



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2026

OF THE CONDITION AND AFFAIRS OF THE

ARCH MORTGAGE GUARANTY COMPANY

NAIC Group Code 1279 (Current) 1279 (Prior) NAIC Company Code 18732 Employer's ID Number 39-1080973

Organized under the Laws of Wisconsin, State of Domicile or Port of Entry WI

Country of Domicile United States of America

Incorporated/Organized 12/21/1966 Commenced Business 05/01/1967

Statutory Home Office 8040 Excelsior Drive, Suite 400 (Street and Number) Madison, WI, US 53717 (City or Town, State, Country and Zip Code)

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

Mail Address Post Office Box 20597 (Street and Number or P.O. Box) Greensboro, NC, US 27420 (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 (City or Town, State, Country and Zip Code) 800-334-8966 (Area Code) (Telephone Number)

Internet Website Address www.archmi.com

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

OFFICERS

President & Chief Executive Officer Robert Michael Schmeiser Executive Vice President & Chief Financial Officer Thomas Harrison Jeter Vice President & Secretary Tracy Teri Willis Senior Vice President & Controller David Lee Dixon

OTHER

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

DIRECTORS OR TRUSTEES

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

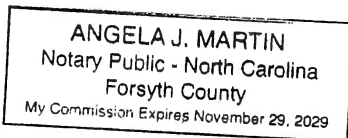
State of North Carolina County of Guilford SS

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.

Signatures of Robert Michael Schmeiser, Tracy Teri Willis, and Thomas Harrison Jeter with their titles: President & Chief Executive Officer, Vice President & Secretary, and Executive Vice President & Chief Financial Officer.

Subscribed and sworn to before me this 13th day of May, 2026 Angela J. Martin

Angela J. Martin Notary Public 11/29/2029



- 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 MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY 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	40,357,018	0	40,357,018	41,068,017
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	0	0	0	0
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$0 encumbrances)	0	0	0	0
5. Cash (\$639,760), cash equivalents (\$1,790,605) and short-term investments (\$0)	2,430,365	0	2,430,365	1,920,682
6. Contract loans (including \$0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	0	0	0	0
9. Receivables for securities	0	0	0	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)	42,787,383	0	42,787,383	42,988,699
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	311,717	0	311,717	373,212
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	308,043	0	308,043	158,091
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	0	0	0	0
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	99,359	0	99,359	183,581
18.2 Net deferred tax asset	0	0	0	0
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	294,201	0	294,201	294,844
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	5,721,868	5,657,222	64,646	12,413
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	49,522,571	5,657,222	43,865,349	44,010,840
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	49,522,571	5,657,222	43,865,349	44,010,840
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. Licenses purchased	5,635,000	5,635,000	0	0
2502. Other assets	88	0	88	23
2503. State premium tax recoverable	64,558	0	64,558	12,390
2598. Summary of remaining write-ins for Line 25 from overflow page	22,222	22,222	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	5,721,868	5,657,222	64,646	12,413

STATEMENT AS OF MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$4,552)	1,135,859	1,077,531
2. Reinsurance payable on paid losses and loss adjustment expenses	0	0
3. Loss adjustment expenses	64,000	49,542
4. Commissions payable, contingent commissions and other similar charges	0	0
5. Other expenses (excluding taxes, licenses and fees)	216	7,995
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	4,410	4,566
7.1 Current federal and foreign income taxes (including \$0 on realized capital gains (losses))	0	0
7.2 Net deferred tax liability	0	0
8. Borrowed money \$0 and interest thereon \$0	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$2,401,062 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)	635,686	651,706
10. Advance premium	1,461	1,758
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	240,325	662,454
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	0	0
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	269,380	232,389
20. Derivatives	0	0
21. Payable for securities	0	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	1,043,108	688,818
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,394,445	3,376,759
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	3,394,445	3,376,759
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	3,000,000	3,000,000
31. Preferred capital stock	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	7,500,000	7,500,000
34. Gross paid in and contributed surplus	79,845,107	79,845,107
35. Unassigned funds (surplus)	(49,874,203)	(49,711,026)
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)	40,470,904	40,634,081
38. Totals (Page 2, Line 28, Col. 3)	43,865,349	44,010,840
DETAILS OF WRITE-INS		
2501. Statutory contingency reserve	1,016,839	669,303
2502. Premium refund reserve	26,269	19,515
2503.		
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)	1,043,108	688,818
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT AS OF MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 2,033,331)	2,262,143	1,724,204	6,851,080
1.2 Assumed (written \$ 0)	0	0	0
1.3 Ceded (written \$ 1,354,280)	1,567,072	1,461,563	6,491,213
1.4 Net (written \$ 679,051)	695,071	262,641	359,867
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 4,552):			
2.1 Direct	441,949	118,317	1,226,657
2.2 Assumed	0	0	0
2.3 Ceded	360,659	106,485	135,004
2.4 Net	81,290	11,832	1,091,653
3. Loss adjustment expenses incurred	16,761	5,100	27,490
4. Other underwriting expenses incurred	487,328	274,825	1,311,610
5. Aggregate write-ins for underwriting deductions	347,536	122,926	(846,835)
6. Total underwriting deductions (Lines 2 through 5)	932,915	414,683	1,583,918
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(237,844)	(152,042)	(1,224,051)
INVESTMENT INCOME			
9. Net investment income earned	354,604	332,026	912,905
10. Net realized capital gains (losses) less capital gains tax of \$ (44,096)	(165,884)	(64,529)	(84,219)
11. Net investment gain (loss) (Lines 9 + 10)	188,720	267,497	828,686
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	0	0	0
15. Total other income (Lines 12 through 14)	0	0	0
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(49,124)	115,455	(395,365)
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)	(49,124)	115,455	(395,365)
19. Federal and foreign income taxes incurred	122,386	59,439	(229,608)
20. Net income (Line 18 minus Line 19)(to Line 22)	(171,510)	56,016	(165,757)
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	40,634,081	40,830,393	40,830,393
22. Net income (from Line 20)	(171,510)	56,016	(165,757)
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ 0	0	0	0
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	0	0	0
27. Change in nonadmitted assets	8,333	(15,000)	(30,555)
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	0	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)	(163,177)	41,016	(196,312)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	40,470,904	40,871,409	40,634,081
DETAILS OF WRITE-INS			
0501. Addition to the contingency reserve	347,536	131,321	179,933
0502. Release of the contingency reserve per 120 month statutory holding period	0	(8,395)	(33,579)
0503. Release of the contingency reserve due to excess losses	0	0	(993,189)
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)	347,536	122,926	(846,835)
1401.			
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)	0	0	0
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 MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY 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	113,427	208,650	562,655
2. Net investment income	417,316	348,816	841,860
3. Miscellaneous income	0	0	0
4. Total (Lines 1 to 3)	530,743	557,466	1,404,515
5. Benefit and loss related payments	22,962	0	136,493
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	1,192,638	374,080	1,370,301
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses)	(5,932)	0	(203,830)
10. Total (Lines 5 through 9)	1,209,668	374,080	1,302,964
11. Net cash from operations (Line 4 minus Line 10)	(678,925)	183,386	101,551
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	7,736,437	6,985,669	19,202,079
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	0	4,733,444	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	7,736,437	11,719,113	19,202,079
13. Cost of investments acquired (long-term only):			
13.1 Bonds	7,236,636	7,161,156	17,773,941
13.2 Stocks	0	0	0
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	4,744,801	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	7,236,636	11,905,957	17,773,941
14. Net increase/(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)	499,801	(186,844)	1,428,138
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	688,806	(82,765)	(79,684)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	688,806	(82,765)	(79,684)
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)	509,682	(86,223)	1,450,005
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,920,682	470,677	470,677
19.2 End of period (Line 18 plus Line 19.1)	2,430,365	384,454	1,920,682
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. Change in contingency reserve	(347,536)	(122,926)	846,835

STATEMENT AS OF MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY COMPANY
NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Arch Mortgage Guaranty 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 #	2026	2025
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ (171,510)	\$ (165,757)
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP: Change in contingency reserve	58	4	5	\$ (347,536)	\$ 846,835
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 176,026	\$ (1,012,592)
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 40,470,904	\$ 40,634,081
(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	\$ 40,470,904	\$ 40,634,081

C. Accounting Policy

(2) Basis for Bonds and Amortization Schedule

Effective January 1, 2025, the NAIC adopted the principles-based bond definition of a bond which shall be defined as any security representing a creditor relationship, whereby there is a fixed schedule for one or more future payments which qualifies as either an issuer credit obligation or an asset-backed security. Determining whether a security represents a creditor relationship should consider its substance, rather than solely the legal form of the instrument. A security that in substance possesses equity-like characteristics or represents an ownership interest in the issuer does not represent a creditor relationship.

Securities held at the effective date of the transition were assessed to determine if they qualified within the bond definition for reporting on Schedule D-1. Based upon this assessment, all investments reported on Schedule D-1 Long-Term Bonds as of December 31, 2024, qualify as bonds under the principles-based bond concepts as of January 1, 2025.

Bonds are reported at amortized cost or the lower of amortized cost or fair value based on the security's rating as prescribed by the NAIC, in accordance with the Purposes and Procedures Manual of the Securities Valuation Office of the NAIC ("SVO"). Bonds which are medium quality or below (a designation 3, 4, 5 or 6) are stated at the lower of amortized cost or fair value. Bond discount is accreted and bond premium is amortized into income using the scientific method.

The Company quarterly reviews its investments to determine whether a decline in fair value below the amortized cost basis is other than temporary. The Company's process for identifying declines in the fair value of investments that are other than temporary involves consideration of several factors. These factors include (i) the time period in which there has been a significant decline in value, (ii) an analysis of the liquidity, business prospects and overall financial condition of the issuer, (iii) the significance of the decline and (iv) the Company's intent and ability to hold the investment for a sufficient period of time for the value to recover. Where the Company's analysis of the above factors results in the conclusion that declines in fair values are other than temporary, the cost of the securities is written down to fair value and the reduction in value is reflected as a realized loss. The new cost basis would not be changed for subsequent recoveries in fair value.

