	TRINSEO MATERIALS OPERATING SCA	C.....	08/15/2023	Various .....	.....	380,821	381,000	388,777	311,944	71,357	(2,296)	0	69,061	0	381,005	0	(184)	(184)	15,742	09/01/2025	5.A FE
..90290M-AC-5	US FOODS INC .....	.....	09/25/2023	Call @ 100.00 .....	.....	811,488	799,000	800,749	0	0	(264)	0	0	0	800,485	0	(1,485)	(1,485)	34,683	04/15/2025	3.C FE
..90290M-AH-4	US FOODS INC .....	.....	09/18/2023	Various .....	.....	90,261	90,000	90,000	0	0	0	0	0	0	90,000	0	261	261	0	01/15/2032	4.B FE
..90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS .....	.....	09/03/2023	Paydown .....	.....	190,789	190,789	188,252	189,282	0	1,508	0	0	0	190,789	0	0	0	7,155	03/03/2028	1.F FE
..91324P-EQ-1	UNITEDHEALTH GROUP INC .....	.....	07/19/2023	Citigroup (SSB) .....	.....	3,094,530	3,000,000	2,995,590	2,995,536	0	195	0	195	0	2,995,731	0	98,799	98,799	116,158	02/15/2030	1.F FE
..91327T-AA-9	UNITI GROUP LP .....	.....	09/27/2023	Various .....	.....	205,445	209,000	209,000	0	0	0	0	0	0	209,000	0	(3,555)	(3,555)	11,890	02/15/2028	4.B FE
..913903-AW-0	UNIVERSAL HEALTH SERVICES INC .....	.....	07/12/2023	J P MORGAN SECURITIES ..	.....	44,193	54,000	43,727	0	0	86	0	86	0	43,813	0	380	380	354	10/15/2030	2.C FE
..914906-AS-1	UNIVISION COMMUNICATIONS INC .....	.....	08/21/2023	Various .....	.....	262,700	256,200	252,120	252,120	5,395	1,714	0	7,109	0	259,229	0	3,471	3,471	10,832	02/15/2025	4.A FE
..914906-AU-6	UNIVISION COMMUNICATIONS INC .....	.....	07/31/2023	PERSHING DIV OF DLJ SEC LNDING .....	.....	313,145	322,000	346,605	310,730	25,254	(4,210)	0	21,045	0	331,775	0	(18,630)	(18,630)	14,281	06/01/2027	4.A FE
..92332Y-AA-9	VENTURE GLOBAL LNG INC .....	.....	08/21/2023	Various .....	.....	66,245	66,000	66,000	0	0	0	0	0	0	66,000	0	245	245	970	06/01/2028	3.C FE
..92332Y-AB-7	VENTURE GLOBAL LNG INC .....	.....	09/07/2023	Various .....	.....	73,930	74,000	74,000	0	0	0	0	0	0	74,000	0	(70)	(70)	1,690	06/01/2031	3.C FE
..92343V-ER-1	VERIZON COMMUNICATIONS INC .....	.....	07/20/2023	J P MORGAN SECURITIES .. Wells Fargo Securities, LLC .....	.....	1,313,341	1,366,000	1,474,796	1,440,758	0	(6,855)	0	(6,855)	0	1,433,903	0	(120,562)	(120,562)	49,771	09/21/2028	2.A FE
..92343V-FR-0	VERIZON COMMUNICATIONS INC .....	.....	07/18/2023	Various .....	.....	5,689,508	7,300,000	6,921,254	6,921,254	0	0	0	0	0	6,921,254	0	(1,231,746)	(1,231,746)	127,507	01/20/2031	2.A FE
..92552V-AK-6	VIASAT INC .....	.....	07/31/2023	Various .....	.....	190,729	203,000	204,464	188,283	0	14,718	0	14,718	0	203,000	0	(12,271)	(12,271)	9,889	09/15/2025	4.B FE
..92556H-AD-9	PARAMOUNT GLOBAL .....	.....	07/28/2023	Various .....	.....	53,900	65,000	54,961	0	0	272	0	272	0	55,232	0	(1,333)	(1,333)	1,881	05/19/2032	2.B FE
..92564R-AJ-4	VICI PROPERTIES LP .....	.....	09/22/2023	MARKETAXESS CORPORATION .....	.....	42,842	44,000	43,507	0	0	23	0	23	0	43,530	0	(688)	(688)	1,627	02/01/2027	2.C FE
