



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2020
OF THE CONDITION AND AFFAIRS OF THE
ARCH MORTGAGE INSURANCE COMPANY

NAIC Group Code	1279 (Current)	1279 (Prior)	NAIC Company Code	40266	Employer's ID Number	36-3105660
Organized under the Laws of Country of Domicile	Wisconsin United States of America				WI	
Incorporated/Organized	12/30/1980		Commenced Business		12/31/1981	
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	Greensboro, NC, US 27401 (City or Town, State, Country and Zip Code)		230 North Elm Street (Street and Number)		800-334-8966 (Area Code) (Telephone Number)	
Mail Address	Post Office Box 20567 (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	Greensboro, NC, US 27401 (City or Town, State, Country and Zip Code)		230 North Elm Street (Street and Number)		800-334-8966 (Area Code) (Telephone Number)	
Internet Website Address	www.archmi.com					
Statutory Statement Contact	David Lee Dixon (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	Theresa Marie Cameron	Senior Vice President & Controller	Brian Joseph Smith

OTHER

Cheryl Ann Feltgen Executive Vice President & Chief Risk Officer	John Edward Gaines # Executive Vice President, Chief Actuary	Carl Edward Tyree Executive Vice President & Chief Sales Officer
Tracie Renee Cranford Senior Vice President & Treasurer		

DIRECTORS OR TRUSTEES

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

Robert Michael Schmeiser President & Chief Executive Officer	Theresa Marie Cameron Vice President & Secretary	Thomas Harrison Jeter Executive Vice President & Chief Financial Officer

Subscribed and sworn to before me this
day of February
Tracie Dean

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.....

5-19-2025

TRACIE DEAN
NOTARY PUBLIC
GUILFORD COUNTY, NC

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D)	2,069,082,746	0	2,069,082,746	1,810,294,337
2. Stocks (Schedule D):				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	27,003,677	26,993,677	10,000	0
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate (Schedule A):				
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)	242,250	0	242,250	0
5. Cash (\$8,225,959 , Schedule E - Part 1), cash equivalents (\$8,457,518 , Schedule E - Part 2) and short-term investments (\$3,061,860 , Schedule DA)	19,745,337	0	19,745,337	14,625,021
6. Contract loans (including \$0 premium notes)	0	0	0	0
7. Derivatives (Schedule DB)	0	0	0	0
8. Other invested assets (Schedule BA)	0	0	0	0
9. Receivable for securities	679,628	0	679,628	0
10. Securities lending reinvested collateral assets (Schedule DL)	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)	2,116,753,638	26,993,677	2,089,759,961	1,824,919,358
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	11,099,054	0	11,099,054	14,895,234
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	45,274,877	0	45,274,877	111,301,820
15.2 Deferred premiums and 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	513,444	0	513,444	3,561,159
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	257,106,600	225,350,070	31,756,530	25,919,559
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	6,720,417	0	6,720,417	6,150,898
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	2,617,990	1,672,343	945,647	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,440,086,020	254,016,090	2,186,069,930	1,986,748,028
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	2,440,086,020	254,016,090	2,186,069,930	1,986,748,028
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 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Other receivables	935,647	0	935,647	0
2502. Licenses purchased	1,672,343	1,672,343	0	0
2503. Other assets	10,000	0	10,000	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	2,617,990	1,672,343	945,647	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Losses (Part 2A, Line 35, Column 8)	220,255,119	108,896,780
2. Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	0	11,452,026
3. Loss adjustment expenses (Part 2A, Line 35, Column 9)	7,174,320	4,685,738
4. Commissions payable, contingent commissions and other similar charges	0	0
5. Other expenses (excluding taxes, licenses and fees)	605,983	606,588
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	2,419,406	6,454,674
7.1 Current federal and foreign income taxes (including \$ 11,679,290 on realized capital gains (losses))	8,537,896	3,437,937
7.2 Net deferred tax liability	0	0
8. Borrowed money \$ 0 and interest thereon \$ 0	0	0
9. Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of \$ 146,040,950 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)	69,947,255	119,847,712
10. Advance premium	239,228	226,228
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	108,371,786	149,963,024
13. Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)	59,685,252	63,964,794
14. Amounts withheld or retained by company for account of others	0	0
15. Remittances and items not allocated	3,089,877	691,541
16. Provision for reinsurance (including \$ 0 certified) (Schedule F, Part 3, Column 78)	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	25,143,814	22,266,963
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	1,437,133,258	1,295,537,408
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,942,603,194	1,788,031,413
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	1,942,603,194	1,788,031,413
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	2,750,000	2,750,000
31. Preferred capital stock	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	49,500,000	49,500,000
34. Gross paid in and contributed surplus	27,294,315	27,294,315
35. Unassigned funds (surplus)	163,922,421	119,172,300
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) (Page 4, Line 39)	243,466,736	198,716,615
38. TOTALS (Page 2, Line 28, Col. 3)	2,186,069,930	1,986,748,028
DETAILS OF WRITE-INS		
2501. Contingency reserve	1,419,894,153	1,275,094,059
2502. Premium refund reserve	2,086,198	787,330
2503. Deferred ceding commission	15,152,907	19,656,019
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,437,133,258	1,295,537,408
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 thru 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 thru 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year	2 Prior Year
UNDERWRITING INCOME		
1. Premiums earned (Part 1, Line 35, Column 4)	338,547,821	354,919,466
DEDUCTIONS:		
2. Losses incurred (Part 2, Line 35, Column 7)	138,763,722	2,757,029
3. Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	4,201,831	1,047,607
4. Other underwriting expenses incurred (Part 3, Line 25, Column 2)	45,951,928	52,181,777
5. Aggregate write-ins for underwriting deductions	144,800,095	177,459,733
6. Total underwriting deductions (Lines 2 through 5)	333,717,576	233,446,146
7. Net income of protected cells	0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 plus Line 7)	4,830,245	121,473,320
INVESTMENT INCOME		
9. Net investment income earned (Exhibit of Net Investment Income, Line 17)	38,481,135	46,382,935
10. Net realized capital gains or (losses) less capital gains tax of \$ 11,679,290 (Exhibit of Capital Gains (Losses))	43,936,379	5,136,289
11. Net investment gain (loss) (Lines 9 + 10)	82,417,514	51,519,224
OTHER INCOME		
12. Net gain (loss) from agents' or premium balances charged off (amount recovered \$ 0 amount charged off \$ 0)	0	0
13. Finance and service charges not included in premiums	0	0
14. Aggregate write-ins for miscellaneous income	17,000	0
15. Total other income (Lines 12 through 14)	17,000	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)	87,264,759	172,992,544
17. Dividends to policyholders	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)	87,264,759	172,992,544
19. Federal and foreign income taxes incurred	48,408,952	60,852,192
20. Net income (Line 18 minus Line 19)(to Line 22)	38,855,807	112,140,352
CAPITAL AND SURPLUS ACCOUNT		
21. Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	198,716,615	308,849,063
22. Net income (from Line 20)	38,855,807	112,140,352
23. Net transfers (to) from Protected Cell accounts	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$ 12,043	(7,310,057)	(3,914,031)
25. Change in net unrealized foreign exchange capital gain (loss)	0	0
26. Change in net deferred income tax	39,778,832	25,888,149
27. Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	(26,574,461)	(25,271,070)
28. Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	0	0
29. Change in surplus notes	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0
31. Cumulative effect of changes in accounting principles	0	0
32. Capital changes:		
32.1 Paid in	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0
32.3 Transferred to surplus	0	0
33. Surplus adjustments:		
33.1 Paid in	0	(218,975,848)
33.2 Transferred to capital (Stock Dividend)	0	0
33.3 Transferred from capital	0	0
34. Net remittances from or (to) Home Office	0	0
35. Dividends to stockholders	0	0
36. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0
38. Change in surplus as regards policyholders for the year (Lines 22 through 37)	44,750,121	(110,132,448)
39. Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	243,466,736	198,716,615
DETAILS OF WRITE-INS		
0501. Addition to the contingency reserve	169,273,911	177,459,733
0502. Release of the contingency reserve due to excess losses	(24,473,816)	0
0503.		
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598)(Line 5 above)	144,800,095	177,459,733
1401. New Jersey BEP Credit	17,000	0
1402.		
1403.		
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	17,000	0
3701.		
3702.		
3703.		
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798)(Line 37 above)	0	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

CASH FLOW

	1	2
	Current Year	Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	314,394,937	333,557,192
2. Net investment income	46,543,398	50,070,732
3. Miscellaneous income	17,000	0
4. Total (Lines 1 through 3)	360,955,335	383,627,924
5. Benefit and loss related payments	35,809,694	61,144,956
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	56,121,334	50,190,172
8. Dividends paid to policyholders	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ 11,679,290 tax on capital gains (losses)	54,988,283	54,220,410
10. Total (Lines 5 through 9)	146,919,311	165,555,538
11. Net cash from operations (Line 4 minus Line 10)	214,036,024	218,072,386
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	2,275,993,754	1,431,326,333
12.2 Stocks	0	91,892,774
12.3 Mortgage loans	0	0
12.4 Real estate	1,153,970	962,692
12.5 Other invested assets	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	15,966
12.7 Miscellaneous proceeds	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,277,147,724	1,524,197,765
13. Cost of investments acquired (long-term only):		
13.1 Bonds	2,483,416,379	1,467,015,417
13.2 Stocks	10,000	76,504,381
13.3 Mortgage loans	0	0
13.4 Real estate	1,611,581	1,034,284
13.5 Other invested assets	0	0
13.6 Miscellaneous applications	679,628	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,485,717,588	1,544,554,082
14. Net increase (decrease) in contract loans and premium notes	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(208,569,864)	(20,356,317)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes	0	0
16.2 Capital and paid in surplus, less treasury stock	0	(225,000,000)
16.3 Borrowed funds	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0
16.5 Dividends to stockholders	0	0
16.6 Other cash provided (applied)	(345,844)	(11,042,113)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(345,844)	(236,042,113)
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)	5,120,316	(38,326,044)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	14,625,021	52,951,065
19.2 End of period (Line 18 plus Line 19.1)	19,745,337	14,625,021

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

20.0001. Change in contingency reserve	(144,800,094)	(177,494,425)
20.0002. Change in premium refund reserve	(1,298,868)	193,977
20.0003. Change in deferred ceding commission	4,503,111	(3,374,634)
20.0004. Change in escheatable and stale checks	(76,613)	(28,622)
20.0005. Change in investment in AMIS	0	(6,024,152)

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

Line of Business		1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 1	3 Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire	0	0	0	0
2.	Allied lines	0	0	0	0
3.	Farmowners multiple peril	0	0	0	0
4.	Homeowners multiple peril	0	0	0	0
5.	Commercial multiple peril	0	0	0	0
6.	Mortgage guaranty	288,647,364	119,847,712	69,947,255	338,547,821
8.	Ocean marine	0	0	0	0
9.	Inland marine	0	0	0	0
10.	Financial guaranty	0	0	0	0
11.1	Medical professional liability - occurrence	0	0	0	0
11.2	Medical professional liability - claims-made	0	0	0	0
12.	Earthquake	0	0	0	0
13.	Group accident and health	0	0	0	0
14.	Credit accident and health (group and individual)	0	0	0	0
15.	Other accident and health	0	0	0	0
16.	Workers' compensation	0	0	0	0
17.1	Other liability - occurrence	0	0	0	0
17.2	Other liability - claims-made	0	0	0	0
17.3	Excess workers' compensation	0	0	0	0
18.1	Products liability - occurrence	0	0	0	0
18.2	Products liability - claims-made	0	0	0	0
19.1, 19.2	Private passenger auto liability	0	0	0	0
19.3, 19.4	Commercial auto liability	0	0	0	0
21.	Auto physical damage	0	0	0	0
22.	Aircraft (all perils)	0	0	0	0
23.	Fidelity	0	0	0	0
24.	Surety	0	0	0	0
26.	Burglary and theft	0	0	0	0
27.	Boiler and machinery	0	0	0	0
28.	Credit	0	0	0	0
29.	International	0	0	0	0
30.	Warranty	0	0	0	0
31.	Reinsurance - nonproportional assumed property	0	0	0	0
32.	Reinsurance - nonproportional assumed liability	0	0	0	0
33.	Reinsurance - nonproportional assumed financial lines	0	0	0	0
34.	Aggregate write-ins for other lines of business	0	0	0	0
35.	TOTALS	288,647,364	119,847,712	69,947,255	338,547,821
DETAILS OF WRITE-INS					
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