(6) Basis for Loan-Backed Securities and Adjustment Methodology

Asset-backed securities are stated at either amortized cost or the lower of amortized cost or fair value. The retrospective adjustment method is used to value all securities except for interest-only securities, which are valued using the prospective method. In cases where a security has been impaired or if its rating is "AA" or below the prospective method may also be used.

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

Not Applicable

NOTE 4 Discontinued Operations

Not Applicable

STATEMENT AS OF MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY COMPANY
NOTES TO FINANCIAL STATEMENTS

NOTE 5 Investments

D. Asset-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

Prepayment assumptions for single class, multi-class mortgage-back and asset-backed securities are provided by Clearwater Analytics. Clearwater sources cash flow information from both BlackRock and Moody's.

(2) OTTI recognized 1st Quarter

Not Applicable

(3) Recognized OTTI Securities

Not Applicable

(4) All Impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a) The aggregate amount of unrealized losses:

1. Less than 12 Months	\$	-
2. 12 Months or Longer	\$	-

b) The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$	-
2. 12 Months or Longer	\$	-

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

In accordance with SSAP No. 43, Loan-backed and Structured Securities, 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

L. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b. Collateral held under security lending agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
c. Subject to repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
d. Subject to reverse repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
e. Subject to dollar repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
f. Subject to dollar reverse repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
g. Placed under option contracts	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
i. FHLB capital stock	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
j. On deposit with states	\$ 2,847,906	\$ -	\$ -	\$ -	\$ 2,847,906	\$ 2,847,723	\$ 183
k. On deposit with other regulatory bodies	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
m. Pledged as collateral not captured in other categories	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
n. Other restricted assets	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
o. Collateral assets received and on balance sheet	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
p. Assets held under modco reinsurance agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
q. Assets held under funds withheld reinsurance agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
r. Total restricted assets (Sum of a through q)	\$ 2,847,906	\$ -	\$ -	\$ -	\$ 2,847,906	\$ 2,847,723	\$ 183

(a) Subset of Column 1

(b) Subset of Column 3

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year						
	8 Total Non-admitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage		12 Reported in General Interrogatories	13 Difference from Note and GI	14 GI Ref
			10 Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)			
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	0.000%	0.000%	XXX	XXX	XXX
b. Collateral held under security lending agreements	\$ -	\$ -	0.000%	0.000%	\$ -	\$ -	25.04 + 25.05
c. Subject to repurchase agreements	\$ -	\$ -	0.000%	0.000%	\$ -	\$ -	26.21
d. Subject to reverse repurchase agreements	\$ -	\$ -	0.000%	0.000%	\$ -	\$ -	26.22
e. Subject to dollar repurchase agreements	\$ -	\$ -	0.000%	0.000%	\$ -	\$ -	26.23
f. Subject to dollar reverse repurchase agreements	\$ -	\$ -	0.000%	0.000%	\$ -	\$ -	26.24
g. Placed under option contracts	\$ -	\$ -	0.000%	0.000%	\$ -	\$ -	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	\$ -	\$ -	0.000%	0.000%	\$ -	\$ -	26.26
i. FHLB capital stock	\$ -	\$ -	0.000%	0.000%	\$ -	\$ -	26.27
j. On deposit with states	\$ -	\$ 2,847,906	5.751%	6.492%	\$ -	\$ -	26.28
k. On deposit with other regulatory bodies	\$ -	\$ -	0.000%	0.000%	\$ -	\$ -	26.29
l. Pledged collateral to FHLB (including assets backing funding agreements)	\$ -	\$ -	0.000%	0.000%	\$ -	\$ -	26.31
m. Pledged as collateral not captured in other categories	\$ -	\$ -	0.000%	0.000%	\$ -	\$ -	26.30
n. Other restricted assets	\$ -	\$ -	0.000%	0.000%	\$ -	\$ -	26.32
o. Collateral assets received and on balance sheet	\$ -	\$ -	0.000%	0.000%	XXX	XXX	XXX
p. Assets held under modco reinsurance agreements	\$ -	\$ -	0.000%	0.000%	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements	\$ -	\$ -	0.000%	0.000%	XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	\$ -	\$ 2,847,906	5.751%	6.492%	XXX	XXX	XXX

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

GI Reference	Difference between Note and GI (Per Column 13 above)	Explanation
25.04 + 25.05	\$ -	
26.21	\$ -	
26.22	\$ -	
26.23	\$ -	
26.24	\$ -	
26.25	\$ -	
26.26	\$ -	
26.27	\$ -	
26.28	\$ -	
26.29	\$ -	
26.31	\$ -	
26.30	\$ -	
26.32	\$ -	

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance (excluding Modco/FWH) and Derivatives, Are Reported in the Aggregate)
Not Applicable

3. Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance (exclude Modco/FWH) and Derivatives, Are Reported in the Aggregate)
Not Applicable

4. Collateral Received and Assets Held under Modco/Funds Withheld (FWH) Reinsurance Agreements Reflected as Assets Within the Reporting Entity's Financial Statements
Not Applicable

5. Disclose whether any of the assets held as collateral or under modified coinsurance (Modco) or funds withheld reinsurance (FWH) agreements have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer). For example, if the insurance reporting entity has used these assets as the collateral in a securities lending agreement, a repo transaction, pledged as collateral to the FHLB, etc. (For Modco/FWH assets, items pledged on behalf of the reinsurer shall not be captured.)
Not Applicable

M. Working Capital Finance Investments
Not Applicable

N. Offsetting and Netting of Assets and Liabilities
Not Applicable

R. Reporting Entity's Share of Cash Pool by Asset Type
Not Applicable

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

STATEMENT AS OF MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY COMPANY
NOTES TO FINANCIAL STATEMENTS

NOTE 7 Investment Income
 No significant changes

NOTE 8 Derivative Instruments
 Not Applicable

NOTE 9 Income Taxes
 No significant changes

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

D. Amount Due From Or To Related Parties

At March 31, 2026, the Company reported a receivable of \$294,201 and a payable of (\$269,381) from/to affiliated companies. Details of the balances are:

Arch Mortgage Insurance Company \$285,338; United Guaranty Residential Insurance Company \$8,863; Arch U.S. MI Services, Inc. (\$261,106); Arch Investment Management Ltd. (\$8,275)

At December 31, 2025, the Company reported a receivable of \$294,844 and a payable of (\$232,389) from/to affiliated companies. Details of the balances are:

Arch Mortgage Insurance Company \$294,467; United Guaranty Residential Insurance Company \$377; Arch U.S. MI Services, Inc. (\$223,967); Arch Investment Management Ltd. (\$8,422).

Intercompany balances are settled monthly.

NOTE 11 Debt

B. FHLB (Federal Home Loan Bank) Agreements
 Not Applicable

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
 No significant changes

NOTE 14 Liabilities, Contingencies and Assessments
 No significant changes

NOTE 15 Leases
 Not Applicable

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

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

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

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

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Exempt MM Mutual Fund	\$ -	\$ -	\$ -	\$ -	\$ -
Other MM Mutual Fund	\$ 1,790,605	\$ -	\$ -	\$ -	\$ 1,790,605
Total assets at fair value/NAV	\$ 1,790,605	\$ -	\$ -	\$ -	\$ 1,790,605

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

At March 31, 2026, 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 March 31, 2026.

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

In accordance with SSAP 100, 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.

STATEMENT AS OF MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY COMPANY
NOTES TO FINANCIAL STATEMENTS

(5) Fair Value Disclosures
 Not Applicable

B. Fair Value Reporting under SSAP 100 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)
Issuer Credit Obligations	\$ 40,173,659	\$ 40,357,018	\$ 37,675,048	\$ 2,498,611	\$ -	\$ -	\$ -
Cash, Cash Equivalents and Short-Term Investments	\$ 2,430,365	\$ 2,430,365	\$ 2,430,365	\$ -	\$ -	\$ -	\$ -

D. Not Practicable to Estimate Fair Value
 Not Applicable

E. NAV Practical Expedient Investments
 Not Applicable

NOTE 21 Other Items

A. Unusual or Infrequent Items
 On January 23, 2026, the Company received notice from the North Carolina Department of Insurance ("NCDOI") that a full-scope statutory examination will be conducted for the years 2021-2025, commencing in the third quarter of 2026. The examination will be led by the NCDOI in a coordinated effort with the Department.

NOTE 22 Events Subsequent

Subsequent events have been considered through May 14, 2026 for these statutory financial statements which are to be issued on May 14, 2026.

Type I – Recognized Subsequent Events:
 Not Applicable

Type II – Nonrecognized Subsequent Events:
 Not Applicable

NOTE 23 Reinsurance

No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

F. Risk Sharing Provisions of the Affordable Care Act

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

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses
 Incurred loss and loss adjustment expenses attributable to insured events of prior years increased by \$85 thousand and decreased by \$19 thousand for the three months ended March 31, 2026 and 2025, 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

NOTES TO FINANCIAL STATEMENTS

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 MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
 If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 947484
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 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? Yes [] No [X] N/A []
 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. 12/31/2025
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2020
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/26/2022
- 6.4 By what department or departments?
 Wisconsin Office of the Commissioner of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

STATEMENT AS OF MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY 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? Yes [X] No []
- (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.
- 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
- 13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No [X]
- 13.2 If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 13.21 Bonds | \$ 0 | \$ 0 |
| 13.22 Preferred Stock | \$ 0 | \$ 0 |
| 13.23 Common Stock | \$ 0 | \$ 0 |
| 13.24 Short-Term Investments | \$ 0 | \$ 0 |
| 13.25 Mortgage Loans on Real Estate | \$ 0 | \$ 0 |
| 13.26 All Other | \$ 0 | \$ 0 |
| 13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26) | \$ 0 | \$ 0 |
| 13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above | \$ 0 | \$ 0 |
- 14.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [X]
- 14.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A [X]
If no, attach a description with this statement.
15. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
- 15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
- 15.3 Total payable for securities lending reported on the liability page. \$ 0

STATEMENT AS OF MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY COMPANY
GENERAL INTERROGATORIES

16. 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 []
- 16.1 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

- 16.2 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)

- 16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [] No [X]
- 16.4 If yes, give full information relating thereto:

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

- 16.5 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. This includes both primary and sub-advisors. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

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

16.5097 For those firms/individuals listed in the table for Question 16.5, 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 [] N/A [X]

16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No [] N/A [X]

- 16.6 For those firms or individuals listed in the table for 16.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed DS.....
.....	Arch Investment Management Ltd. ....	.....	.....