..92840V-AH-5	VISTRA OPERATIONS COMPANY LLC .....	.....	09/11/2023	Various .....	.....	64,590	74,000	65,675	0	0	362	0	362	0	66,037	0	(1,447)	(1,447)	1,167	05/01/2029	3.B FE
..92933B-AT-1	WMG ACQUISITION CORP .....	.....	09/14/2023	BARCLAYS CAPITAL INC .. BANC OF AMERICA/FIXED INCOME .....	.....	65,455	76,000	63,840	0	0	753	0	753	0	64,593	0	862	862	2,272	12/01/2029	3.B FE
..96949V-AL-7	WILLIAMS SCOTSMAN INC .....	.....	09/18/2023	BANC OF AMERICA/FIXED INCOME .....	.....	53,133	53,000	53,000	0	0	0	0	0	0	53,000	0	133	133	0	10/01/2031	4.B FE
..98379J-AA-3	RXO INC .....	.....	07/12/2023	INCOME .....	.....	225,775	220,000	217,839	217,911	0	204	0	204	0	218,115	0	7,660	7,660	11,871	11/15/2027	3.A FE
..98379K-AB-8	XPO INC .....	.....	07/06/2023	Jefferies .....	.....	242,856	245,000	244,813	0	0	2	0	2	0	244,815	0	(1,959)	(1,959)	2,231	06/01/2031	3.C FE
1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						96,364,537	101,930,351	101,680,347	90,495,795	1,657,451	(77,954)	0	1,579,496	0	101,198,619	0	(4,904,796)	(4,904,796)	3,429,411	XXX	XXX
..000000-00-0	OPTIV .....	.....	07/31/2023	Jefferies & Co Bank Debt .....	.....	292,663	305,302	294,616	0	0	279	0	279	0	294,895	0	(2,232)	(2,232)	(531)	08/17/2026	4.C FE
..000000-00-0	GREYSTAR .....	.....	08/17/2023	J.P. MORGAN SECURITIES LLC .....	.....	96,389	97,240	95,782	0	0	3	0	3	0	95,785	0	605	605	122	08/07/2030	3.C FE
..000000-00-0	TENNECO INC .....	.....	08/15/2023	Unknown .....	.....	30,600	30,600	30,600	0	0	0	0	0	0	30,600	0	0	0	0	11/17/2028	4.A FE
..00435C-AH-1	ACCESS CIG LLC .....	.....	08/18/2023	Redemption @ 100.00 .....	.....	241,806	241,806	239,566	0	0	201	0	201	0	239,767	0	2,039	2,039	13,748	02/27/2025	4.B FE
..00435C-AS-7	ACCESS CIG LLC .....	.....	09/19/2023	Nomura .....	.....	46,391	46,800	45,630	0	0	1,170	0	1,170	0	46,800	0	(410)	(410)	134	08/15/2028	4.B FE
..00488P-AQ-8	ACRISURE LLC .....	.....	06/30/2023	Redemption @ 100.00 .....	.....	(25)	(25)	(25)	0	0	0	0	0	0	(25)	0	0	0	0	02/15/2027	4.B FE
..00775K-AE-8	ADVISOR GROUP INC .....	.....	08/11/2023	Unknown .....	.....	232,290	231,401	232,290	0	0	0	0	0	0	232,290	0	0	0	1,187	07/31/2026	4.A FE
..02376C-BJ-3	AMERICA ADVANTAGE LOYALTY .....	.....	07/20/2023	Redemption @ 100.00 .....	.....	30,635	30,635	30,903	0	0	(10)	0	(10)	0	30,893	0	(258)	(258)	691	04/20/2028	3.B FE
..04621H-AS-2	ASSUREDPARTNERS INC .....	.....	09/29/2023	Redemption @ 100.00 .....	.....	56	56	56	0	0	0	0	0	0	56	0	0	0	0	02/12/2027	4.B FE
..04686R-AB-9	VVC HOLDING CORP .....	.....	09/29/2023	Various .....	.....	53,105	54,598	49,412	0	0	266	0	266	0	49,677	0	3,428	3,428	1,348	02/15/2029	4.B FE
..04686R-AC-7	VVC HOLDING CORP .....	.....	05/23/2023	Adjustment .....	.....	(12,723)	(13,535)	0	0	0	0	0	0	0	0	0	(12,723)	(12,723)	(1,309)	02/15/2029	4.B FE