		1	2	3	4	5
Line of Business		Amount Unearned (Running One Year or Less from Date of Policy) (a)	Amount Unearned (Running More Than One Year from Date of Policy) (a)	Earned But Unbilled Premium	Reserve for Rate Credits and Retrospective Adjustments Based on Experience	Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1.	Fire	0	0	0	0	0
2.	Allied lines	0	0	0	0	0
3.	Farmowners multiple peril	0	0	0	0	0
4.	Homeowners multiple peril	0	0	0	0	0
5.	Commercial multiple peril	0	0	0	0	0
6.	Mortgage guaranty	0	69,947,255	0	0	69,947,255
8.	Ocean marine	0	0	0	0	0
9.	Inland marine	0	0	0	0	0
10.	Financial guaranty	0	0	0	0	0
11.1	Medical professional liability - occurrence	0	0	0	0	0
11.2	Medical professional liability - claims-made	0	0	0	0	0
12.	Earthquake	0	0	0	0	0
13.	Group accident and health	0	0	0	0	0
14.	Credit accident and health (group and individual)	0	0	0	0	0
15.	Other accident and health	0	0	0	0	0
16.	Workers' compensation	0	0	0	0	0
17.1	Other liability - occurrence	0	0	0	0	0
17.2	Other liability - claims-made	0	0	0	0	0
17.3	Excess workers' compensation	0	0	0	0	0
18.1	Products liability - occurrence	0	0	0	0	0
18.2	Products liability - claims-made	0	0	0	0	0
19.1, 19.2	Private passenger auto liability	0	0	0	0	0
19.3, 19.4	Commercial auto liability	0	0	0	0	0
21.	Auto physical damage	0	0	0	0	0
22.	Aircraft (all perils)	0	0	0	0	0
23.	Fidelity	0	0	0	0	0
24.	Surety	0	0	0	0	0
26.	Burglary and theft	0	0	0	0	0
27.	Boiler and machinery	0	0	0	0	0
28.	Credit	0	0	0	0	0
29.	International	0	0	0	0	0
30.	Warranty	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	0	0	0	0	0
32.	Reinsurance - nonproportional assumed liability	0	0	0	0	0
33.	Reinsurance - nonproportional assumed financial lines	0	0	0	0	0
34.	Aggregate write-ins for other lines of business	0	0	0	0	0
35.	TOTALS	0	69,947,255	0	0	69,947,255
36.	Accrued retrospective premiums based on experience					0
37.	Earned but unbilled premiums					0
38.	Balance (Sum of Line 35 through 37)					69,947,255
DETAILS OF WRITE-INS						
3401.	.....				
3402.	.....				
3403.	.....				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0

(a) State here basis of computation used in each case Statutory

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

Line of Business		1 Direct Business (a)	Reinsurance Assumed		Reinsurance Ceded		6 Net Premiums Written Cols. 1+2+3-4-5
			2 From Affiliates	3 From Non-Affiliates	4 To Affiliates	5 To Non-Affiliates	
1.	Fire	0	0	0	0	0	0
2.	Allied lines	0	0	0	0	0	0
3.	Farmowners multiple peril	0	0	0	0	0	0
4.	Homeowners multiple peril	0	0	0	0	0	0
5.	Commercial multiple peril	0	0	0	0	0	0
6.	Mortgage guaranty	825,674,871	288,647,364	0	358,930,255	466,744,616	288,647,364
8.	Ocean marine	0	0	0	0	0	0
9.	Inland marine	0	0	0	0	0	0
10.	Financial guaranty	0	0	0	0	0	0
11.1	Medical professional liability - occurrence	0	0	0	0	0	0
11.2	Medical professional liability - claims-made	0	0	0	0	0	0
12.	Earthquake	0	0	0	0	0	0
13.	Group accident and health	0	0	0	0	0	0
14.	Credit accident and health (group and individual)	0	0	0	0	0	0
15.	Other accident and 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, 19.2	Private passenger auto liability	0	0	0	0	0	0
19.3, 19.4	Commercial auto liability	0	0	0	0	0	0
21.	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	0	0	0	0	0
32.	Reinsurance - nonproportional assumed liability	XXX	0	0	0	0	0
33.	Reinsurance - nonproportional assumed financial lines	XXX	0	0	0	0	0
34.	Aggregate write-ins for other lines of business	0	0	0	0	0	0
35.	TOTALS	825,674,871	288,647,364	0	358,930,255	466,744,616	288,647,364
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 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0

(a) Does the company's direct premiums written include premiums recorded on an installment basis? Yes [] No [X]

If yes: 1. The amount of such installment premiums \$0
 2. Amount at which such installment premiums would have been reported had they been reported on an annualized basis \$0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

		Losses Paid Less Salvage				5	6	7	8
		1	2	3	4				
Line of Business		Direct Business	Reinsurance Assumed	Reinsurance Recovered	Net Payments (Cols. 1 + 2 - 3)	Net Losses Unpaid Current Year (Part 2A , Col. 8)	Net Losses Unpaid Prior Year	Losses Incurred Current Year (Cols. 4 + 5 - 6)	Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire	0	0	0	0	0	0	0	0.0
2.	Allied lines	0	0	0	0	0	0	0	0.0
3.	Farmowners multiple peril	0	0	0	0	0	0	0	0.0
4.	Homeowners multiple peril	0	0	0	0	0	0	0	0.0
5.	Commercial multiple peril	0	0	0	0	0	0	0	0.0
6.	Mortgage guaranty	13,372,681	27,405,384	13,372,682	27,405,383	220,255,119	108,896,780	138,763,722	41.0
8.	Ocean marine	0	0	0	0	0	0	0	0.0
9.	Inland marine	0	0	0	0	0	0	0	0.0
10.	Financial guaranty	0	0	0	0	0	0	0	0.0
11.1	Medical professional liability - occurrence	0	0	0	0	0	0	0	0.0
11.2	Medical professional liability - claims-made	0	0	0	0	0	0	0	0.0
12.	Earthquake	0	0	0	0	0	0	0	0.0
13.	Group accident and health	0	0	0	0	0	0	0	0.0
14.	Credit accident and health (group and individual)	0	0	0	0	0	0	0	0.0
15.	Other accident and health	0	0	0	0	0	0	0	0.0
16.	Workers' compensation	0	0	0	0	0	0	0	0.0
17.1	Other liability - occurrence	0	0	0	0	0	0	0	0.0
17.2	Other liability - claims-made	0	0	0	0	0	0	0	0.0
17.3	Excess workers' compensation	0	0	0	0	0	0	0	0.0
18.1	Products liability - occurrence	0	0	0	0	0	0	0	0.0
18.2	Products liability - claims-made	0	0	0	0	0	0	0	0.0
19.1, 19.2	Private passenger auto liability	0	0	0	0	0	0	0	0.0
19.3, 19.4	Commercial auto liability	0	0	0	0	0	0	0	0.0
21.	Auto physical damage	0	0	0	0	0	0	0	0.0
22.	Aircraft (all perils)	0	0	0	0	0	0	0	0.0
23.	Fidelity	0	0	0	0	0	0	0	0.0
24.	Surety	0	0	0	0	0	0	0	0.0
26.	Burglary and theft	0	0	0	0	0	0	0	0.0
27.	Boiler and machinery	0	0	0	0	0	0	0	0.0
28.	Credit	0	0	0	0	0	0	0	0.0
29.	International	0	0	0	0	0	0	0	0.0
30.	Warranty	0	0	0	0	0	0	0	0.0
31.	Reinsurance - nonproportional assumed property	XXX	0	0	0	0	0	0	0.0
32.	Reinsurance - nonproportional assumed liability	XXX	0	0	0	0	0	0	0.0
33.	Reinsurance - nonproportional assumed financial lines	XXX	0	0	0	0	0	0	0.0
34.	Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0.0
35.	TOTALS	13,372,681	27,405,384	13,372,682	27,405,383	220,255,119	108,896,780	138,763,722	41.0
DETAILS OF WRITE-INS									
3401.	.....							
3402.	.....							
3403.	.....							
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0.0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

Line of Business		Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
		Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire	0	0	0	0	0	0	0	0	0
2.	Allied lines	0	0	0	0	0	0	0	0	0
3.	Farmowners multiple peril	0	0	0	0	0	0	0	0	0
4.	Homeowners multiple peril	0	0	0	0	0	0	0	0	0
5.	Commercial multiple peril	0	0	0	0	0	0	0	0	0
6.	Mortgage guaranty	314,282,994	211,450,252	314,282,994	211,450,252	14,841,146	8,804,867	14,841,146	220,255,119	7,174,320
8.	Ocean marine	0	0	0	0	0	0	0	0	0
9.	Inland marine	0	0	0	0	0	0	0	0	0
10.	Financial guaranty	0	0	0	0	0	0	0	0	0
11.1	Medical professional liability - occurrence	0	0	0	0	0	0	0	0	0
11.2	Medical professional liability - claims-made	0	0	0	0	0	0	0	0	0
12.	Earthquake	0	0	0	0	0	0	0	0	0
13.	Group accident and health	0	0	0	0	0	0	0	(a) 0	0
14.	Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0
15.	Other accident and health	0	0	0	0	0	0	0	(a) 0	0
16.	Workers' compensation	0	0	0	0	0	0	0	0	0
17.1	Other liability - occurrence	0	0	0	0	0	0	0	0	0
17.2	Other liability - claims-made	0	0	0	0	0	0	0	0	0
17.3	Excess workers' compensation	0	0	0	0	0	0	0	0	0
18.1	Products liability - occurrence	0	0	0	0	0	0	0	0	0
18.2	Products liability - claims-made	0	0	0	0	0	0	0	0	0
19.1, 19.2	Private passenger auto liability	0	0	0	0	0	0	0	0	0
19.3, 19.4	Commercial auto liability	0	0	0	0	0	0	0	0	0
21.	Auto physical damage	0	0	0	0	0	0	0	0	0
22.	Aircraft (all perils)	0	0	0	0	0	0	0	0	0
23.	Fidelity	0	0	0	0	0	0	0	0	0
24.	Surety	0	0	0	0	0	0	0	0	0
26.	Burglary and theft	0	0	0	0	0	0	0	0	0
27.	Boiler and machinery	0	0	0	0	0	0	0	0	0
28.	Credit	0	0	0	0	0	0	0	0	0
29.	International	0	0	0	0	0	0	0	0	0
30.	Warranty	0	0	0	0	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	0	0	0	XXX	0	0	0	0
32.	Reinsurance - nonproportional assumed liability	XXX	0	0	0	XXX	0	0	0	0
33.	Reinsurance - nonproportional assumed financial lines	XXX	0	0	0	XXX	0	0	0	0
34.	Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0
35.	TOTALS	314,282,994	211,450,252	314,282,994	211,450,252	14,841,146	8,804,867	14,841,146	220,255,119	7,174,320
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	0	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0