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

.....

18. 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]

STATEMENT AS OF MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY COMPANY
GENERAL INTERROGATORIES

19. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
- a. The security was either:
 - i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
 - ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").
 - b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
 - c. The NAIC Designation and NAIC Designation Category were 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, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
 - d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.
- Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? Yes [] No []
20. 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 []

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

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

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:

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

5. Operating Percentages:

5.1 A&H loss percent0.000 %

5.2 A&H cost containment percent0.000 %

5.3 A&H expense percent excluding cost containment expenses0.000 %

6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date\$.....0

6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]

6.4 If yes, please provide the balance of the funds administered as of the reporting date\$.....0

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
NONE						

STATEMENT AS OF MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

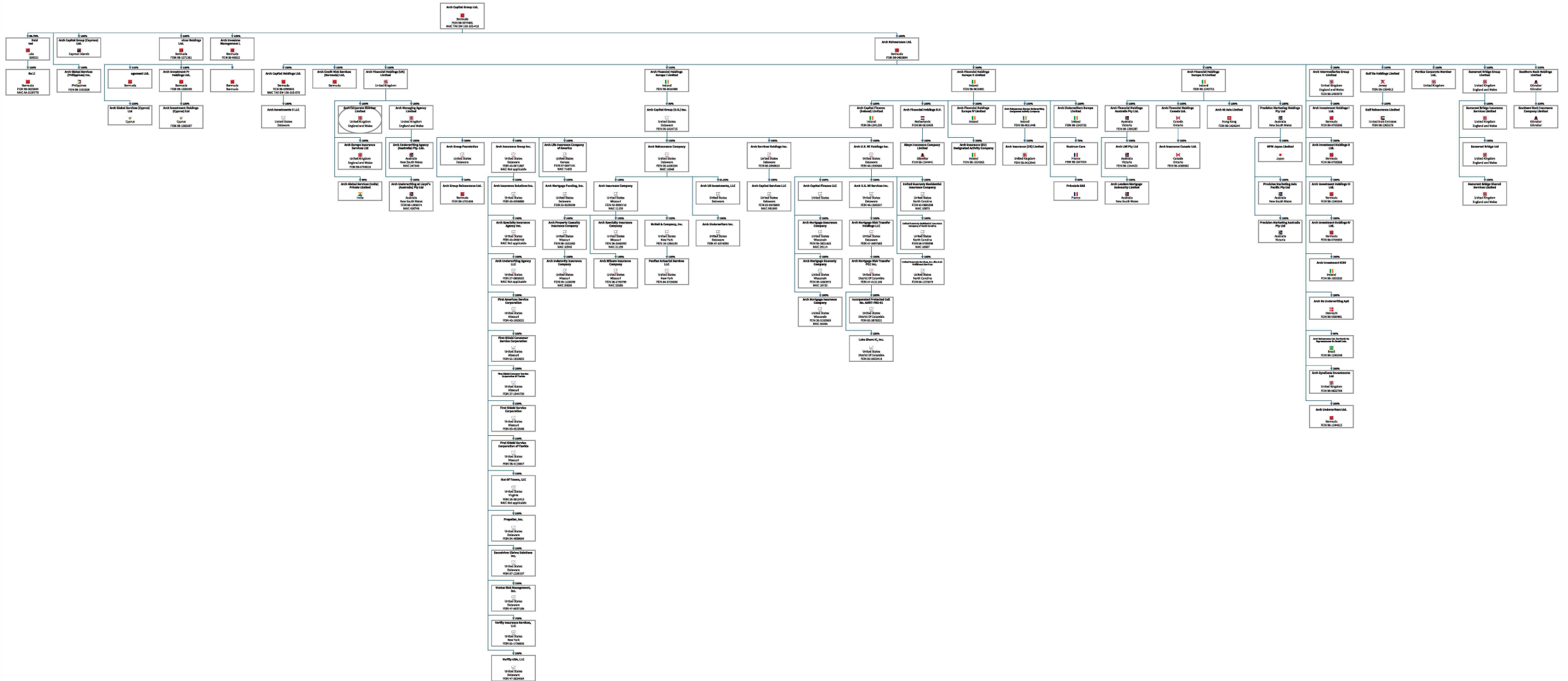
States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama	AL	L	3,474	0	0	0	0
2. Alaska	AK	L	0	0	0	0	0
3. Arizona	AZ	L	24,217	21,084	0	0	0
4. Arkansas	AR	L	578,872	56,016	0	0	4,162
5. California	CA	L	282,039	304,630	0	0	609,669
6. Colorado	CO	L	17,904	19,154	0	0	84,074
7. Connecticut	CT	L	3,876	5,966	0	0	0
8. Delaware	DE	L	159	159	0	0	0
9. District of Columbia	DC	L	4,351	4,795	0	0	0
10. Florida	FL	L	14,747	17,177	0	0	127,743
11. Georgia	GA	L	19,403	23,481	0	0	20,055
12. Hawaii	HI	L	20,160	16,718	0	0	0
13. Idaho	ID	L	4,160	2,081	0	0	56,787
14. Illinois	IL	L	62,419	43,565	0	0	0
15. Indiana	IN	L	25,376	16,416	0	0	22,454
16. Iowa	IA	L	7,372	7,102	0	0	18,128
17. Kansas	KS	L	6,887	15,895	0	0	0
18. Kentucky	KY	L	724	1,768	0	0	0
19. Louisiana	LA	L	0	0	0	0	0
20. Maine	ME	L	7,927	8,380	0	0	0
21. Maryland	MD	L	9,859	11,939	0	0	0
22. Massachusetts	MA	L	172,417	166,172	0	0	185,136
23. Michigan	MI	L	119,052	600,199	0	0	207,579
24. Minnesota	MN	L	48,417	56,070	0	0	12,861
25. Mississippi	MS	L	427	427	0	0	0
26. Missouri	MO	L	22,892	23,704	0	0	190,631
27. Montana	MT	L	0	0	0	0	0
28. Nebraska	NE	L	5,413	1,964	0	0	37,299
29. Nevada	NV	L	2,593	750	0	0	0
30. New Hampshire	NH	L	16,267	16,682	0	0	0
31. New Jersey	NJ	L	5,377	5,583	0	0	0
32. New Mexico	NM	L	3,116	3,026	0	0	0
33. New York	NY	L	7,225	8,288	0	0	18,829
34. North Carolina	NC	L	1,693	1,593	0	0	0
35. North Dakota	ND	L	0	0	0	0	0
36. Ohio	OH	L	3,040	2,125	0	0	0
37. Oklahoma	OK	L	3,296	3,559	0	0	0
38. Oregon	OR	L	15,729	15,679	0	0	56,706
39. Pennsylvania	PA	L	14,202	14,513	0	0	0
40. Rhode Island	RI	L	19,097	10,474	0	0	0
41. South Carolina	SC	L	8,938	9,482	0	0	0
42. South Dakota	SD	L	21,298	9,091	0	0	8,328
43. Tennessee	TN	L	2,320	4,488	0	0	10,635
44. Texas	TX	L	14,803	21,721	0	0	605,163
45. Utah	UT	L	616	1,460	0	0	0
46. Vermont	VT	L	(2,726)	2,442	0	0	0
47. Virginia	VA	L	15,529	14,810	0	0	0
48. Washington	WA	L	34,537	25,015	0	0	89,833
49. West Virginia	WV	L	666	0	0	0	0
50. Wisconsin	WI	L	382,147	360,246	38,270	0	260,489
51. Wyoming	WY	L	1,024	1,521	0	0	0
52. American Samoa	AS	N	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0
54. Puerto Rico	PR	N	0	0	0	0	0
55. U.S. Virgin Islands	VI	N	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	0
58. Aggregate other alien	OT	XXX	0	0	0	0	0
59. Totals	XXX		2,033,331	1,957,410	38,270	0	2,626,561
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
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	0	0	0	0

(a) Active Status Counts:

- | | | | |
|---|----|--|---|
| 1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... | 51 | 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..... | 6 |