..05603Q-AB-8	BR Financial Holdings, LLC Revolver 8/20 .....	.....	09/27/2023	Redemption @ 100.00 .....	.....	166,833	166,833	162,662	0	0	69	0	69	0	162,732	0	4,101	4,101	55	08/18/2027	2.C Z
..05603Q-AC-6	BR Financial Holdings, LLC Term Loan 8/2 .....	.....	09/29/2023	Redemption @ 100.00 .....	.....	5,214	5,214	5,083	0	0	3	0	3	0	5,086	0	127	127	0	08/18/2027	2.C Z

STATEMENT AS OF SEPTEMBER 30, 2023 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
..05988H-AE-7	BOXER PARENT CO INC		07/11/2023	Redemption @ 100.00		2,784	2,784	2,756	0	0	1	0	1	0	2,756	0	27	27	6	10/02/2025	4.C FE
..10637#-AA-4	BREAKWATER CREDIT OPPORTUNITIES FUND II		09/08/2023	Redemption @ 100.00		29,921	29,921	29,621	29,732	0	52	0	52	0	29,784	0	137	137	1,603	06/30/2025	2.B PL
..15477B-AB-3	CDK GLOBAL INC.		09/19/2023	Bank of America		224,840	224,000	224,000	0	0	0	0	0	0	224,000	0	840	840	0	07/06/2029	4.B FE
..16115E-AQ-0	CHART INDUSTRIES INC		09/29/2023	Redemption @ 100.00		407	407	408	0	0	0	0	0	0	408	0	(1)	(1)	4	03/15/2030	4.A FE
..23833E-AW-4	DAVE & BUSTER'S		07/13/2023	Deutsche Bank		89,592	89,816	90,055	0	0	(239)	0	(239)	0	89,816	0	(225)	(225)	0	06/29/2029	4.B FE
..24736C-BS-2	DELTA SKYMILES		07/20/2023	Redemption @ 100.00		26,283	26,283	27,203	0	0	(26)	0	(26)	0	27,177	0	(894)	(894)	423	10/20/2027	2.B FE
..27943U-AK-2	EDELMAN FINANCIAL HOLDINGS II INC		09/29/2023	Redemption @ 100.00		326	326	303	0	0	2	0	2	0	304	0	22	22	13	04/07/2028	4.B FE
..42236W-AU-1	HEARTLAND DENTAL		09/29/2023	Redemption @ 100.00		78	78	75	0	0	0	0	0	0	75	0	2	2	0	04/28/2028	4.B FE
..57763T-AB-9	BIWAY		07/05/2023	Redemption @ 100.00		313	313	307	0	0	0	0	0	0	307	0	6	6	4	08/14/2026	4.B FE
..58063D-AC-7	MCGRW HILL LLC		07/10/2023	Various		112,810	119,376	112,512	0	0	104	0	104	0	112,616	0	194	194	1,561	07/28/2028	4.B FE
..59190*-AA-4	METROPOLITAN FINANCING VI LLC		08/25/2023	Redemption @ 100.00		136,480	136,130	136,130	136,130	0	0	0	0	0	136,130	0	350	350	11,840	08/02/2024	1.G PL
..59921P-AB-2	UNITED AIRLINES		09/20/2023	Redemption @ 100.00		42,614	42,614	44,052	0	0	(132)	0	(132)	0	43,920	0	(1,306)	(1,306)	1,965	06/21/2027	2.C FE
..63939W-AG-8	NAVIGURE		06/30/2023	Redemption @ 100.00		357	357	358	0	0	0	0	0	0	358	0	0	0	4	10/22/2026	4.B FE
..64072U-AM-4	CSC HOLDINGS LLC		06/15/2023	J.P. MORGAN SECURITIES LLC		0	0	0	0	0	0	0	0	0	0	0	0	0	116	01/18/2028	4.B FE
..71677H-AL-9	PETSMART INC		07/28/2023	Redemption @ 100.00		333	333	326	0	0	0	0	0	0	326	0	6	6	7	02/11/2028	4.A FE
..78397G-AF-8	KISSNER		09/19/2023	WELLS FARGO		71,751	71,751	71,213	0	0	23	0	23	0	71,236	0	515	515	(428)	03/16/2027	4.C FE
..78571Y-BG-4	SABRE HOLDINGS		09/29/2023	Redemption @ 100.00		237	237	183	0	0	2	0	2	0	186	0	51	51	4	12/17/2027	4.C FE
..816194-AV-6	SELECT MEDICAL CORP		07/31/2023	Redemption @ 100.00		140,000	140,000	140,088	0	0	(2)	0	(2)	0	140,086	0	(86)	(86)	1,228	03/06/2025	3.C FE
..89364M-BZ-6	TRANSIGM GROUP INC		09/29/2023	Redemption @ 100.00		401	401	402	0	0	0	0	0	0	401	0	0	0	4	08/24/2028	4.A FE