(a) Including \$ 0 for present value of life indemnity claims.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

	1	2	3	4
	Loss Adjustment Expenses	Other Underwriting Expenses	Investment Expenses	Total
1. Claim adjustment services:				
1.1 Direct	4,225,266	0	0	4,225,266
1.2 Reinsurance assumed	4,191,831	0	0	4,191,831
1.3 Reinsurance ceded	4,215,266	0	0	4,215,266
1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	4,201,831	0	0	4,201,831
2. Commission and brokerage:				
2.1 Direct excluding contingent	0	0	0	0
2.2 Reinsurance assumed, excluding contingent	0	0	0	0
2.3 Reinsurance ceded, excluding contingent	0	79,006,862	0	79,006,862
2.4 Contingent - direct	0	0	0	0
2.5 Contingent - reinsurance assumed	0	0	0	0
2.6 Contingent - reinsurance ceded	0	0	0	0
2.7 Policy and membership fees	0	0	0	0
2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)	0	(79,006,862)	0	(79,006,862)
3. Allowances to managers and agents	0	0	0	0
4. Advertising	0	3,425,539	0	3,425,539
5. Boards, bureaus and associations	0	256,259	0	256,259
6. Surveys and underwriting reports	0	1,836,454	0	1,836,454
7. Audit of assureds' records	0	0	0	0
8. Salary and related items:				
8.1 Salaries	0	61,155,511	0	61,155,511
8.2 Payroll taxes	0	3,328,571	0	3,328,571
9. Employee relations and welfare	0	13,590,271	0	13,590,271
10. Insurance	0	474,843	0	474,843
11. Directors' fees	0	3,049,527	0	3,049,527
12. Travel and travel items	0	1,453,620	0	1,453,620
13. Rent and rent items	0	6,093,763	0	6,093,763
14. Equipment	0	36,454	0	36,454
15. Cost or depreciation of EDP equipment and software	0	11,447,410	0	11,447,410
16. Printing and stationery	0	167,156	0	167,156
17. Postage, telephone and telegraph, exchange and express	0	660,590	0	660,590
18. Legal and auditing	0	1,506,875	0	1,506,875
19. Totals (Lines 3 to 18)	0	108,482,843	0	108,482,843
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of \$0	0	13,395,325	0	13,395,325
20.2 Insurance department licenses and fees	0	0	0	0
20.3 Gross guaranty association assessments	0	0	0	0
20.4 All other (excluding federal and foreign income and real estate)	0	0	0	0
20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	0	13,395,325	0	13,395,325
21. Real estate expenses	0	0	0	0
22. Real estate taxes	0	148,034	0	148,034
23. Reimbursements by uninsured plans	0	0	0	0
24. Aggregate write-ins for miscellaneous expenses	0	2,932,588	4,867,744	7,800,332
25. Total expenses incurred	4,201,831	45,951,928	4,867,744	(a) 55,021,503
26. Less unpaid expenses - current year	7,174,320	3,025,388	0	10,199,708
27. Add unpaid expenses - prior year	4,685,738	7,061,262	0	11,747,000
28. Amounts receivable relating to uninsured plans, prior year	0	0	0	0
29. Amounts receivable relating to uninsured plans, current year	0	0	0	0
30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	1,713,249	49,987,802	4,867,744	56,568,795
DETAILS OF WRITE-INS				
2401. Depreciation	0	2,932,588	0	2,932,588
2402. Investment advisory fee	0	0	4,867,744	4,867,744
2403.				
2498. Summary of remaining write-ins for Line 24 from overflow page	0	0	0	0
2499. Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	0	2,932,588	4,867,744	7,800,332

(a) Includes management fees of \$110,372,753 to affiliates and \$1,958,888 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

		1	2
		Collected During Year	Earned During Year
1.	U.S. Government bonds	(a) .....3,468,951	.....2,149,060
1.1	Bonds exempt from U.S. tax	(a) .....4,024,688	.....3,125,467
1.2	Other bonds (unaffiliated)	(a) .....42,868,990	.....41,322,575
1.3	Bonds of affiliates	(a) .....0	.....0
2.1	Preferred stocks (unaffiliated)	(b) .....0	.....0
2.11	Preferred stocks of affiliates	(b) .....0	.....0
2.2	Common stocks (unaffiliated) .....	.....0	.....0
2.21	Common stocks of affiliates .....	.....0	.....0
3.	Mortgage loans	(c) .....0	.....0
4.	Real estate	(d) .....0	.....0
5	Contract loans .....	.....0	.....0
6	Cash, cash equivalents and short-term investments	(e) .....352,188	.....377,467
7	Derivative instruments	(f) .....0	.....0
8.	Other invested assets .....	.....0	.....0
9.	Aggregate write-ins for investment income .....	.....0	.....0
10.	Total gross investment income	50,714,817	46,974,569
11.	Investment expenses		(g) .....4,867,744
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) .....0
13.	Interest expense		(h) .....3,625,691
14.	Depreciation on real estate and other invested assets		(i) .....0
15.	Aggregate write-ins for deductions from investment income .....		.....0
16.	Total deductions (Lines 11 through 15) .....		.....8,493,435
17.	Net investment income (Line 10 minus Line 16)		38,481,134
DETAILS OF WRITE-INS			
0901.	.....	
0902.	.....	
0903.	.....	
0998.	Summary of remaining write-ins for Line 9 from overflow page .....	.....0	.....0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	0
1501.	.....	
1502.	.....	
1503.	.....	
1598.	Summary of remaining write-ins for Line 15 from overflow page .....		.....0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		0

- (a) Includes \$497,501 accrual of discount less \$4,763,583 amortization of premium and less \$3,434,687 paid for accrued interest on purchases.
- (b) Includes \$0 accrual of discount less \$0 amortization of premium and less \$0 paid for accrued dividends on purchases.
- (c) Includes \$0 accrual of discount less \$0 amortization of premium and less \$0 paid for accrued interest on purchases.
- (d) Includes \$0 for company's occupancy of its own buildings; and excludes \$0 interest on encumbrances.
- (e) Includes \$37,362 accrual of discount less \$31,439 amortization of premium and less \$15,134 paid for accrued interest on purchases.
- (f) Includes \$0 accrual of discount less \$0 amortization of premium.
- (g) Includes \$0 investment expenses and \$0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$0 interest on surplus notes and \$0 interest on capital notes.
- (i) Includes \$0 depreciation on real estate and \$0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1	2	3	4	5
		Realized Gain (Loss) On Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	25,559,746	0	25,559,746	0	0
1.1	Bonds exempt from U.S. tax	(452,191)	0	(452,191)	(23,279)	0
1.2	Other bonds (unaffiliated)	31,389,927	(881,814)	30,508,113	81,178	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	0	0	0	0	0
2.21	Common stocks of affiliates	0	0	0	(7,355,357)	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	(215,361)	0	(215,361)	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	0	0	0	(555)	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	0	0	0	0	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	56,282,122	(881,814)	55,400,307	(7,298,013)	0
DETAILS OF WRITE-INS						
0901.	.....				
0902.	.....				
0903.	.....				
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

EXHIBIT OF NON-ADMITTED ASSETS

	1	2	3
	Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks	0	0	0
2.2 Common stocks	26,993,677	34,349,033	7,355,356
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens	0	0	0
3.2 Other than first liens	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company	0	0	0
4.2 Properties held for the production of income	0	0	0
4.3 Properties held for sale	0	0	0
5. Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6. Contract loans	0	0	0
7. Derivatives (Schedule DB)	0	0	0
8. Other invested assets (Schedule BA)	0	0	0
9. Receivables for securities	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11. Aggregate write-ins for invested assets	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	26,993,677	34,349,033	7,355,356
13. Title plants (for Title insurers only)	0	0	0
14. Investment income due and accrued	0	0	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	0	0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2 Net deferred tax asset	225,350,070	191,420,252	(33,929,818)
19. Guaranty funds receivable or on deposit	0	0	0
20. Electronic data processing equipment and software	0	0	0
21. Furniture and equipment, including health care delivery assets	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0
24. Health care and other amounts receivable	0	0	0
25. Aggregate write-ins for other than invested assets	1,672,343	1,672,343	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	254,016,090	227,441,628	(26,574,462)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28. Total (Lines 26 and 27)	254,016,090	227,441,628	(26,574,462)
DETAILS OF WRITE-INS			
1101.			
1102.			
1103.			
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501. Licenses Purchased	1,672,343	1,672,343	0
2502.			
2503.			
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,672,343	1,672,343	0

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

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

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Wisconsin (the "State") for determining and reporting the financial condition and results of operations or 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 SAPP") 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 #	Page	Line #	2020	2019
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	\$ 38,855,807	\$ 112,140,352
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Change in contingency reserve	58	4	5	\$ (144,800,094)	\$ (177,459,733)
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)					
	XXX	XXX	XXX	\$ 183,655,901	\$ 289,600,085
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 243,466,736	\$ 198,716,615
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)					
	XXX	XXX	XXX	\$ 243,466,736	\$ 198,716,615

B. Use of Estimates in the Preparation of the Financial Statements
The preparation of financial statements requires management to make estimates and assumptions that affect the amounts reported in these financial statements and notes. Actual results could differ from these estimates.

C. Accounting Policy
Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed based on Wisconsin statutory requirements.

Expenses incurred in connection with acquiring new insurance business, including acquisition costs associated with underwriting and sales related activities, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

In addition, the Company uses the following accounting policies:

- (1) Basis for Short Term Investments

The Company considers all highly liquid debt securities with maturities of greater than three months but less than twelve months from the date of purchase to be short-term investments. Short-term investments are carried at amortized cost which approximates NAIC market value (as designated by the NAIC Securities Valuation Office).
- (2) Basis for Bonds and Amortization Schedule

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

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

Not Applicable
- (4) Basis for Preferred Stocks

Not Applicable
- (5) Basis for Mortgage Loans

Not Applicable
- (6) Basis for Loan-Backed Securities and Adjustment Methodology

Refer to Note 1.C(2) ABOVE
- (7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities

The Company owns 100% of the issued and outstanding shares of common stock of Arch U.S. MI Services Inc. ("Arch MI Services"), a non-insurance subsidiary.
- (8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities

Not Applicable
- (9) Accounting Policies for Derivatives

Not Applicable
- (10) Anticipate Investment Income Used in Premium Deficiency Calculation\

Not Applicable

NOTES TO FINANCIAL STATEMENTS

- (11) Management's Policiesand Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses

Reserves are provided for reported and unreported claims. Estimates of claims incurred but not reported and of expenses required to settle unpaid claims are included on the basis of historical loss experience and management's evaluation of current trends. All such reserves are periodically evaluated and reviewed during the year and changes therein are reflected in operating results when known. Loss and loss adjustment expense reserves are stated after deduction for reinsurance ceded to other insurers.
- (12) Changes in the Capitaliization Policy and Predefined Thresholds From Prior Periods

The Company has not modified its capitalization policy from the prior period.
- (13) Method Used To Estimate Pharmaceutical Rebate Receivables

Not Applicable
- 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

NOTE 4 Discontinued Operations

- A. Discontinued Operation Disposed of or Classified as Held for Sale

Not Applicable
- B. Change in Plan of Sale of Discontinued Operation

Not Applicable
- C. Nature of Any Significant Continuing Involvement with Discontinued Operations After Disposal