STATEMENT AS OF MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY COMPANY

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

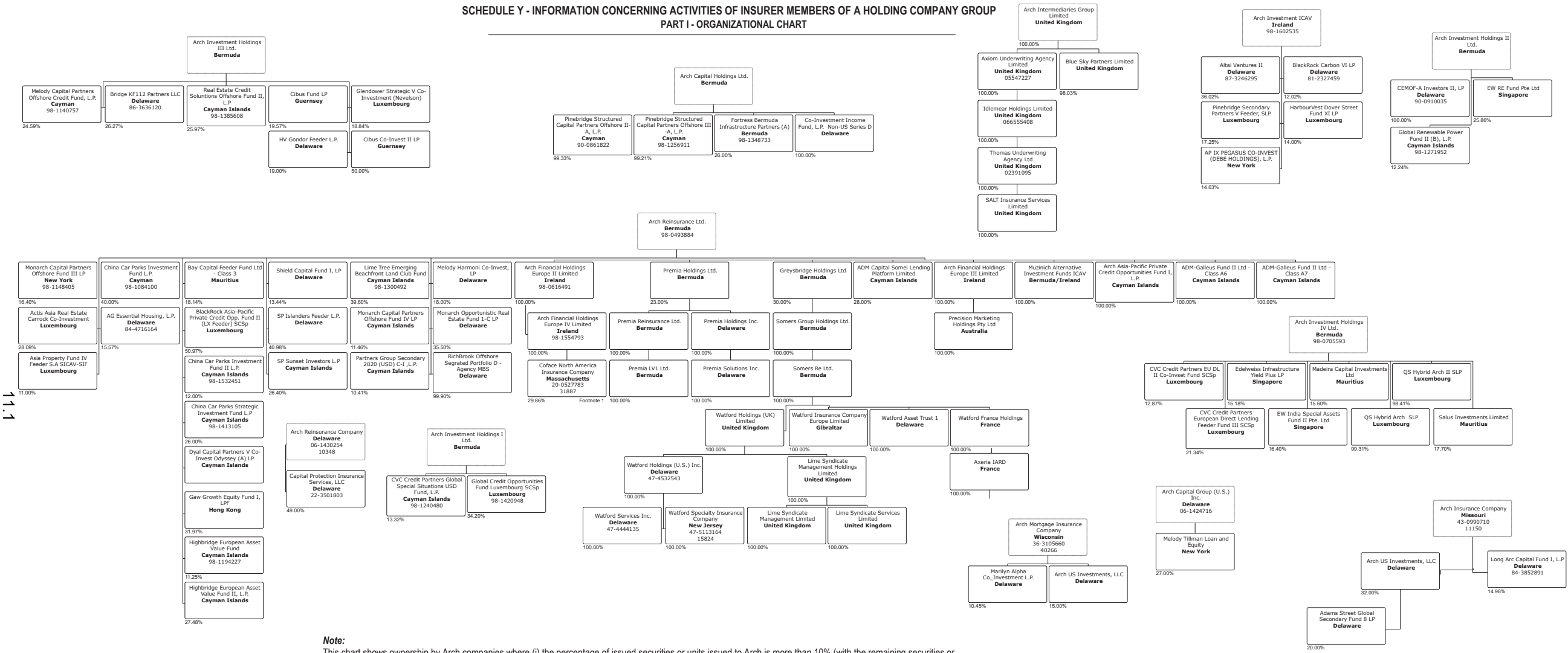


Notes:
 *Third party entities which are less than 50% owned by an Arch company are not shown on this chart
 *For each entity the following is listed: ownership percentage, country flag, FEIN #, company name, jurisdiction, NAIC# or equivalent, region/state

- Note 1: Arch Financial Holdings (UK) Limited owns 12 more corporate member companies which are presented under one heading of Arch Corporate Member Limited
- Note 2: Arch Capital Holdings Ltd owns 1% of Arch Reinsurance Ltd. Escritorio De Representacao No Brasil Ltda.
- Note 3: Arch Reinsurance Europe Underwriting DAC owns 10% of Arch Capital Group (U.S.) Inc.
- Note 4: Arch Intermediaries Group Limited owns 1% of Arch Global Services (India) Private Limited
- Note 5: Arch Insurance Company owns 31.60% of Arch US Investments, LLC
- Note 6: Arch Mortgage Insurance Company owns 14.50% of Arch US Investments, LLC
- Note 7: United Guaranty Residential Insurance Company owns 2.60% of Arch US Investments, LLC

STATEMENT AS OF MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY COMPANY

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

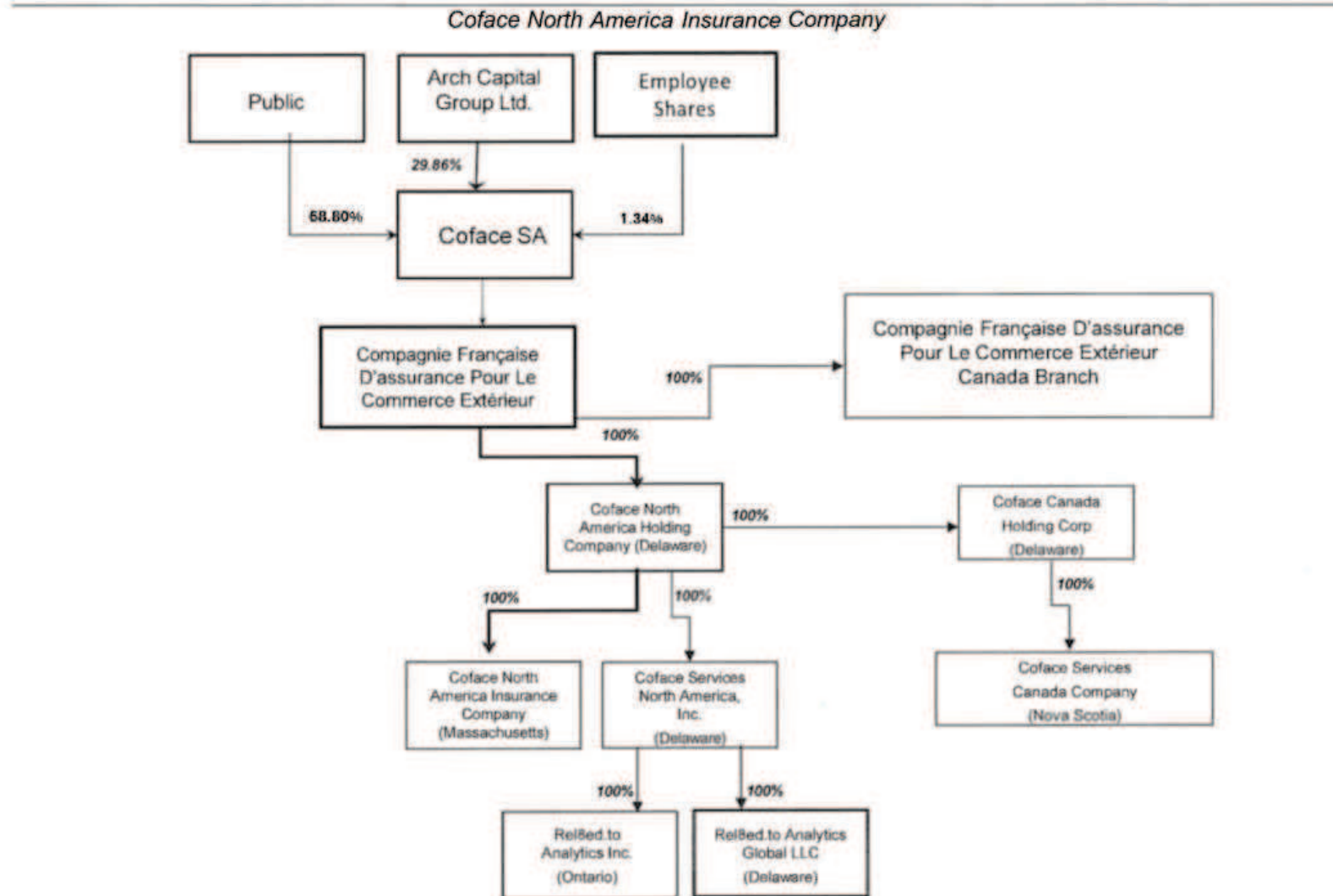


Note: This chart shows ownership by Arch companies where (i) the percentage of issued securities or units issued to Arch is more than 10% (with the remaining securities or units issued to a third party) or (ii) the ownership is 100% by Arch but represents ownership in an entity formed for a particular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

Footnote 1: Coface North America Insurance Company (MA entity) is 100% owned by Coface S.A. (France entity). Arch has a minority investment in Coface S.A. which is 29.86% owned by Arch Financial Holdings Europe IV Limited (Ireland entity) which is 100% owned by Arch Financial Holdings II Limited (Ireland entity). Arch Financial Holdings Europe II Limited is 100% owned by Arch Reinsurance Ltd. (Bermuda entity) which is 100% owned by Arch Capital Group Ltd, the ultimate parent. A separate Coface organization chart is attached.

Key: For each entity, the company name (jurisdiction), FEIN# (where applicable) and NAIC# (or equivalent number if applicable) are listed. The figures in the chart are as of December 31, 2025, such figures are updated on an annual basis in line with normal practices.