..90385K-AK-7	ULTIMATE SOFTWARE GROUP INC THE		07/11/2023	Redemption @ 100.00		1,188	1,188	1,144	0	0	1	0	1	0	1,145	0	44	44	13	05/04/2026	4.C FE
..914908-BC-1	UNIVISION COMMUNICATIONS INC		09/29/2023	Redemption @ 100.00		702	702	702	0	0	0	0	0	0	702	0	0	0	0	03/15/2026	4.A FE
..92531H-AD-9	VERSCEND HOLDING CORP		09/29/2023	Redemption @ 100.00		3,185	3,185	3,177	0	0	1	0	1	0	3,178	0	7	7	107	08/27/2025	4.A FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						2,067,833	2,092,523	2,071,587	165,861	0	1,767	0	1,767	0	2,073,465	0	(5,632)	(5,632)	33,919	XXX	XXX
2509999997. Total - Bonds - Part 4						126,998,410	132,927,087	132,619,432	92,770,029	1,657,451	(73,723)	0	1,583,728	0	132,139,034	0	(5,211,337)	(5,211,337)	3,726,094	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						126,998,410	132,927,087	132,619,432	92,770,029	1,657,451	(73,723)	0	1,583,728	0	132,139,034	0	(5,211,337)	(5,211,337)	3,726,094	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						126,998,410	XXX	132,619,432	92,770,029	1,657,451	(73,723)	0	1,583,728	0	132,139,034	0	(5,211,337)	(5,211,337)	3,726,094	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]

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
.....	UNITED STATES TREASURY .....	.....	09/26/2023	0.000	12/14/2023	8,902,014	0	10,744
.....	UNITED STATES TREASURY .....	.....	09/29/2023	0.000	12/21/2023	4,940,357	0	1,473
.....	UNITED STATES TREASURY .....	.....	08/31/2023	0.000	10/03/2023	1,999,416	0	9,059
.....	UNITED STATES TREASURY .....	.....	08/16/2023	0.000	10/10/2023	3,095,916	0	20,875
.....	UNITED STATES TREASURY .....	.....	09/26/2023	0.000	11/07/2023	1,690,763	0	3,923
.....	UNITED STATES TREASURY .....	.....	09/28/2023	0.000	11/21/2023	1,984,966	0	884
.....	UNITED STATES TREASURY .....	.....	09/26/2023	0.000	11/28/2023	1,983,019	0	1,464
.....	UNITED STATES TREASURY .....	.....	09/28/2023	0.000	12/19/2023	1,976,706	0	885
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						26,573,156	0	49,306
0109999999. Total - U.S. Government Bonds						26,573,156	0	49,306
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						26,573,156	0	49,306
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						26,573,156	0	49,306
31846V-41-9	FIRST AMER:TRS OBG V	SD.....	09/05/2023	5.090 .....	.....	0	0	0
94975H-29-6	ALLSPRING:TRS+ MM I	SD.....	08/02/2023	5.200 .....	.....	0	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						0	0	0
262006-20-8	DREYFUS GVT CSH MGT INST .....	.....	09/29/2023	5.210 .....	.....	16,588,353	83,312	9,470
31846V-10-4	FIRST AMER:INS PRM OBL Y	SD.....	08/03/2021	5.050 .....	.....	2,188	9	74
8309999999. Subtotal - All Other Money Market Mutual Funds						16,590,541	83,321	9,544
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
8609999999 - Total Cash Equivalents						43,163,697	83,322	58,850