Not Applicable
- D. Equity Interest Retained in the Discontinued Operation After Disposal

Not Applicable

NOTE 5 Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) Maximum and Minumum Lending Rates

Not Applicable

(2) The maximum percentage of any one loan to the value of the security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgage was:

Not Applicable

(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan

	Current Year	Prior Year
	\$ -	\$ -

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

Not Applicable

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan Agreement:

Not Applicable

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:

Not Applicable

(7) Allowance for credit losses:

Not Applicable

(8) Mortgage Loans Derecognized as a Result of Foreclosure:

Not Applicable

(9) Policy for Recognizing Interest Income on Impaired Loans

Not Applicable
- B. Debt Restructuring

Not Applicable
- C. Reverse Mortgages

(1) Description of Accounting Policies and Methods

Not Applicable

(2) General Information Regarding Committment Under the Agreement

Not Applicable

(3) Reverse Mortgages: Enter the reserve amount that is netted against the asset

	\$	-
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(4) Reverse Mortgages: Investment income or (loss) recognized in the period as a result of the re-estimated cash flows

	\$	-
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NOTES TO FINANCIAL STATEMENTS

- D. Loan-Backed Securities
- (1) Descriptions of Sources Used to Determine Prepayment Assumptions
- Prepayment assumptions for single class, multi-class mortgage-back and asset-backed securities are obtained from independent third party services or internal estimates. These assumptions are consistent with the current interest rate and economic environment.
- (2) Other-Than-Temporary Impairments

OTTI recognized 1st Quarter

a. Intent to sell

b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis

c. Total 1st Quarter

OTTI recognized 2nd Quarter

d. Intent to sell

e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis

f. Total 2nd Quarter

OTTI recognized 3rd Quarter

g. Intent to sell

h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis

i. Total 3rd Quarter

OTTI recognized 4th Quarter

j. Intent to sell

k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis

l. Total 4th Quarter

m. Annual Aggregate Total

1 Amortized Cost Basis Before Other-than- Temporary Impairment	2 Other-than- Temporary Impairment Recognized in Loss	3 Fair Value 1 - 2
\$ -	\$ -	\$ -
\$ -	\$ -	\$ -
\$ -	\$ -	\$ -
\$ -	\$ -	\$ -
\$ -	\$ -	\$ -
\$ -	\$ -	\$ -
\$ -	\$ -	\$ -
\$ -	\$ -	\$ -
\$ 1,000,000	\$ -	\$ 1,000,000
\$ -	\$ -	\$ -
\$ 1,000,000	\$ -	\$ 1,000,000
	\$ -	

(3) Recognized OTTI Securities

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than- Temporary Impairment	5 Amortized Cost After Other-Than- Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
023772-AB-2	\$ 1,657,648	\$ 1,391,555	\$ 266,093	\$ 1,391,555	\$ 1,391,555	12/30/2020
55953T-AJ-6	\$ 5,000,000	\$ 4,994,231	\$ 5,769	\$ 4,994,231	\$ 4,994,231	12/30/2020
674000-AQ-7	\$ 1,982,603	\$ 1,966,485	\$ 16,118	\$ 1,966,485	\$ 1,966,485	12/30/2020
74988L-AJ-3	\$ 1,000,000	\$ 972,354	\$ 27,646	\$ 972,354	\$ 972,354	12/30/2020
69703P-AE-9	\$ 1,000,000	\$ 973,254	\$ 26,746	\$ 973,254	\$ 973,254	12/30/2020
14307P-AJ-4	\$ 1,000,000	\$ 968,033	\$ 31,967	\$ 968,033	\$ 968,033	12/30/2020
16409T-AG-4	\$ 1,000,000	\$ 976,245	\$ 23,755	\$ 976,245	\$ 976,245	12/30/2020
12549F-BQ-1	\$ 1,000,000	\$ 983,601	\$ 16,399	\$ 983,601	\$ 983,601	12/30/2020
40437H-AG-6	\$ 1,000,000	\$ 971,343	\$ 28,657	\$ 971,343	\$ 971,343	12/30/2020
69688M-AG-0	\$ 1,000,000	\$ 987,500	\$ 12,500	\$ 987,500	\$ 987,500	12/30/2020
00192R-AJ-7	\$ 1,000,000	\$ 984,535	\$ 15,465	\$ 984,535	\$ 984,535	12/30/2020
Total	\$ 988,501	\$ 11,499	\$ 988,501	\$ 988,501	\$ 988,501	12/30/2020
	XXX	XXX	\$ 482,614	XXX	XXX	XXX

- (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 \$ (1,983,550)
2. 12 Months or Longer \$ -
- b)The aggregate related fair value of securities with unrealized losses:
1. Less than 12 Months \$ 263,529,464
2. 12 Months or Longer \$ -
- (5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary
- In accordance with SSAP No. 43R, Loan-backed and Structured Securities – Revised, the Company's loan-backed securities are stated at amortized cost. When evaluating whether a decline in value is other-than-temporary, the Company considers several factors, including, but not limited to, the following: The extent and the duration of the decline in value; The reasons for the decline in value (credit event, interest related or market fluctuations); The financial position and access to capital of the issuer, including the current and future impact of any specific events; Our intent to sell the securities, or whether it is more likely than not that we will be required to sell it before recovery; and the financial condition and near term prospects of the issuer. Impairment due to deterioration in credit that results in a conclusion that the present value of cash flows expected to be collected will not be sufficient to recover the amortized cost basis of the securities is considered other-than-temporary. Other declines in fair value (for example, due to interest rate changes, sector credit rating changes or company-specific rating changes) that result in a conclusion that the present value of cash flows expected to be collected will not be sufficient to recover the amortized cost basis of the security may also result in a conclusion that an OTTI has occurred. To the extent that the Company determines that a

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
- Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
- Repurchase Agreements Transactions Accounted for as Secured Borrowing
- Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
- Repurchase Transaction - Cash Provider -Overview of Secured Borrowing Transactions
- Not Applicable

NOTES TO FINANCIAL STATEMENTS

- H. Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction - Cash Taker - Overview of Sale Transactions
Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction - Cash Provider - Overview of Sale Transactions
Not Applicable
- J. Real Estate

(1) Recogniized Impairment Loss
Not Applicable

(2) Sold or Classified Real Estate Investments as Held for Sale
Real estate is sometimes acquired in the settlement of claims as part of the Company's effort to mitigate losses. The real estate is carried at the lower of cost or market value as prescribed by SSAP 40 - Real Estate Investments. Gains or losses from the holding or disposition of real estate acquired in claim settlement are recorded in net losses and loss adjustment expenses.

(3) Changes to a Plan of Sale for an Investment in Real Estate
Not Applicable

(4) Rental Land Sales Operations
Not Applicable

(5) Real Estate Investments With Participating Loan Features
Not Applicable
- K. Low Income Housing tax Credits (LIHTC)

(1) Number of Remaining Years of Unexpired Tax Credits and Holding Period for LHTC Investments
Not Applicable

(2) Amount of LHTC and Other Tax Benefiits Recognized
Not Applicable

(3) Balance of Investment Recognized
Not Applicable

(4) Regulatory Reviews
Not Applicable

(5) LHTC Investments Which Exceed 100% of Total Admitted Assets
Not Applicable

(6) Recognized Impairment
Not Applicable

(7) Amount and Nature of Write-downs or Reclassifications
Not Applicable

NOTES TO FINANCIAL STATEMENTS

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	\$ 3,364,290	\$ -	\$ -	\$ -	\$ 3,364,290	\$ 4,346,698	\$ (982,408)
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. Total Restricted Assets	\$ 3,364,290	\$ -	\$ -	\$ -	\$ 3,364,290	\$ 4,346,698	\$ (982,408)

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
			Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	0.000%	0.000%
b. Collateral held under security lending agreements	\$ -	\$ -	0.000%	0.000%
c. Subject to repurchase agreements	\$ -	\$ -	0.000%	0.000%
d. Subject to reverse repurchase agreements	\$ -	\$ -	0.000%	0.000%
e. Subject to dollar repurchase agreements	\$ -	\$ -	0.000%	0.000%
f. Subject to dollar reverse repurchase agreements	\$ -	\$ -	0.000%	0.000%
g. Placed under option contracts	\$ -	\$ -	0.000%	0.000%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	\$ -	\$ -	0.000%	0.000%
i. FHLB capital stock	\$ -	\$ -	0.000%	0.000%
j. On deposit with states	\$ -	\$ 3,364,290	0.138%	0.154%
k. On deposit with other regulatory bodies	\$ -	\$ -	0.000%	0.000%
l. Pledged collateral to FHLB (including assets backing funding agreements)	\$ -	\$ -	0.000%	0.000%
m. Pledged as collateral not captured in other categories	\$ -	\$ -	0.000%	0.000%
n. Other restricted assets	\$ -	\$ -	0.000%	0.000%
o. Total Restricted Assets	\$ -	\$ 3,364,290	0.138%	0.154%

- (a) Subset of Column 1
(b) Subset of Column 3
(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)
Not Applicable
3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)
Not Applicable
4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements
Not Applicable

M. Working Capital Finance Investments

1. Aggregate Working Capital Finance Investments (WCFI) Book/Adjusted Carrying Value by NAIC Designation:
Not Applicable
2. Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs
Not Applicable

NOTES TO FINANCIAL STATEMENTS

3. Any Events of Default or Working Capital Finance Investments
Not Applicable

N. Offsetting and Netting of Assets and Liabilities
Not Applicable

O. 5GI Securities
Not Applicable

P. Short Sales
Not Applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
1. Number of CUSIPs	59	0
2. Aggregate Amount of Investment Income	\$ 1,389,572	\$ -

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

- A. Investments in Joint Ventures, Partnerships and Limited Liability Companies That Exceed 10% of Ownership
Not Applicable
- B. Investments in Impaired Joint Ventures, Partnerships and Limited Liability Companies
Not Applicable

NOTE 7 Investment Income

- A. The bases, by category of investment income, for excluding (nonadmitting) any investment income due and accrued":
The Company does not admit investment income due and accrued if amounts are over 90 days past due.
- B. The total amount excluded:
Not Applicable

NOTE 8 Derivative Instruments

Not Applicable

NOTE 9 Income Taxes

- A. Deferred Tax Assets/(Liabilities)
1. The components of the net deferred tax asset/(liability) at the end of current period are as follows:

	12/31/2020			12/31/2019			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
(a) Gross Deferred Tax Assets	\$257,379,138	\$ 111,953	\$257,491,091	\$217,794,818	\$ 8,091	\$217,802,909	\$ 39,584,320	\$ 103,862	\$ 39,688,182
(b) Statutory Valuation Allowance Adjustment	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	\$257,379,138	\$ 111,953	\$257,491,091	\$217,794,818	\$ 8,091	\$217,802,909	\$ 39,584,320	\$ 103,862	\$ 39,688,182
(d) Deferred Tax Assets Nonadmitted	\$225,350,070	\$ -	\$225,350,070	\$191,420,252	\$ -	\$191,420,252	\$ 33,929,818	\$ -	\$ 33,929,818
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	\$ 32,029,068	\$ 111,953	\$ 32,141,021	\$ 26,374,566	\$ 8,091	\$ 26,382,657	\$ 5,654,502	\$ 103,862	\$ 5,758,364
(f) Deferred Tax Liabilities	\$ 380,537	\$ 3,954	\$ 384,491	\$ 456,645	\$ 6,452	\$ 463,097	\$ (76,108)	\$ (2,498)	\$ (78,606)
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	\$ 31,648,531	\$ 107,999	\$ 31,756,530	\$ 25,917,921	\$ 1,639	\$ 25,919,560	\$ 5,730,610	\$ 106,360	\$ 5,836,970