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



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

STATEMENT AS OF MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY COMPANY

SCHEDULE Y
PART 1A - DETAILS 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
		00000	98-0374481		947484	NASDAQ	Arch Capital Group Ltd.	.BMU	UIP			0.000		NO	1
		00000	02-0576800				Arch Capital Services LLC	.DE	NIA	Arch Services Holdings Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	98-0602504				Arch Investment Management Ltd.	.BMU	NIA	Arch Capital Group Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	98-0493884				Arch Reinsurance Ltd.	.BMU	IA	Arch Capital Group Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	98-1031826				Arch Global Services (Philippines) Inc.	.PHL	NIA	Arch Capital Group Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Arch Global Services (Cyprus) Ltd.	.CYP	NIA	Arch Global Services Holdings Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Arch Global Services Holdings Ltd.	.BMU	NIA	Arch Capital Group Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	98-1244615				Arch Underwriters Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Thomas Underwriting Agency Limited	.GBR	NIA	Arch Financial Holdings (UK) Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					SALT Insurance Services Limited	.GBR	NIA	Thomas Underwriting Agency Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Arch Underwriting Agency (Australia) Pty. Ltd.	.AUS	NIA	Arch Managing Agency Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	98-0399846				Arch Capital Holdings Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	98-0616488				Arch Financial Holdings Europe I Limited	.IRL	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	98-0585481				Arch Re Underwriting ApS	.DNK	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	98-0652764				Arch Syndicate Investments Ltd	.GBR	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Gulf Re Holdings Limited	.JEY	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Gulf Reinsurance Limited	.ARE	IA	Gulf Re Holdings Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	98-0705596				Arch Investment Holdings I Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	98-0705598				Arch Investment Holdings II Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	98-1244244				Arch Investment Holdings III Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	98-0705593				Arch Investment Holdings IV Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Somers Group Holdings Ltd.	.BMU	NIA	Greysbridge Holdings Ltd	Ownership	1.000	Arch Capital Group Ltd.	NO	2
		00000					Somers Re Ltd.	.BMU	IA	Somers Group Holdings Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Watford Holdings (UK) Limited	.GBR	NIA	Somers Re Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Watford Holdings (U.S.) Inc.	.DE	NIA	Watford Holdings (UK) Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Watford Insurance Company Europe Limited	.GIB	IA	Watford Holdings (UK) Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Watford Services Inc.	.DE	NIA	Watford Holdings (U.S.) Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	99-1245248				Arch Reinsurance Ltd. Escritorio De Representacao Ltda.	.BRA	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	98-1006574				Arch Underwriting at Lloyd's (Australia) Pty Ltd	.AUS	NIA	Arch Managing Agency Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	98-0616491				Arch Financial Holdings Europe II Limited	.IRL	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	98-1243751				Arch Financial Holdings Europe III Limited	.IRL	NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	98-1244422				Arch LMI Pty Ltd	.AUS	NIA	Arch Financial Holdings Australia Pty Ltd	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	98-1305287				Arch Financial Holdings Australia Pty Ltd	.AUS	NIA	Arch Financial Holdings Europe III Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	47-3497583				Arch Mortgage Risk Transfer Holdings LLC	.DE	NIA	Arch U.S. MI Services Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	47-4121100				Arch Mortgage Risk Transfer PCC Inc.	.DC	NIA	Arch Mortgage Risk Transfer Holdings LLC	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	82-3878331				Incorporated Protected Cell No. AMRT-FRE-01	.DC	NIA	Arch Mortgage Risk Transfer PCC Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	98-0616493				Arch Financial Holdings B.V.	.NLD	NIA	Arch Financial Holdings Europe II Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	98-1024362				Arch Insurance (EU) Designated Activity Company	.IRL	NIA	Arch Financial Holdings Europe II Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	98-1243732				Arch Underwriters Europe Limited	.IRL	NIA	Arch Financial Holdings Europe II Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	98-0611448				Arch Reinsurance Europe Underwriting Designated Activity Company	.IRL	NIA	Arch Financial Holdings Europe II Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	06-1424716				Arch Capital Group (U.S.) Inc.	.DE	NIA	Arch Financial Holdings Europe I Limited	Ownership	0.900	Arch Capital Group Ltd.	NO	
		00000	06-1424716				Arch Capital Group (U.S.) Inc.	.DE	NIA	Arch Reinsurance Europe Underwriting Designated Activity Company	Ownership	0.100	Arch Capital Group Ltd.	NO	

STATEMENT AS OF MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY COMPANY

SCHEDULE Y
PART 1A - DETAILS 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
		00000	98-1244441				Alwyn Insurance Company Limited	.GIB	..IA	Arch Financial Holdings B.V.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000	98-0413940				Arch Insurance (UK) Limited	.GBR	..IA	Arch Reinsurance Europe Underwriting	Ownership	1.000	Arch Capital Group Ltd.	..NO	
1279	Arch Insurance Group	10348	06-1430254				Arch Reinsurance Company	.DE	..IA	Designated Activity Company	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000	47-5374395				Arch Underwriters Inc.	.DE	..NIA	Arch Reinsurance Company	Ownership	1.000	Arch Capital Group Ltd.	..YES	
		00000	98-0389551				Alternative Re Holdings Limited	.BMU	..NIA	Arch Capital Group Ltd.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000	98-0704518				Arch Europe Insurance Services Ltd	.GBR	..NIA	Arch Insurance (UK) Limited	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000	43-0971887				Arch Insurance Group Inc.	.DE	..NIA	Arch Capital Group (U.S.) Inc.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000	22-3501803				Capital Protection Insurance Services, LLC	.DE	..NIA	Arch Reinsurance Company	Ownership	0.490	Arch Capital Group Ltd.	..NO	
		00000	98-0625844				Alternative Re Limited	.BMU	..NIA	Alternative Re Holdings Limited	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000	43-0990709				Arch Specialty Insurance Agency Inc.	.MO	..NIA	Arch Insurance Group Inc.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
1279	Arch Insurance Group	11150	43-0990710				Arch Insurance Company	.MO	..IA	Arch Reinsurance Company	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000	43-1053031				First American Service Corporation	.MO	..NIA	Arch Insurance Group Inc.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
1279	Arch Insurance Group	10946	06-1521582				Arch Property Casualty Insurance Company	.MO	..IA	Arch Insurance Company	Ownership	1.000	Arch Capital Group Ltd.	..NO	
1279	Arch Insurance Group	21199	36-2545393				Arch Specialty Insurance Company	.MO	..IA	Arch Insurance Company	Ownership	1.000	Arch Capital Group Ltd.	..NO	
1279	Arch Insurance Group	30830	39-1128299				Arch Indemnity Insurance Company	.MO	..IA	Arch Property Casualty Insurance Company	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000	45-5366880				Arch Insurance Solutions Inc.	.DE	..NIA	Arch Insurance Group Inc.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000	98-1089562				Arch Insurance Canada Ltd.	.CAN	..IA	Arch Financial Holdings Canada Ltd.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000	46-1950584				Arch U.S. MI Holdings Inc.	.DE	..NIA	Arch Capital Group (U.S.) Inc.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000	46-1950584				Arch Capital Finance LLC	.DE	..NIA	Arch U.S. MI Holdings Inc.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000	46-1950257				Arch U.S. MI Services Inc.	.DE	..NIA	Arch US MI Holdings Inc.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
1279	Arch Insurance Group	40266	36-3105660				Arch Mortgage Insurance Company	.WI	..IA	Arch U.S. MI Holdings Inc.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
1279	Arch Insurance Group	18732	39-1080973				Arch Mortgage Guaranty Company	.WI	..IA	Arch U.S. MI Holdings Inc.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
1279	Arch Insurance Group	29114	95-2621453				Arch Mortgage Assurance Company	.WI	..IA	Arch U.S. MI Holdings Inc.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000					Arch Investment Holdings (Cyprus) Ltd	.CYP	..NIA	Arch Investment Property Holdings Ltd.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000					Arch Investment Property Holdings Ltd.	.BMU	..NIA	Arch Global Services Holdings Ltd.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000	98-1341235				Arch Capital Finance (Ireland) Limited	.IRL	..NIA	Arch Financial Holdings Europe II Limited	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000	56-1273575				United Guaranty Services, Inc. dba Arch								
		00000					Fulfillment Services	.NC	..NIA	Arch U.S. MI Holdings Inc.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
1279	Arch Insurance Group	16667	56-0789396				United Guaranty Residential Insurance Company of North Carolina	.NC	..IA	Arch U.S. MI Holdings Inc.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000					United Guaranty Residential Insurance Company								
1279	Arch Insurance Group	15873	42-0885398					.NC	..IA	Arch U.S. MI Holdings Inc.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000					Prévalois SAS	.FRA	..NIA	Arch Financial Holdings Europe II Limited	Ownership	0.500	Arch Capital Group Ltd.	..NO	
		00000					Premia Holdings Ltd.	.BMU	..NIA	Arch Reinsurance Ltd.	Ownership	0.232	Arch Capital Group Ltd.	..NO	4
		00000					Premia Reinsurance Ltd.	.BMU	..IA	Premia Holdings Ltd.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000					Premia LV1 Ltd.	.BMU	..NIA	Premia Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000					Premia Holdings Inc.	.DE	..NIA	Premia Holdings Ltd.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000					Premia Solutions Inc.	.DE	..NIA	Premia Holdings Inc.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000	32-0539299				Arch Mortgage Funding, Inc.	.DE	..NIA	Arch Capital Group (U.S.) Inc.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000	98-1490970				Arch Intermediaries Group Limited	.GBR	..NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000					Lake Shore IC, Inc.	.DC	..NIA	Arch Mortgage Risk Transfer PCC Inc.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000	16-1364134				McNeil & Company, Inc.	.NY	..NIA	Arch Insurance Company	Ownership	1.000	Arch Capital Group Ltd.	..YES	
		00000	83-4516586				First Shield Service Corporation	.MO	..NIA	Arch Insurance Group Inc.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000	38-4119847				First Shield Service Corporation of Florida	.MO	..NIA	Arch Insurance Group Inc.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000	61-1932852				First Shield Consumer Service Corporation	.MO	..NIA	Arch Insurance Group Inc.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000					First Shield Consumer Service Corporation of Florida	.MO	..NIA	Arch Insurance Group Inc.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000	37-1944730				Arch Credit Risk Services (Bermuda) Ltd.	.BMU	..NIA	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	..NO	
		00000	47-5537185				Ventus Risk Management, Inc.	.DE	..NIA	Arch Insurance Group Inc.	Ownership	1.000	Arch Capital Group Ltd.	..NO	