2. Admission Calculation Components SSAP No. 101

	12/31/2020			12/31/2019			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
Admission Calculation Components SSAP No. 101									
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	\$ -	\$ -	\$ -	\$ 25,917,921	\$ 1,639	\$ 25,919,560	\$ (25,917,921)	\$ (1,639)	\$ (25,919,560)
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	\$ 31,648,531	\$ 107,999	\$ 31,756,530	\$ -	\$ -	\$ -	\$ 31,648,531	\$ 107,999	\$ 31,756,530
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	\$ 31,648,531	\$ 107,999	\$ 31,756,530	\$ -	\$ -	\$ -	\$ 31,648,531	\$ 107,999	\$ 31,756,530
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	xxx	xxx	\$ 31,756,530	xxx	xxx	\$ 25,919,560	xxx	xxx	\$ 5,836,970
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	\$ 380,537	\$ 3,954	\$ 384,491	\$ 456,645	\$ 6,452	\$ 463,097	\$ (76,108)	\$ (2,498)	\$ (78,606)
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	\$ 32,029,068	\$ 111,953	\$ 32,141,021	\$ 26,374,566	\$ 8,091	\$ 26,382,657	\$ 5,654,502	\$ 103,862	\$ 5,758,364

3. Other Admissibility Criteria

	2020	2019
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	269.624%	206.060%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	\$ 1,663,360,889	\$ 1,473,810,674

NOTES TO FINANCIAL STATEMENTS

4. Impact of Tax Planning Strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage

	12/31/2020		12/31/2019		Change	
	(1)	(2)	(3)	(4)	(5)	(6)
	Ordinary	Capital	Ordinary	Capital	(Col. 1 - 3) Ordinary	(Col. 2 - 4) Capital
Impact of Tax Planning Strategies:						
(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						
1. Adjusted Gross DTAs amount from Note 9A1(c)	\$ 257,379,138	\$ 111,953	\$ 217,794,818	\$ 8,091	\$ 39,584,320	\$ 103,862
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	\$ 32,029,068	\$ 111,953	\$ 26,374,566	\$ 8,091	\$ 5,654,502	\$ 103,862
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%

b. Do the Company's tax-planning strategies include the use of reinsurance? Yes [] No [X]

B. Deferred Tax Liabilities Not Recognized

1. The types of temporary differences for which a DTL has not been recognized and the types of events that would cause those temporary differences to become taxable are:
Not Applicable
2. The cumulative amount of each type of temporary difference is:
Not Applicable
3. The amount of the unrecognized DTL for temporary differences related to investments in foreign subsidiaries and foreign corporate joint ventures that are essentially permanent in duration, if determination of that liability is practicable, or a statement that determination is not practicable are:
Not Applicable
4. The amount of the DTL for temporary differences other than those in item (3) above that is not recognized is:
Not Applicable

C. Current income taxes incurred consist of the following major components:

	(1)	(2)	(3)
	12/31/2020	12/31/2019	(Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	\$ 48,408,952	\$ 60,852,192	\$ (12,443,240)
(b) Foreign	\$ -	\$ -	\$ -
(c) Subtotal	\$ 48,408,952	\$ 60,852,192	\$ (12,443,240)
(d) Federal income tax on net capital gains	\$ 11,679,290	\$ 1,365,342	\$ 10,313,948
(e) Utilization of capital loss carry-forwards	\$ -	\$ -	\$ -
(f) Other	\$ -	\$ -	\$ -
(g) Federal and foreign income taxes incurred	\$ 60,088,242	\$ 62,217,534	\$ (2,129,292)
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses	\$ 1,667,635	\$ 722,973	\$ 944,662
(2) Unearned premium reserve	\$ 3,077,607	\$ 5,072,150	\$ (1,994,543)
(3) Policyholder reserves	\$ 249,451,786	\$ 206,601,268	\$ 42,850,518
(4) Investments	\$ -	\$ -	\$ -
(5) Deferred acquisition costs	\$ 3,182,110	\$ 4,127,764	\$ (945,654)
(6) Policyholder dividends accrual	\$ -	\$ -	\$ -
(7) Fixed Assets	\$ -	\$ -	\$ -
(8) Compensation and benefits accrual	\$ -	\$ -	\$ -
(9) Pension accrual	\$ -	\$ -	\$ -
(10) Receivables - nonadmitted	\$ -	\$ -	\$ -
(11) Net operating loss carry-forward	\$ -	\$ -	\$ -
(12) Tax credit carry-forward	\$ -	\$ 1,270,663	\$ (1,270,663)
(13) Other (including items <5% of total ordinary tax assets)	\$ -	\$ -	\$ -
(99) Subtotal	\$ 257,379,138	\$ 217,794,818	\$ 39,584,320
(b) Statutory valuation allowance adjustment	\$ -	\$ -	\$ -
(c) Nonadmitted	\$ 225,350,070	\$ 191,420,252	\$ 33,929,818
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	\$ 32,029,068	\$ 26,374,566	\$ 5,654,502
(e) Capital:			
(1) Investments	\$ 111,953	\$ 8,091	\$ 103,862
(2) Net capital loss carry-forward	\$ -	\$ -	\$ -
(3) Real estate	\$ -	\$ -	\$ -
(4) Other (including items <5% of total ordinary tax assets)	\$ -	\$ -	\$ -
(99) Subtotal	\$ 111,953	\$ 8,091	\$ 103,862
(f) Statutory valuation allowance adjustment	\$ -	\$ -	\$ -
(g) Nonadmitted	\$ -	\$ -	\$ -
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	\$ 111,953	\$ 8,091	\$ 103,862
(i) Admitted deferred tax assets (2d + 2h)	\$ 32,141,021	\$ 26,382,657	\$ 5,758,364

NOTES TO FINANCIAL STATEMENTS

3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments	\$ -	\$ -	\$ -
(2) Fixed Assets	\$ -	\$ -	\$ -
(3) Deferred and uncollected premium	\$ -	\$ -	\$ -
(4) Policyholder reserves	\$ -	\$ -	\$ -
(5) Other (including items <5% of total ordinary tax liabilities)	\$ 380,537	\$ 456,645	\$ (76,108)
(99) Subtotal	\$ 380,537	\$ 456,645	\$ (76,108)
(b) Capital:			
(1) Investments	\$ 3,954	\$ 6,452	\$ (2,498)
(2) Real estate	\$ -	\$ -	\$ -
(3) Other (including items <5% of total capital tax liabilities)	\$ -	\$ -	\$ -
(99) Subtotal	\$ 3,954	\$ 6,452	\$ (2,498)
(c) Deferred tax liabilities (3a99 + 3b99)	\$ 384,491	\$ 463,097	\$ (78,606)
4. Net deferred tax assets/liabilities (2i - 3c)	\$ 31,756,530	\$ 25,919,560	\$ 5,836,970

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate Among the more significant book to tax adjustments were the following:	Amount	Effective Tax Rate (%)
Permanent Differences:		
Provision computed at statutory rate	\$ 20,778,250	21.0%
Change in nonadmitted assets	\$ -	0.0%
Proration of tax exempt investment income	\$ 162,837	0.2%
Tax exempt income deduction	\$ (651,349)	-0.7%
Dividends received deduction	\$ -	0.0%
Disallowed travel and entertainment	\$ -	0.0%
Other permanent differences	\$ 19,672	0.0%
Temporary Differences:		
Total ordinary DTAs	\$ -	0.0%
Total ordinary DTLs	\$ -	0.0%
Total capital DTAs	\$ -	0.0%
Other		
Statutory valuation allowance adjustment	\$ -	0.0%
Accrual adjustment – prior year	\$ -	0.0%
Other	\$ 12,044	0.0%
Totals	\$ 20,321,454	20.5%
Federal and foreign income taxes incurred	\$ 48,408,952	48.9%
Realized capital gains (losses) tax	\$ 11,679,290	11.8%
Change in net deferred income taxes	\$ (39,766,788)	-40.2%
Total statutory income taxes	\$ 20,321,454	20.5%

E. Operating Loss Carryforwards and Income Taxes Available for Recoupment

1. The amounts, origination dates and expiration dates of operating loss and tax credit carry forwards available for tax purposes;
The company had no unused operating loss carryforwards available to offset against future income.

2. The following is income tax expense for current year and preceding years that is available for recoupment in the event of future net losses:

Year	Amounts
2020	\$61,387,898
2019	\$67,018,283

3. The Company's aggregate amount of deposits admitted under Section 6603 of the Internal Revenue Service Code
The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

F. Consolidated Federal Income Tax Return
1. The Company's federal income tax return is consolidated with the following entities: Arch Capital Group (U.S.) Inc. (Parent of Tax Group) Arch Indemnity Insurance Co. Arch Insurance Company Arch Insurance Group Inc. Arch Insurance Solutions Inc. Arch Mortgage Assurance Company Arch Mortgage Guaranty Company Arch Mortgage Insurance Company Arch Re Facultative Underwriters Inc. Arch Reinsurance Company Arch Specialty Insurance Agency Inc. Arch Specialty Insurance Company Arch Structured Mortgage Insurance Company Arch US MI Holdings Inc. Arch US MI Services Inc. United Guaranty Residential Insurance Company of North Carolina United Guaranty Commercial Insurance Company of North Carolina Arch Mortgage Funding Inc. (FKA Arch Credit Risk Services Inc.) Arch Property Casualty Insurance Company (FKA Arch Excess & Surplus Inc. Co.) Arch Life Insurance Company of America (FKA Financial American Life Insurance Company) Arch Underwriters Inc. First American Service Corporation First Shield Service Corporation of Florida First Shield Consumer Service Corporation First Shield Service Corporation First Shield Consumer Service Corporation of Florida McNeil & Company, Inc. United Guaranty Residential Insurance Company United Guaranty Partners Insurance Company United Guaranty Services, Inc. United Guaranty Credit Insurance Company Ventus Risk Management Inc. Arch Capital Services LLC
2. The manner in which the Board of Directors sets forth for allocating the consolidated federal income tax:: The method of allocation of taxes is subject to the terms of a tax sharing agreement between Arch Capital Group (U.S.) Inc. ("Arch Capital U.S.") and its subsidiaries. It is made primarily on a separate return basis with credit given to the Company for any net operating losses or other items used in the consolidated tax return filed by Arch Capital U.S. to the extent the losses or items may be utilized by the Company in the consolidated group's return.

NOTES TO FINANCIAL STATEMENTS

G. Federal or Foreign Federal Income Tax Loss contingencies:
The Company has not tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within months of the reporting date.

H. Repatriation Transition Tax (RTT)
1a Has the entity fully remitted the RTT?
Not Applicable

I. Alternative Minimum Tax (AMT) Credit
Was the AMT Credit recognized as a current year recoverable or Deferred Tax Asset (DTA)?

	Amount
(1) Gross AMT Credit Recognized as:	
a. Current year recoverable	\$ -
b. Deferred tax asset (DTA)	\$ -
(2) Beginning Balance of AMT Credit Carryforward	\$ 1,270,662
(3) Amounts Recovered	\$ 1,270,662
(4) Adjustments	\$ -
(5) Ending Balance of AMT Credit Carryforward (5=2-3-4)	\$ -
(6) Reduction for Sequestration	\$ -
(7) Nonadmitted by Reporting Entity	\$ -
(8) Reporting Entity Ending Balance (8=5-6-7)	\$ -

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

A. Nature of the Relationship Involved
See the organization chart on Schedule Y.

B. Transactions
On August 19, 2019, the Department approved the Company's request to pay a \$225,000,000 return of capital to its parent, Holdings, which was paid on September 23, 2019.

On February 20, 2019, the Board of Directors of AMIS approved a return of capital of \$15,000,000 to the Company. The capital was received on March 22, 2019.

Effective July 1, 2017, the Company entered into a quota share reinsurance agreement with UGRIC ("UGRIC to AMI agreement") in which UGRIC ceded 50% of its direct and assumed business to the Company, net of reinsurance ceded to ARL and unaffiliated parties.

Effective July 1, 2017, the Company entered into a quota share reinsurance agreement with UGRIC ("AMIC to UGRIC agreement") in which the Company cedes 100% of its net business to UGRIC.

Effective July 1, 2017, the Company entered into a series of quota share reinsurance agreements executed simultaneously with affiliated entities. With this series of reinsurance agreements, the Company's ultimate parent sought to have both the Company and United Guaranty Residential Insurance Company ("UGRIC"), an affiliate company, hold homogeneous risk and avoid adverse risk selection at either entity. Fannie Mae, Freddie Mac, the Department and the North Carolina Department of Insurance all either approved or declined to disapprove the agreements.

Effective January 1, 2017, the agreement was amended to add the United Guaranty companies acquired by Arch U.S. MI Holdings, Inc. as additional parties to the agreement.

Effective January 30, 2014, and as amended, December 31, 2015, the Company entered into a quota share reinsurance agreement with Arch Reinsurance Ltd. (the "ARL Reinsurance Agreement").

C. Transactions with related party who are not reported on Schedule Y
Not Applicable

D. Amount Due From Or To Related Parties
At December 31, 2020, the Company reported a receivable of \$6,720,417 and a payable of (\$25,143,814) from/to affiliated companies. Details of the balances are:
United Guaranty Residential Insurance Company \$6,717,861; United Guaranty Residential Insurance Company of North Carolina \$2,556; Arch Mortgage Guaranty Company (\$183,338); Arch U.S. MI Holdings, Inc. (\$199,500); Arch U.S. MI Services, Inc. (\$24,480,030); United Guaranty Services, Inc. (\$280,372); Arch Mortgage Assurance (\$574)

At December 31, 2019, the Company reported a receivable of \$6,150,898 and a payable of (\$22,266,963) from/to affiliated companies. Details of the balances are:
United Guaranty Residential Insurance Company \$6,142,695; United Guaranty Residential Insurance Company of North Carolina \$8,203; Arch Mortgage Guaranty Company (\$26,800); Arch U.S. MI Holdings, Inc. (\$211,884); Arch U.S. MI Services, Inc. (\$21,607,707); Arch Investment Management, LLC (\$92,900); United Guaranty Services, Inc. (\$327,672)

Intercompany balances are settled monthly.

E. Material Management or Service Contracts and Cost-Sharing Arrangements
The Company has administrative service agreements to receive services from several affiliated companies in the areas of administration, financial planning, advertising, clerical and other areas as the parties may agree upon.

The Company files a consolidated federal income tax return with Arch Capital Group (U.S.) Inc. as the parent company. Under the tax-sharing agreement, the Company pays to or receives from Holdings an amount essentially computed as if the Company filed a separate return, except that items such as net operating losses, capital losses, investment tax credits, or similar items, which might not be immediately recognized in a separate return, are allocated according to the agreement and reflected in the Company's provision, to the extent that such items reduce the consolidated group's federal tax liability. Intercompany tax balances are settled quarterly, as appropriate, and pursuant to the terms of the tax sharing agreement.

F. Guarantees or Undertakings
Not Applicable

G. Nature of the Control Relationship
The Company's ultimate parent is Arch Capital Group, Ltd. See the organization chart on Schedule Y.

The Company is dependent on the administrative service agreements noted in Note 10E.

The Company withholds funds in accordance with the Quota Share Reinsurance Agreement between the Company and PMI Insurance Co. ("PIC") (the "PIC Reinsurance Agreement"). As of December 31, 2020 and 2019, the funds withheld account had a balance of \$59.7 million and \$64.0 million, respectively. On July 18, 2016, the Company reached \$25 billion in cumulative new insurance written ("NIW"). As a result, the Company is no longer ceding reinsurance on new policies written after that date under the PIC Reinsurance Agreement. This agreement will terminate on January 30, 2021.

H. Amount Deducted from the Value of Upstream Intermediate Entity or Ultimate Parent Owned
Not Applicable

NOTES TO FINANCIAL STATEMENTS

- I. Investments in SCA that Exceed 10% of admitted Assets
Not Applicable
- J. Investment in Impaired SCAs
Not Applicable
- K. Investments in Foreign Insurance Subsidiary
Not Applicable
- L. Investment in Downstream NonInsurance Holding Company
Not Applicable
- M. All SCA Investments
Not Applicable
- N. Investment in Insurance SCAs
Not Applicable
- O. SCA or SSAP 48 Entity Loss Tracking
Not Applicable

NOTE 11 Debt

- A. Debt, Including Capital Notes
Not Applicable
- 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

- A. Defined Benefit Plan
 - (1) Change in Benefit Obligation
Not Applicable
 - (2) Change in Plan Assets
Not Applicable
 - (3) Funded status
Not Applicable
 - (4) Components of Net Periodic Benefit Cost
Not Applicable
 - (5) Amounts in Unassigned funds (Surplus) Recognized as components of Net Periodic Benefit Cost
Not Applicable
 - (6) Amounts in Unassigned Funds (Surplus) that have not yet been recognized as components of Net Periodic Benefit Cost
Not Applicable
 - (7) Weighted-average assumptions used to determine net periodic benefit cost as of the end of current period:
Not Applicable
 - (8) Accumulated Benefit Obligation for Defined Benefit Pension Plans
Not Applicable
 - (9) For Postretirement Benefits Other Than Pensions, the Assumed Health Care Cost Trend Rate(s)
Not Applicable
 - (10) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated:
Not Applicable
 - (11) Estimate of Contributions Expected to be Paid to the Plan
Not Applicable
 - (12) Amounts and Types of Securities Included in Plan Assets
Not Applicable
 - (12) Amounts and Types of Securities Included in Plan Assets
Not Applicable
 - (14) Substantive Comment Used to Account for Benefit Obligation
Not Applicable
 - (15) Cost of Providing Special or Contractual Termination Benefits Recognized
Not Applicable
 - (16) Significant Change in the Benefit Obligation or Plan Assets
Not Applicable
 - (17) Accumulated Postretirement and Pension Benefit Obligation and Fair Value of Plan Assets for Defined Postretirement and Pension Benefit Plans
Not Applicable
 - (18) Full Transition Surplus Impact of SSAP 102
Not Applicable
- B. Investment Policies and Strategies
Not Applicable

NOTES TO FINANCIAL STATEMENTS

- C. The fair value of each class of plan assets
Not Applicable
- D. Basis Used to Determine Expected Long-Term Rate-of Return
Not Applicable
- E. Defined Contribution Plan
Not Applicable
- F. Multiemployer Plans
Not Applicable
- G. Consolidated/Holding Company Plans
Not Applicable
- H. Postemployment Benefits and Compensated Absences
Not Applicable
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

(1) Recognition of the Existence of the Act
Not Applicable

(2) Effects of the Subsidy in Measuring the Net Postretirement Benefit Cost
Not Applicable

(1) Disclosure of Gross Benenfit Payments
Not Applicable

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

- A. Number of Share and Par or State Value of Each Class
The Company has 40,000,0000 shares authorized with 2,200,000 shares issued and outstanding. All shares are common with a par value of \$1.25.
- B. Diividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues
Not Applicable
- C. Dividend Restrictions
Under the General Statute of its domiciliary state, without prior approval of the Commissioner of Insurance, the Company cannot pay annual dividends exceeding the lesser of (1) 10% of the Company's capital and surplus as of the preceding December 31, or (2) the greater of (i) the net income, excluding realized gains, for the twelve month period ending the preceding December 31 of (ii) the aggregate of the net income of the insurer for the three calendar years preceding the date of the dividend or distribution, minus realized capital gains for those calendar years and minus dividends paid or credited and distributions made within the first two of the preceding three years. A dividend that exceeds this threshold is deemed to be an "extraordinary" dividend and requires the prior approval of the Commissioner of Insurance. The calculated maximum amount of ordinary dividends available to be paid during 2021 would be \$24,346,674. The Company shall not declare or pay dividends or other distributions to its stockholders from any source other than unassigned surplus without the Commissioner's prior written approval.
- D. Dates and Amounts of Dividends Paid
The Company paid no dividends during 2020 or 2019.
- E. Profits That May Be Paid as Orrdinary Dividends to Stockholders
Notwithstanding the limitations of C. above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.
- F. Restrictions Placed on Unassigned Funds (Surplus)
Not Applicable
- G. Amount of Advances to surplus not Reported
Not Applicable
- H. Amount of Stock Held for Special Purposes
Not Applicable
- I. Reasons for Changes in Balance of Special Surplus Funds from Prior Period
Not Applicable
- J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is

\$9,717,557
- K. The Company issued the following surplus debentures or similar obligations:
After obtaining the Department's prior approval, the Company, on December 22, 2016, issued a Contribution Note in the amount of \$10 million (the "2016 Note") to Arch Capital Finance (Ireland).

After obtaining the Department's prior approval, the Company, on April 1, 2017, issued a Contribution Note in the amount of \$39.5 million (the "2017 Note") to Arch Capital Finance (Ireland).

Details of the 2016 and 2017 Surplus Notes are as follows:

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year*	Unapproved Interest And/Or Principal
0001	12/22/2016	6.800%	\$10,000,000	Yes	\$10,000,000	\$10,000,000	\$31,671
0002	04/01/2017	6.300%	\$39,500,000	Yes	\$39,500,000	\$39,500,000	\$116,823
Total	XXX	XXX	\$49,500,000	XXX	\$49,500,000	\$49,500,000	\$148,494

* Total should agree with Page 3, Line 33.