STATEMENT AS OF MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY COMPANY

SCHEDULE Y
PART 1A - DETAILS 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 Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 1279	Arch Insurance Group	71455	37-0857191				Arch Life Insurance Company of America	. KS.	. IA.	Arch Capital Group (U.S.) Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	84-3725636				Penflex Actuarial Services LLC	. NY.	. NIA.	McNeil & Company, Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Barbican Reinsurance Company Limited	. GGY.	. IA.	Barbican Group Holdings Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Arch Financial Holdings (UK) Limited	. GBR.	. NIA.	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Arch Corporate Member Limited	. GBR.	. NIA.	Arch Financial Holdings (UK) Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Arch Managing Agency Limited	. GBR.	. NIA.	Arch Financial Holdings (UK) Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	98-1547024				Nostrum Care	. FRA.	. NIA.	Arch Financial Holdings Europe II Limited	Ownership	0.620	Arch Capital Group Ltd.	NO	
		00000					Arch Financial Holdings Europe IV Limited	. IRL.	. NIA.	Arch Financial Holdings Europe II Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Arch Investments II LLC	. DE.	. NIA.	Arch Capital Holdings Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Precision Marketing Holdings Pty Ltd	. AUS.	. NIA.	Arch Financial Holdings Europe III Limited	Ownership	0.750	Arch Capital Group Ltd.	NO	
		00000					Precision Marketing Asia Pacific Pty Ltd	. AUS.	. NIA.	Precision Marketing Holdings Pty Ltd	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Precision Marketing Australia Pty Ltd	. AUS.	. NIA.	Precision Marketing Holdings Pty Ltd	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					MPM Japan Limited	. JPN.	. NIA.	Precision Marketing Holdings Pty Ltd	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	26-3015410				Out of Towne, LLC	. VA.	. NIA.	Arch Insurance Group Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	98-1765477				Greysbridge Holdings Ltd.	. BMU.	. NIA.	Arch Reinsurance Ltd.	Ownership	0.400	Arch Capital Group Ltd.	NO	
		00000	86-2848610				Arch Services Holdings Inc.	. DE.	. NIA.	Arch Capital Group (U.S.) Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Arch Investment ICAV	. IRL.	. NIA.	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	87-1239197				Soundview Claims Solutions Inc.	. DE.	. NIA.	Arch Insurance Group Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
. 1279	Arch Insurance Group	31887	20-0527783				Coface North America Insurance Company	. MA.	. IA.	Coface, S.A.	Ownership	1.000	Arch Capital Group Ltd.	NO	5
. 1279	Arch Insurance Group	15824	47-5113164				Watford Specialty Insurance Company	. NJ.	. IA.	Watford Holdings (U.S.) Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
. 1279	Arch Insurance Group	25585	38-2755799				Arch Wilsure Insurance Company	. MO.	. IA.	Arch Insurance Company	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Watford Asset Trust 1	. DE.	. NIA.	Somers Re Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Watford France Holdings	. FRA.	. NIA.	Somers Re Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000	98-1765667				Axeria IARD	. FRA.	. NIA.	Watford France Holdings	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Somerset Bridge Group Limited	. GBR.	. NIA.	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Somerset Bridge Insurance Services Limited	. GBR.	. NIA.	Somerset Bridge Group Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Somerset Bridge Shared Services Limited	. GBR.	. NIA.	Somerset Bridge Group Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Somerset Bridge Ltd	. GBR.	. NIA.	Somerset Bridge Group Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Southern Rock Holdings Limited	. GIB.	. NIA.	Arch Reinsurance Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Southern Rock Insurance Company Limited	. GIB.	. NIA.	Southern Rock Holdings Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Arch Lenders Mortgage Indemnity Limited	. AUS.	. NIA.	Arch Financial Holdings Australia Pty Ltd	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Arch Financial Holdings Canada Ltd.	. CAN.	. NIA.	Arch Financial Holdings Europe III Limited	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Arch Group Foundation	. DE.	. NIA.	Arch Capital Group (U.S.) Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
		00000					Arch Fund Management Ltd.	. BMU.	. NIA.	Arch Global Services Holdings Ltd.	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Arch Group Reinsurance Ltd.	. BMU.	. NIA.	Arch Capital Group (U.S.) Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			81-1736835				Verify Insurance Services, LLC	. NY.	. NIA.	Arch Insurance Group Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
			47-3634064				Verify USA, LLC	. DE.	. NIA.	Arch Insurance Group Inc.	Ownership	1.000	Arch Capital Group Ltd.	NO	
							Fortress Bermuda Infrastructure Partners (A)								
							Partners Group Secondary 2020 (USD) C-1 ,L.P.	. BMU.	. OTH.	Arch Capital Holdings Ltd	Ownership	0.264	Arch Capital Group Ltd.	NO	3
							Marilyn Alpha Co Investment L.P.	. CYM.	. OTH.	Arch Reinsurance Ltd.	Ownership	0.104	Arch Capital Group Ltd.	NO	3
							CVC Credit Partners European Direct Lending Feeder Fund III (Coinvest-DL) SCSp	. DE.	. OTH.	Arch Mortgage Insurance Company	Ownership	0.105	Arch Capital Group Ltd.	NO	3
							Glendower Strategic V Co-Investment (Nevelson)	. LUX.	. OTH.	Arch Investment Holdings IV Ltd	Ownership	0.106	Arch Capital Group Ltd.	NO	3
								. LUX.	. OTH.	Arch Investment Holdings III Ltd	Ownership	0.188	Arch Capital Group Ltd.	NO	

STATEMENT AS OF MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY COMPANY

SCHEDULE Y
PART 1A - DETAILS 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							Dyal Capital Partners V Co-Invest Odyssey (A) LP	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.115	Arch Capital Group Ltd.	NO.....	3
							Monarch Capital Partners Offshore Fund IV LP	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.115	Arch Capital Group Ltd.	NO.....	3
							China Car Parks Investment Fund II L.P.	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.119	Arch Capital Group Ltd.	NO.....	3
							BlackRock Carbon VI LP	..NJ.....	OTH.....	Arch Investment ICAV	Ownership.....	0.120	Arch Capital Group Ltd.	NO.....	3
							Global Renewable Power Fund II (B), L.P.	..CYM.....	OTH.....	Arch Investment Holdings II Ltd	Ownership.....	0.122	Arch Capital Group Ltd.	NO.....	3
							CVC Credit Partners Global Special Situations USD Fund, L.P.	..CYM.....	OTH.....	Arch Investment Holdings I Ltd	Ownership.....	0.133	Arch Capital Group Ltd.	NO.....	3
							Edelweiss Infrastructure Yield Plus LP	..SGP.....	OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	0.152	Arch Capital Group Ltd.	NO.....	3
							EW India Special Assets Fund II Pte. Ltd	..SGP.....	OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	0.164	Arch Capital Group Ltd.	NO.....	3
							Monarch Capital Partners Offshore Fund III LP	..NY.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.161	Arch Capital Group Ltd.	NO.....	3
							Madeira Capital Investments Ltd	..MUS.....	OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	0.156	Arch Capital Group Ltd.	NO.....	3
							Pinebridge Secondary Partners V Feeder, SLP	..LUX.....	OTH.....	Arch Investment ICAV	Ownership.....	0.173	Arch Capital Group Ltd.	NO.....	3
							Salus Investments Limited	..MUS.....	OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	0.177	Arch Capital Group Ltd.	NO.....	3
							Melody Harmoni Co-Invest, LP	..DE.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.180	Arch Capital Group Ltd.	NO.....	3
							Long Arc Capital Fund I, L.P.	..NY.....	OTH.....	Arch Insurance Company	Ownership.....	0.150	Arch Capital Group Ltd.	NO.....	3
							Cibus Fund LP	..GGY.....	OTH.....	Arch Investment Holdings III Ltd	Ownership.....	0.196	Arch Capital Group Ltd.	NO.....	3
							Shield Capital Fund I, LP	..CA.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.134	Arch Capital Group Ltd.	NO.....	3
							Melody Capital Partners Offshore Credit Fund, L.P.	..CYM.....	OTH.....	Arch Investment Holdings III Ltd.	Ownership.....	0.246	Arch Capital Group Ltd.	NO.....	3
							EW RE Fund Pte Ltd	..SGP.....	OTH.....	Arch Investment Holdings II Ltd	Ownership.....	0.259	Arch Capital Group Ltd.	NO.....	3
							China Car Parks Strategic Investment Fund L.P.	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.260	Arch Capital Group Ltd.	NO.....	3
							Bridge KF112 Partners LLC	..UT.....	OTH.....	Arch Investment Holdings III Ltd	Ownership.....	0.263	Arch Capital Group Ltd.	NO.....	3
							SP Sunset Investors L.P.	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.264	Arch Capital Group Ltd.	NO.....	3
							HV Gondor Feeder L.P.	..CYM.....	OTH.....	Arch Investment Holdings III Ltd.	Ownership.....	0.189	Arch Capital Group Ltd.	NO.....	3
							Actis Asia Real Estate Carrook Co-Investment	..LUX.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.281	Arch Capital Group Ltd.	NO.....	3
							Gaw Growth Equity Fund I, LPF	..HKG.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.320	Arch Capital Group Ltd.	NO.....	3
							Global Credit Opportunities Fund Luxembourg SCSp	..LUX.....	OTH.....	Arch Investment Holdings I Ltd	Ownership.....	0.342	Arch Capital Group Ltd.	NO.....	3
							Monarch Opportunistic Real Estate Fund 1-C LP	..NY.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.356	Arch Capital Group Ltd.	NO.....	3
							Altai Ventures II	..DE.....	OTH.....	Arch Investment ICAV	Ownership.....	0.204	Arch Capital Group Ltd.	NO.....	3
							Lime Tree Emerging Beachfront Land Club Fund	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.396	Arch Capital Group Ltd.	NO.....	3
							China Car Parks Co-Investment Fund L.P.	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.400	Arch Capital Group Ltd.	NO.....	3
							SP Islanders Feeder L.P.	..NY.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.410	Arch Capital Group Ltd.	NO.....	3
							Cibus Co-Invest II LP	..GGY.....	OTH.....	Arch Investment Holdings III Ltd	Ownership.....	0.500	Arch Capital Group Ltd.	NO.....	3
							RichBrook Offshore Segrated Portfolio D - Agency MBS (Class D1-B)	..NY.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	NO.....	3
							RichBrook Offshore Segrated Portfolio D - Agency MBS (Class D2)	..NY.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	NO.....	3
							Melody Tillman Loan And Equity	..NY.....	OTH.....	Arch Capital Group (U.S.) Inc.	Ownership.....	0.270	Arch Capital Group Ltd.	NO.....	3
							Arch Asia-Pacific Private Credit Opportunities Fund I, L.P.	..CYM.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	NO.....	3
							CEMOF-A Investors II, LP	..CYM.....	OTH.....	Arch Investment Holdings II Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	NO.....	3