NOTES TO FINANCIAL STATEMENTS

1	9	10	11	12	13	
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
0001	\$ 680,000	\$ 2,706,560	0.000%	\$ -	\$ -	12/21/2046
0002	\$ 2,508,250	\$ 9,297,705	0.000%	\$ -	\$ -	04/01/2047
Total	\$ 3,188,250	\$ 12,004,265	XXX	\$ -	\$ -	XXX

1	15	16	17	18	19
Item Number	Are Surplus Note Payments Contractually Linked? (Y/N)	Surplus Note Payments Subject to Administrative Offsetting Provisions? (Y/N)	Were Surplus Note Proceeds Used to Purchase an Asset Directly From the Holder of the Surplus Note? (Y/N)	Is Asset Issuer a Related Party (Y/N)	Type of Assets Received Upon Issuance
0001	No	No	No	No	
0002	No	No	No	No	
Total	XXX	XXX	XXX	XXX	XXX

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carry Value of Assets	Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N)
0001	\$ -	\$ -	No
0002	\$ -	\$ -	No
Total	\$ -	\$ -	XXX

- On September 15, 2020, the Company requested the Department's approval to make an annual interest payment effective December 15, 2020, in the amount of \$3,188,250 related to the 2016 and 2017 Note. On September 29, 2020, the Department approved the Company's request.
- On October 9, 2019, the Company requested the Department's approval to make an annual interest payment effective December 15, 2019, in the amount of \$3,188,250 related to the 2016 and 2017 Note. On October 16, 2019, the Department approved the Company's request.
- L. The Impact of any restatement due to prior quasi-reorganization is as follows
Not Applicable
- M. Effective Date of Quasi-Reorganization for a Period of Ten Years Following Reorganization
Not Applicable
- NOTE 14 Liabilities, Contingencies and Assessments**
- A. Contingent Commitments
- (1) Total contingent liabilities: \$ -
- (2) Detail of other contingent commissions
Under State insurance laws, mortgage insurers are required to establish a contingency reserve. The annual contribution to the contingency reserve equals fifty percent (50%) of the net earned premium reported in the annual statement. This reserve is required to be maintained for a period of 120 months. The statute allows mortgage guaranty insurers, upon approval from the Department, to withdraw from the contingency reserve when incurred losses and incurred loss expenses exceed the greater of either 35% of the net earned premium or 70% of the annual amount required to be contributed to the contingency reserve. Mortgage guaranty insurers can request early withdrawals if, and to the extent, its actual policyholder position exceeds minimum policyholder position. The contingency reserve is shown as a liability on page 3 of the annual statement.
- On January 26, 2021, the Company requested approval from the Department to withdraw \$24,473,816 from its contingency reserves to cover year to date incurred loss and loss expense incurred greater than 35% of year to date net earned premium. On January 30, 2021, the Department approved the Company's request.
- (3) Guarantee Obligations
Not Applicable
- B. Assessments
- (1) Nature of Any Assets That Could Have a Material Financial Effect
Not Applicable
- (2) Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end \$ -
- (3) Undiscounted and Discounted Guaranty Fund Assessments
Not Applicable
- C. Gain Contingencies
Not Applicable
- D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits
Not Applicable
- E. Product Warranties
- (1) Accounting Policy and Methodology Used in Determining Product Warranties
Not Applicable

NOTES TO FINANCIAL STATEMENTS

(2) Reconciliation of aggregate product warranty liability
Not Applicable

F. Joint and Several Liabilities
Not Applicable

G. All Other Contingencies
Not Applicable

NOTE 15 Leases

A. Lessee Operating Lease:

(1) Lessee's Leasing Arrangements

a. Rental Expense
Various cancelable and non-cancelable operating lease agreements have been entered into by the Company's parent and affiliates for office facilities and equipment. The expenses for each lease are allocated to the Company and it affiliates under the terms of management service agreements. Rental expenses associated with these leases for 2020 and 2019 was approximately \$6,093,763 and \$6,746,489, respectively, Various leases for office facilities contain renewal options and escalation clauses relating to building expenses and/or various changes in the Consumer Price Index.

b. Basis on Which Contingent Rental Payments are Determined
Not Applicable

c. Existence and Terms of Renewal or Purchase Options and Escalation Clauses
Not Applicable

d. Restrictions Imposed By Lease Agreements
Not Applicable

e. Identification of Lease Agreements That have Been Terminated Early
Not Applicable

(2) a. At December 31, 2020, the minimum aggregate rental commitments are as follows:

	Operating Leases
1. 2021	\$ 2,592,683
2. 2022	\$ 2,569,628
3. 2023	\$ 2,601,396
4. 2024	\$ 1,890,436
5. 2025	\$ 953,058
6. Total	\$ -

b. Total of Minimum Rentals to be Received In the Future Under Noncancelable Subleases
Not Applicable

(3) For Sale-Leaseback Leases

a. Terms of the Sale-Leaseback Transactions
Not Applicable

b. Obligation of Future Minimum Lease Payments and Total of Minimum Sublease Rentals
Not Applicable

B. Lessor Leases

(1) Operating Leases

a. Lessors's Leasing Arrangements
Not Applicable

b. Cost and Carrying Amount of Property of Lease or Held for Leasing
Not Applicable

c. Future minimum lease payment receivables under noncancelable leasing arrangements as of the end of current period are as follows:
Not Applicable

d. Total Contingent Rentals
Not Applicable

(2) Leveraged Leases

a. Terms Including Pre-tax income From Leveraged Leases
Not Applicable

b. The Company's investment in leveraged leases relates to equipment used primarily in the transportation industries. The component of net income from leveraged leases as of the end of current period and December 31, 2019 were as shown below:
Not Applicable

c. The components of the investment in leveraged leases as of the end of current period and December 31, 2019 were as shown below:
Not Applicable

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

1. The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk.
Not Applicable

2. Nature and Terms of Off-Balance Sheet Risk
Not Applicable

3. Amount of Loss if any Party to the Financial Instrument Failed
Not Applicable

NOTES TO FINANCIAL STATEMENTS

4. Collateral or Other Security Required to Support Financial Instrument
Not Applicable

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

- A. Transfers of Receivables Reported as Sales
Not Applicable
- B. Transfer and Servicing of Financial Assets
Not Applicable
- C. Wash Sales
Not Applicable

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

- A. ASO Plans:
Not Applicable
- B. ASC Plans:
Not Applicable
- C. Medicare or Similarly Structured Cost Based Reimbursement Contract
- (1) Major Compoинents of Revenue by Payor
Not Applicable
- (2) Receivables from Payors with Account Balances the Greater of 10\$ of Amounts Receivable Relating to Uninsured Accident and Health Plans or \$10,000
Not Applicable
- (3) Recorded Allowances and Reserves for Adjustment of Recorded Revenues
Not Applicable
- (4) Adjustments to Revenue Resulting from Audit of Receivables Related to Revenues Recorded in the Prior Period
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	\$ 306	\$ -	\$ -	\$ -	\$ 306
Other MM Mutual Fund	\$ 8,457,212	\$ -	\$ -	\$ -	\$ 8,457,212
Indust. & Misc.	\$ -	\$ 683,000	\$ -	\$ -	\$ 683,000
Special Rev./Assess. Oblig.	\$ -	\$ 1,106,505	\$ -	\$ -	\$ 1,106,505
Indust. & Misc.	\$ -	\$ 37,180,526	\$ -	\$ -	\$ 37,180,526
SVO Identified Funds	\$ 47,411,884	\$ -	\$ -	\$ -	\$ 47,411,884
Indust. & Misc.	\$ 10,000	\$ -	\$ -	\$ -	\$ 10,000
Total assets at fair value/NAV	\$ 55,879,402	\$ 38,970,030	\$ -	\$ -	\$ 94,849,433

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -

- (2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy
At December 31, 2020, 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 year ended December 31, 2020.
- (4) Description of Valuation Techniques and Inputs Used in Fair Value Management
In accordance with SSAP 100R, the valuation techniques used in measuring fair values are based on the following:
- Level 1: Fair value measurements that are quoted prices (unadjusted) in active markets that the Company has the ability to access for identical assets or liabilities.
- Level 2: Fair value measurements, based on inputs other than quoted prices included in Level 1 that are observable for the asset or liability, either directly or indirectly. Level 2 inputs include quoted prices for similar assets and liabilities in active markets, and inputs other than quoted prices that are observable at commonly quoted intervals.
- Level 3: Fair value measurements based on valuation techniques that use significant inputs that are unobservable. These measurements include circumstances in which there is little, if any, market activity for the asset or liability.
- (5) Fair Value Disclosure
Not Applicable
- B. Fair Value Reporting under SSAP 100R and Other Accounting Pronouncements
Not Applicable

NOTES TO FINANCIAL STATEMENTS

- C. Fair Value Level
The table below reflects the fair values and admitted values of all admitted assets and liabilities that are financial instruments, excluding those accounted for under the equity method (subsidiaries, joint ventures and ventures). The fair values are also categorized into the three-level fair value hierarchy as described above in Note 20A.
- | Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|--------------------------------------|----------------------|------------------|----------------|------------------|-----------|-----------------------|----------------------------------|
| Bonds | \$ 2,143,921,794 | \$ 2,069,082,746 | \$ 544,865,473 | \$ 1,599,056,321 | \$ - | \$ - | \$ - |
| Cash, cash equivalent and short-term | \$ 19,745,337 | \$ 19,745,337 | \$ 8,457,518 | \$ 11,287,819 | \$ - | \$ - | \$ - |
- 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 March 11, 2020, the World Health Organization declared the outbreak of the novel coronavirus COVID-19 a global pandemic, which continues to impact the global economy, financial markets, as well as, the Company's results of operations. Due to the size and breadth of this pandemic, all of the direct and indirect consequences of COVID-19 are not yet known and may not emerge for some time. The pandemic could have a significant effect on the Company's business, results of operations, and current and future financial performance. The Company may experience higher levels of loss and claims activity, and premiums written and earned could also be adversely affected by a suppression of global commercial activity that results in a reduction in insurable assets and other exposure. Conditions of the financial markets resulting from the virus may have a negative effect on the value and quality of the assets held within the Company's portfolio of invested assets, thereby adversely affecting investment income and increasing credit and related risk. In addition, COVID-19 could materially disrupt the business operations of third parties with whom the Company interacts. Governmental, regulatory and rating agency responses to the COVID-19 pandemic may also adversely affect the Company's financial performance and the ability to conduct business as in the past.

The Company expects the pandemic to result in a material increase in default activity, relative to the pre-pandemic environment, as borrowers fail to make timely payments on their mortgages, including as a result of entering mortgage forbearance programs that allow borrowers to defer mortgage payments. It is unclear how many borrowers will obtain forbearance plans, the length of assistance borrowers will require, and whether borrowers will be able to resume their mortgage payments thereafter. Increases in unemployment as well as borrowers entering into forbearance plans will result in higher notices of delinquency which may have an adverse impact on our results or operations. In addition, as a result of COVID-19-related relief programs, the defaults related to the pandemic, if not cured, could remain in our defaulted loan inventory for a protracted period of time, potentially resulting in higher levels of claim severity for those loans that ultimately result in a claim.
- B. Troubled Debt Restructuring: Debtors
Not Applicable
- C. Other Disclosures
There are no additional pledged assets other than those reported on Schedule E.
- D. Business Interruption Insurance Recoveries
Not Applicable
- E. State Transferable and Non-transferable Tax Credits
(1) Carrying Value of Transferable and Non-transferable State Tax Credits Gross of any Related Tax Liabilities and Total Unused Transferable and Non-transferable State Tax Credits by State and in Total
Not Applicable
(2) Impairment Amount Recognized by the Reporting Period
Not Applicable
(3) Impairment Loss
Not Applicable
(4) State Tax Credit Admitted and Nonadmitted
Not Applicable
- F. Subprime Mortgage Related Risk Exposure
(1) Description of the Subprime-Mortggage-Related Exposure and Related Risk Management Policies
This disclosure is provided pursuant to Note 21 to SSAP No. 1 - Disclosure of Accounting Policies, Risks and Uncertainties, and Other Disclosures ("SSAP No. 1") adopted on December 2, 2007. This disclosure relates specifically to "subprime mortgage" related risk exposure and related risk management practices of the Company. The Company is a direct writer of private mortgage guaranty insurance coverage on residential mortgage loans in the United States. For purposes of this disclosure, the Company defines a "subprime mortgage" as a mortgage loan with a FICO credit score less than 575. The Company no longer writes insurance on subprime mortgages.
(2) Direct exposure through investments in subprime mortgage loans.
Not Applicable
(3) Direct exposure through other investments.
Not Applicable
(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.
The private mortgage guaranty insurance business faces significant direct and indirect exposure to subprime mortgage risk. If the homeowner defaults, private mortgage insurance reduces and, in some instances, eliminates the loss to the insured lending institution. The private mortgage insurance business has direct exposure in providing mortgage insurance coverage on subprime mortgage loans, and it has indirect exposure to the extent its insurance on other mortgage loans is affected by conditions in the housing and mortgage markets that result from the performance of subprime mortgages, whether or not insured under mortgage insurance coverage. The Company is limited to only what has previously been insured. The Company no longer writes insurance on subprime mortgages. Private mortgage insurance companies' subprime exposure can be managed and mitigated by its underwriting guidelines that limit the risk factors associated with an insured loan and by higher premium rates on its coverage.