STATEMENT AS OF MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY COMPANY

SCHEDULE Y
PART 1A - DETAILS 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							Pinebridge Structured Capital Partners Offshore II-A, L.P.	..CYM.....	OTH.....	Arch Capital Holdings Ltd.	Ownership.....	0.993	Arch Capital Group Ltd.	..NO.....	3
							Pinebridge Structured Capital Partners Offshore III-A, L.P.	..CYM.....	OTH.....	Arch Capital Holdings Ltd.	Ownership.....	0.992	Arch Capital Group Ltd.	..NO.....	3
							QS Hybrid Arch SLP	..LUX.....	OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	0.993	Arch Capital Group Ltd.	..NO.....	3
							QS Hybrid Arch II SLP	..LUX.....	OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	0.980	Arch Capital Group Ltd.	..NO.....	3
							ACON Strategic Partners II-B, L.P.	..DC.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.184	Arch Capital Group Ltd.	..NO.....	
							Arc70 Fund IV, LP	..CA.....	OTH.....	Arch Investment ICAV	Ownership.....	0.177	Arch Capital Group Ltd.	..NO.....	
							PMH SPV Marble LP	..CYM.....	OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	0.233	Arch Capital Group Ltd.	..NO.....	
							SP Ireland Investors Feeder (Offshore) LP	..NY.....	OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	0.169	Arch Capital Group Ltd.	..NO.....	
							Shield Capital Fund II, L.P.	..CA.....	OTH.....	Arch Reinsurance Ltd.	Ownership.....	0.200	Arch Capital Group Ltd.	..NO.....	
							Monroe Capital CFO I LP	..IL.....	OTH.....	Arch Insurance Company	Ownership.....	0.397	Arch Capital Group Ltd.	..NO.....	
							Monarch Capital Partners VI LP	..NY.....	OTH.....	Arch Insurance Company	Ownership.....	0.121	Arch Capital Group Ltd.	..NO.....	
							Boost Co-Invest, L.P.	..DE.....	OTH.....	Arch Insurance Company	Ownership.....	0.144	Arch Capital Group Ltd.	..NO.....	
							GEMS FUND 6, L.P.	..DE.....	OTH.....	Arch Insurance Company	Ownership.....	0.129	Arch Capital Group Ltd.	..NO.....	
							Audax Private Equity/Strategic Capital - Smile	..DE.....	OTH.....	Arch Investment Holdings III Ltd	Ownership.....	0.272	Arch Capital Group Ltd.	..NO.....	
							Audax Private Equity Solutions Fund, LP	..DE.....	OTH.....	Arch US Investments, LLC	Ownership.....	0.140	Arch Capital Group Ltd.	..NO.....	
							RCP Secondary Opportunity Fund V, LP	..DE.....	OTH.....	Arch US Investments, LLC	Ownership.....	0.158	Arch Capital Group Ltd.	..NO.....	
							Maxim Capital Holdings GP, LLC	..DE.....	OTH.....	Arch US Investments, LLC	Ownership.....	0.200	Arch Capital Group Ltd.	..NO.....	
							Cheyne European Strategic Value Credit Fund III	..LUX.....	OTH.....	Arch Investment ICAV	Ownership.....	0.445	Arch Capital Group Ltd.	..NO.....	
							RichBrook E Home Equity Access	..NY.....	OTH.....	Arch Insurance Company	Ownership.....	1.000	Arch Capital Group Ltd.	..NO.....	
							Adams Street Global Secondary Fund 8 LP	..DE.....	OTH.....	Arch US Investments, LLC	Ownership.....	0.160	Arch Capital Group Ltd.	..NO.....	
			98-1424244				Arch MI ASIA Limited	..HKG.....	NIA.....	Arch Financial Holdings Europe III Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	..NO.....	
							Transact Risk Partners LLP	..GBR.....	OTH.....	Castel Underwriting Agencies Limited	Ownership.....	0.750	Arch Capital Group Ltd.	..NO.....	3
							Yachtpod Risk Partners LLP	..GBR.....	OTH.....	Castel Underwriting Agencies Limited	Ownership.....	1.000	Arch Capital Group Ltd.	..NO.....	3
			84-4688684				Propeller, Inc.	..DE.....	NIA.....	Arch Insurance Group Inc.	Ownership.....	1.000	Arch Capital Group Ltd.	..NO.....	
							Arch Capital Group (Cayman) Ltd	..CYM.....	NIA.....	Arch Capital Group Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	..NO.....	
			99-0736729				Arch US Investments, LLC	..DE.....	NIA.....	Arch Reinsurance Company	Ownership.....	0.513	Arch Capital Group Ltd.	..NO.....	
			99-0736729				Arch US Investments, LLC	..DE.....	NIA.....	Arch Insurance Company	Ownership.....	0.316	Arch Capital Group Ltd.	..NO.....	
			99-0736729				Arch US Investments, LLC	..DE.....	NIA.....	Arch Mortgage Insurance Company	Ownership.....	0.145	Arch Capital Group Ltd.	..NO.....	
							Portico Corporate Member Ltd.	..GBR.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	..NO.....	
							Arch Global Services (India) Private Limited	..GBR.....	NIA.....	Arch Financial Holdings Group (UK) Limited	Ownership.....	0.990	Arch Capital Group Ltd.	..NO.....	
							Grey Slate Management Ltd.	..BMU.....	OTH.....	Arch Global Services Holdings Ltd.	Ownership.....	1.000	Arch Capital Group Ltd.	..NO.....	
							Lime Syndicate Management Holdings Limited	..GBR.....	NIA.....	Watford Holdings (UK) Limited	Ownership.....	1.000	Arch Capital Group Ltd.	..NO.....	
							Lime Syndicate Management Limited	..GBR.....	NIA.....	Lime Syndicate Management Holdings Limited	Ownership.....	1.000	Arch Capital Group Ltd.	..NO.....	
							Lime Syndicate Services Limited	..GBR.....	NIA.....	Lime Syndicate Management Holdings Limited	Ownership.....	1.000	Arch Capital Group Ltd.	..NO.....	
							Altai Ventures Fund III, LP	..DE.....	OTH.....	Arch Investment ICAV	Ownership.....	0.220	Arch Capital Group Ltd.	..NO.....	
							Sound Point Strategic Capital Offshore Fund III-R, LP	..CYM.....	OTH.....	Arch Investment Holdings IV Ltd	Ownership.....	0.150	Arch Capital Group Ltd.	..NO.....	

Asterisk	Explanation
1	Artisan Partners Limited Partnership owns 9.414% of the common shares of Arch Capital Group Ltd.

STATEMENT AS OF MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY COMPANY

Asterisk	Explanation
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	Coface North American Insurance Company (Massachusetts entity) is 100% owned by Coface, S.A. (France entity). Arch has a minority investment in Coface, S.A., which is 29.86% owned by Arch Financial Holdings Europe IV Limited (Ireland entity) which is 100% owned by Arch Financial Holdings Europe II Limited (Ireland entity). Arch Financial Holdings Europe II Limited is 100% owned by Arch Reinsurance Ltd. (Bermuda entity) which is 100% owned by the Arch Capital Group Ltd, the ultimate parent. A separate Coface organizational chart is attached as a separate page to the statutory organizational chart.

STATEMENT AS OF MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY COMPANY

PART 1 - LOSS EXPERIENCE

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	0	0	0.0	0.0
2.1 Allied Lines	0	0	0.0	0.0
2.2 Multiple peril crop	0	0	0.0	0.0
2.3 Federal flood	0	0	0.0	0.0
2.4 Private crop	0	0	0.0	0.0
2.5 Private flood	0	0	0.0	0.0
3. Farmowners multiple peril	0	0	0.0	0.0
4. Homeowners multiple peril	0	0	0.0	0.0
5.1 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	2,262,143	441,949	19.5	6.9
8. Ocean marine	0	0	0.0	0.0
9.1 Inland marine	0	0	0.0	0.0
9.2 Pet insurance	0	0	0.0	0.0
10. Financial guaranty	0	0	0.0	0.0
11.1 Medical professional liability - occurrence	0	0	0.0	0.0
11.2 Medical professional liability - claims-made	0	0	0.0	0.0
12. Earthquake	0	0	0.0	0.0
13.1 Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2 Comprehensive (hospital and medical) group	0	0	0.0	0.0
14. Credit accident and health	0	0	0.0	0.0
15.1 Vision only	0	0	0.0	0.0
15.2 Dental only	0	0	0.0	0.0
15.3 Disability income	0	0	0.0	0.0
15.4 Medicare supplement	0	0	0.0	0.0
15.5 Medicaid Title XIX	0	0	0.0	0.0
15.6 Medicare Title XVIII	0	0	0.0	0.0
15.7 Long-term care	0	0	0.0	0.0
15.8 Federal employees health benefits plan	0	0	0.0	0.0
15.9 Other health	0	0	0.0	0.0
16. Workers' compensation	0	0	0.0	0.0
17.1 Other liability - occurrence	0	0	0.0	0.0
17.2 Other liability - claims-made	0	0	0.0	0.0
17.3 Excess workers' compensation	0	0	0.0	0.0
18.1 Products liability - occurrence	0	0	0.0	0.0
18.2 Products liability - claims-made	0	0	0.0	0.0
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2 Other private passenger auto liability	0	0	0.0	0.0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0.0	0.0
19.4 Other commercial auto liability	0	0	0.0	0.0
21.1 Private passenger auto physical damage	0	0	0.0	0.0
21.2 Commercial auto physical damage	0	0	0.0	0.0
22. Aircraft (all perils)	0	0	0.0	0.0
23. Fidelity	0	0	0.0	0.0
24. Surety	0	0	0.0	0.0
26. Burglary and theft	0	0	0.0	0.0
27. Boiler and machinery	0	0	0.0	0.0
28. Credit	0	0	0.0	0.0
29. International	0	0	0.0	0.0
30. Warranty	0	0	0.0	0.0
31. Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.0	0.0
35. Totals	2,262,143	441,949	19.5	6.9
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 MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY 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	2,033,331	2,033,331	1,957,410
8.	Ocean marine	0	0	0
9.1	Inland marine	0	0	0
9.2	Pet insurance	0	0	0
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	0	0	0
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disability income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	0	0	0
17.1	Other liability - occurrence	0	0	0
17.2	Other liability - claims-made	0	0	0
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0
19.4	Other commercial auto liability	0	0	0
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	0	0	0
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	0	0	0
27.	Boiler and machinery	0	0	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	2,033,331	2,033,331	1,957,410
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 MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY 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)	2026 Loss and LAE Payments on Claims Reported as of Prior Year-End	2026 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2026 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. 2023 + Prior	152	99	251	0	0	0	127	0	56	183	(25)	(43)	(68)
2. 2024	412	270	682	1	0	1	340	0	150	490	(71)	(120)	(191)
3. Subtotals 2024 + Prior	564	369	933	1	0	1	467	0	206	673	(96)	(163)	(259)
4. 2025	314	(120)	194	24	0	24	346	0	168	514	56	288	344
5. Subtotals 2025 + Prior	878	249	1,127	25	0	25	813	0	374	1,187	(40)	125	85
6. 2026	XXX	XXX	XXX	XXX	0	0	XXX	60	(47)	13	XXX	XXX	XXX
7. Totals	878	249	1,127	25	0	25	813	60	327	1,200	(40)	125	85
8. Prior year-end surplus as regards policyholders	40,634										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. (4.6)	2. 50.2	3. 7.5
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.2

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.

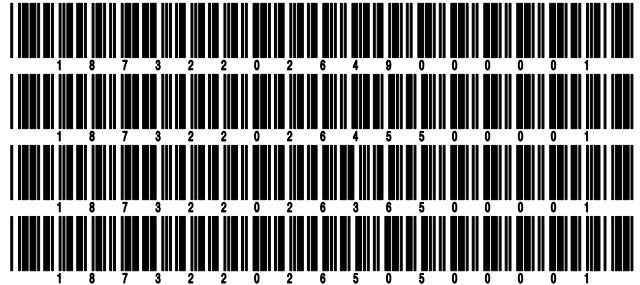
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Prepaid expenses	22,222	22,222	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	22,222	22,222	0	0

STATEMENT AS OF MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY COMPANY

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	41,068,017	42,581,493
2. Cost of bonds and stocks acquired	7,236,636	17,773,941
3. Accrual of discount	9,591	62,870
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	(209,981)	(106,607)
6. Deduct consideration for bonds and stocks disposed of	7,736,437	19,202,079
7. Deduct amortization of premium	10,808	41,600
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. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	40,357,018	41,068,017
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	40,357,018	41,068,017

STATEMENT AS OF MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY 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
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	40,068,823	7,236,636	6,947,209	(1,231)	40,357,018	0	0	40,068,823
2. NAIC 2 (a)	999,195	0	999,209	14	0	0	0	999,195
3. NAIC 3 (a)	0	0	0	0	0	0	0	0
4. NAIC 4 (a)	0	0	0	0	0	0	0	0
5. NAIC 5 (a)	0	0	0	0	0	0	0	0
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total ICO	41,068,017	7,236,636	7,946,417	(1,217)	40,357,018	0	0	41,068,017
ASSET-BACKED SECURITIES (ABS)								
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 ABS	0	0	0	0	0	0	0	0
PREFERRED STOCK								
15. NAIC 1	0	0	0	0	0	0	0	0
16. NAIC 2	0	0	0	0	0	0	0	0
17. NAIC 3	0	0	0	0	0	0	0	0
18. NAIC 4	0	0	0	0	0	0	0	0
19. NAIC 5	0	0	0	0	0	0	0	0
20. NAIC 6	0	0	0	0	0	0	0	0
21. Total Preferred Stock	0	0	0	0	0	0	0	0
22. Total ICO, ABS & Preferred Stock	41,068,017	7,236,636	7,946,417	(1,217)	40,357,018	0	0	41,068,017

(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 \$0 ; NAIC 2 \$0 ; NAIC 3 \$0 ; NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

S102

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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

STATEMENT AS OF MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY COMPANY

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	1,450,160	85,877
2. Cost of cash equivalents acquired	940,445	4,948,022
3. Accrual of discount	0	0
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	600,000	3,583,740
7. Deduct amortization of premium	0	0
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)	1,790,605	1,450,160
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,790,605	1,450,160

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 MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	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-PS-4	UNITED STATES TREASURY	01/13/2026	JP Morgan Securities Inc.		5,685,024	5,695,000	4,333	1.A
91282C-OB-0	UNITED STATES TREASURY	03/19/2026	MORGAN STANLEY & CO. LLC		1,551,612	1,565,000	2,871	1.A
0019999999	Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)				7,236,636	7,260,000	7,204	XXX
0489999999	Total - issuer credit obligations (unaffiliated)				7,236,636	7,260,000	7,204	XXX
0499999999	Total - issuer credit obligations (affiliated)				0	0	0	XXX
0509999997	Total - issuer credit obligations - Part 3				7,236,636	7,260,000	7,204	XXX
0509999998	Total - issuer credit obligations - Part 5				XXX	XXX	XXX	XXX
0509999999	Total - issuer credit obligations				7,236,636	7,260,000	7,204	XXX
1889999999	Total - asset-backed securities (unaffiliated)				0	0	0	XXX
1899999999	Total - asset-backed securities (affiliated)				0	0	0	XXX
1909999997	Total - asset-backed securities - Part 3				0	0	0	XXX
1909999998	Total - asset-backed securities - Part 5				XXX	XXX	XXX	XXX
1909999999	Total - asset-backed securities				0	0	0	XXX
2009999999	Total - issuer credit obligations and asset-backed securities				7,236,636	7,260,000	7,204	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				7,236,636	XXX	7,204	XXX

STATEMENT AS OF MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21	
									10	11	12	13	14								
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..91282C-BL-4	UNITED STATES TREASURY .....	.01/06/2026	JP Morgan Securities Inc.		2,160,689	2,450,000	2,318,217	2,378,789	0	216	0	216	0	2,379,006	0	(218,316)	(218,316)	10,860	02/15/2031	1.A	
..91282C-PF-2	UNITED STATES TREASURY .....	.01/06/2026	JP Morgan Securities Inc.		2,625,777	2,650,000	2,625,363	2,625,863	0	52	0	52	0	2,625,915	0	(137)	(137)	18,667	10/31/2032	1.A	
0019999999	Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)				4,786,467	5,100,000	4,943,580	5,004,652	0	268	0	268	0	5,004,920	0	(218,454)	(218,454)	29,527		XXX XXX	
..30037F-AA-8	EVERGY MISSOURI WEST INC .....	.01/13/2026	JP Morgan Securities Inc.		1,018,320	1,000,000	998,060	999,195	0	14	0	14	0	999,209	0	19,111	19,111	4,149	12/15/2027	2.A FE	
..38141G-ZK-3	GOLDMAN SACHS GROUP INC .....	.03/19/2026	MORGAN STANLEY & CO. LLC		982,680	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(17,320)	(17,320)	15,107	02/24/2028	1.F FE	
..46647P-CJ-3	JPMORGAN CHASE & CO .....	.03/19/2026	MORGAN STANLEY & CO. LLC		948,970	1,000,000	870,230	936,970	0	5,319	0	5,319	0	942,288	0	6,682	6,682	6,264	06/01/2029	1.E FE	
0089999999	Subtotal - issuer credit obligations - corporate bonds (unaffiliated)				2,949,970	3,000,000	2,868,290	2,936,164	0	5,333	0	5,333	0	2,941,497	0	8,473	8,473	25,520		XXX XXX	
0489999999	Total - issuer credit obligations (unaffiliated)				7,736,437	8,100,000	7,811,870	7,940,817	0	5,601	0	5,601	0	7,946,417	0	(209,981)	(209,981)	55,047		XXX XXX	
0499999999	Total - issuer credit obligations (affiliated)				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		XXX XXX
0509999997	Total - issuer credit obligations - Part 4				7,736,437	8,100,000	7,811,870	7,940,817	0	5,601	0	5,601	0	7,946,417	0	(209,981)	(209,981)	55,047		XXX XXX	
0509999998	Total - issuer credit obligations - Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX XXX
0509999999	Total - issuer credit obligations				7,736,437	8,100,000	7,811,870	7,940,817	0	5,601	0	5,601	0	7,946,417	0	(209,981)	(209,981)	55,047		XXX XXX	
1889999999	Total - asset-backed securities (unaffiliated)				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		XXX XXX
1899999999	Total - asset-backed securities (affiliated)				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		XXX XXX
1909999997	Total - asset-backed securities - Part 4				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		XXX XXX
1909999998	Total - asset-backed securities - Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX XXX
1909999999	Total - asset-backed securities				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		XXX XXX
2009999999	Total - issuer credit obligations and asset-backed securities				7,736,437	8,100,000	7,811,870	7,940,817	0	5,601	0	5,601	0	7,946,417	0	(209,981)	(209,981)	55,047		XXX XXX	
4509999997	Total - preferred stocks - Part 4				0	XXX	0	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 XXX
4509999999	Total - preferred stocks				0	XXX	0	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	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 XXX
5989999999	Total - common stocks				0	XXX	0	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	0		XXX XXX
6009999999	Totals				7,736,437	XXX	7,811,870	7,940,817	0	5,601	0	5,601	0	7,946,417	0	(209,981)	(209,981)	55,047		XXX XXX	

EO5

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

STATEMENT AS OF MARCH 31, 2026 OF THE ARCH MORTGAGE GUARANTY COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)						0	0	0
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						0	0	0
262006-20-8	DREVFUS GVT CM INST		03/31/2026	3.530		1,790,605	4,574	9,128
8309999999. Subtotal - all other money market mutual funds						1,790,605	4,574	9,128
8589999999. Total cash equivalents (unaffiliated)						1,790,605	4,574	9,128
8599999999. Total cash equivalents (affiliated)						0	0	0
8609999999 - Total cash equivalents						1,790,605	4,574	9,128