(a) The Company believes that mortgage credit isk is materially affected by the following underwriting factors: The borrower's credit strength, including the borrower's credit history, debt-to-income ratios, cash reserves, and the loan product, which includes the ratio of the original principal balance of the loan to the value of the property at origination (the "LTV"), the type of loan instrument (including whether the instrument provides for fixed or variable payments and the amortization schedule), the type of property, the purpose of the loan, and the borrower's documentation for the loan.

NOTES TO FINANCIAL STATEMENTS

Excluding other factors, claim incidence increases for loans with lower FICO credit scores compared to loans with higher FICO credit scores; for reduced documentation loans compared to loans with full underwriting documentation; for loans with higher LTV ratios compared to loans with lower LTV ratios; for adjustable rate mortgage loans during a prolonged period of rising interest rates compared to fixed rate loans in such a rate environment; for loans that permit the deferral of principal amortization compared to loans that require principal amortization with each monthly payment; for loans in which the original loan amount exceeds the conforming loan limit compared to loans below such limit; and for cash out refinance loans compared to rate and term refinance loans. There are also other types of loan characteristics relating to the individual loan or borrower which affect the risk potential for a loan, including the origination practices of the lender and the condition of the housing

(b) The Company's premium rates vary, not only on the basis of the level of coverage provided, but also on the perceived risk of a claim on the insured loan and, thus, take into account the LTV, the loan type (fixed payment versus non-fixed payment) and mortgage term, the location of the borrower's credit score within a range of credit scores, and whether the loan is a reduced documentation loan.

The Company charges higher premium rates to reflect the increased risk of claim incidence that it perceives is associated with certain types of loans, although not all higher risk characteristics are reflected in the premium rate. There can be no assurance that the Company's premium rates adequately reflect the increased risk, particularly in a period of economic recession or decline in housing values.

To recognize the liability for unpaid losses related to reported defaults (known as the "default inventory"), the Company, similar to other private mortgage guaranty insurers, establishes loss reserves, representing the estimated percentage of defaults which will ultimately result in a claim (known as the "claim rate") and the estimated severity of the claims which will arise from the defaults included in the default inventory (known as the "severity rate"). In accordance with industry accounting practices, the Company does not establish loss reserves for future claims on insured loans which are not currently in default.

The Company also establishes reserves to provide for the estimated costs of settling claims, including legal and other fees, and general expenses of administering the claims settlement process ("loss adjustment expenses"), and for losses and loss adjustment expenses from defaults which have occurred, but which have not yet been reported to the Company ("IBNR"). The Company's reserving process is based upon the assumption that past experience provides a reasonable basis for estimating future events. However, estimation of loss reserves is inherently judgmental. Conditions that have affected the development of the loss reserves in the past may not necessarily affect development patterns in the future, in either a similar manner or degree.SSAP No. 1 requires disclosures illustrating exposure related to the subprime mortgage sector and specifically requires disclosure of the related losses paid, losses incurred, case reserves, and IBNR reserves for subprime loans for the current year.

The Company's reserving process is not designed to segregate prime loan reserves from the components of the default inventory. To provide reserve and incurred information required by SSAP No. 1, the Company has calculated subprime related case and IBNR reserves for its primary and pool insurance, using the proportionate number of subprime default inventory compared to the total number of default inventory and multiplied that factor by the Company's total case and IBNR reserves, to arrive at subprime case and IBNR reserves as show in the table below:

	Losses Paid in the Current Year	Losses Incurred in the Current Year	Case Reserves at End of Current Period	IBNR Reserves at End of Current Period
a. Mortgage Guaranty Coverage	\$ 169,855	\$ 24,554	\$ 263,288	\$ 12,433
b. Financial Guaranty Coverage	\$ -	\$ -	\$ -	\$ -
c. Other Lines (specify):				
d. Total	\$ 169,855	\$ 24,554	\$ 263,288	\$ 12,433

G. Insurance-Linked Securities (ILS) Contracts

	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
Management of Risk Related To:		
(1) Directly-Written Insurance Risks		
a. ILS Contracts as Issuer	0	\$ -
b. ILS Contracts as Ceding Insurer	12	\$ 3,859,059,119
c. ILS Contracts as Counterparty	0	\$ -
(2) Assumed Insurance Risks		
a. ILS Contracts as Issuer	0	\$ -
b. ILS Contracts as Ceding Insurer	0	\$ -
c. ILS Contracts as Counterparty	0	\$ -

H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy
Not Applicable

NOTE 22 Events Subsequent

Subsequent events have been considered through February 19, 2021 for these statutory financial statements which are to be issued on February 22, 2021.

On January 30, 2021, the PIC Reinsurance Agreement was terminated. See Note 10G.

A. Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the Federal Affordable Care Act (YES/NO)?
No

NOTE 23 Reinsurance

A. Unsecured Reinsurance Recoverables

Individual Reinsurers with Unsecured Reinsurance Recoverables Exceeding 3% of Policyholder Surplus

Individual Reinsurers Who Are Members of a Group

FEIN	Reinsurer Name	Unsecured Amount
42-0885398	United Guaranty Residential Insurance Company	\$ 195,326,205

B. Reinsurance Recoverable in Dispute

The Company does not have reinsurance recoverables in dispute for paid losses and loss adjustment expenses that exceed 5% of policyholders' surplus from an individual reinsurer or exceed 10% of policyholder surplus in aggregate.

NOTES TO FINANCIAL STATEMENTS

C.	Reinsurance Assumed and Ceded					
	(1) Maximum Amount of Return Commission	Assumed Reinsurance		Ceded Reinsurance		Net
		Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve
						Commission Equity
	a. Affiliates	\$ 69,947,255	\$ -	\$ 121,971,824	\$ 19,071,780	\$ (52,024,569)
	b. All Other	\$ -	\$ -	\$ 24,069,126	\$ 573,143	\$ (24,069,126)
	c. Total	\$ 69,947,255	\$ -	\$ 146,040,950	\$ 19,644,923	\$ (76,093,695)
	d. Direct Unearned Premium Reserve					\$ 146,040,950
	(2) Additional or Return Commission					
	Not Applicable					
	(3) Types of Risks Attributed to Protected Cell					
	Not Applicable					
D.	Uncollectible Reinsurance					
	Not Applicable					
E.	Commutation of Reinsurance Reflected in Income and Expenses.					
	Not Applicable					
F.	Retroactive Reinsurance					
	Not Applicable					
G.	Reinsurance Accounted for as a Deposit					
	Not Applicable					
H.	Disclosures for the Transfer of Property and Casualty Run-off Agreements					
	Not Applicable					
I.	Certified Reinsurer Rating Downgraded or Status Subject to Revocation					
	(1) Reporting Entity Ceding to Certified Reinsurer Whose Rating Was Downgraded or Status Subject to Revocation					
	Not Applicable					
	(2) Reporting Entity's Certified Reinsurer Rating Downgraded or Status Subject to Revocation					
	Not Applicable					
J.	Reinsurance Agreements Qualifying for Reinsurer Aggregation					
	(1) Significant Terms of the Retroactive Reinsurance Agreement					
	Not Applicable					
	(2) The amount of unexhausted limit as of the reporting date.					
	Not Applicable					
K.	Reinsurance Credit					
	Not Applicable					

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

A.	Method Used by Reporting Entity to Estimate Accrued Retrospective Premium Adjustments	
	Not Applicable	
B.	Accrued Retrospective Premiums Recorded Through Written Premium or an Adjustment to Earned Premium	
	Not Applicable	
C.	Amount of Net Premiums Written Subject to Retrospective Rating Features and Percentage to Total Net Premiums Written	
	Not Applicable	
D.	Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act	
	Not Applicable	
E.	Nonadmitted Retrospective Premium	
	(1) For Ten Percent (10%) Method of Determining Nonadmitted Retrospective Premium	
	Not Applicable	
	(2) For Quality Rating Method of Determining Nonadmitted Retrospective Premium	
	Not Applicable	
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 \$9.7 million in 2020 and decreased by \$37.5 million in 2019 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

A.	Identification of the Lead Entity and all Affiliated Entities Participating in the Intercompany Pool	
	Not Applicable	
B.	Description of Lines and Types of Business Subject to the Pooling Agreement	
	Not Applicable	

NOTES TO FINANCIAL STATEMENTS

- C... Description of Cessions to Non-Affiliated Reinsurance Subject to Pooling Agreement
Not Applicable
- D. Identification of all Pool Members that are Parties to Reinsurance Agreements with Non-Affiliated Reinsurers
Not Applicable
- E. Explanation of Discrepancies Between Entries of Pooled Business
Not Applicable
- F. Description of Intercompany Sharing
Not Applicable
- G. Amounts Due To/From Lead Entitiy and all Affiliated Entities Participating in the Intercompany Pool
Not Applicable

NOTE 27 Structured Settlements

Not Applicable

NOTE 28 Health Care Receivables

- A. Pharmaceutical Rebate Receivables
Not Applicable
- B. Risk-Sharing Receivables
Not Applicable

NOTE 29 Participating Policies

Not Applicable

NOTE 30 Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves\$ -
2. Date of the most recent evaluation of this liability12/31/2020
3. Was anticipated investment income utilized in the calculation?Yes [] No [X]

NOTE 31 High Deductibles

Not Applicable

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

- A. Tabular Discount
Not Applicalbe
- B. Nontabular Discount
Not Applicable
- C. Changes in Rates(s) Used to Discount Prior Years' Liabilities
Not Applicable

NOTE 33 Asbestos/Environmental Reserves

- A. Does the company have on the books, or has it ever written an insured for which you have identified a potential for the existence of a liability due to asbestos losses?
Not Applicable
- B. State the amount of the ending reserves for Bulk + IBNR included in A (Loss & LAE):
Not Applicable
- C. State the amount of the ending reserves for loss adjustment expenses included in A (Case, Bulk + IBNR):
Not Applicable
- D. Does the Company have on the books, or has it ever written an insured for which you have identified a potential for the existence of a liability due to environmental issues?
Not Applicable
- E. State the amount of the ending reserves for Bulk + IBNR included in D (Loss & LAE):
Not Applicable
- F. State the amount of the ending reserves for loss adjustment expenses included in D (Case, Bulk + IBNR):
Not Applicable

NOTE 34 Subscriber Savings Accounts

Not Applicable

NOTE 35 Multiple Peril Crop Insurance

Not Applicable

NOTE 36 Financial Guaranty Insurance

- A. Financial Guaranty Insurance Contracts

(1) Financial guarantee insurance contracts where premiums are received as installment payments over the period of the contract, rather than at inception:
Not Applicable

(2) Non-installment contracts:
Not Applicable

(3) Claim liability
Not Applicable

(4) Risk Management Activities used to Track and Monitor Deteriorating Insured Financial Obligations
Not Applicable
- B. Schedule of insured financial obligations at the end of the period
Not Applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1, 1A and 2

Yes ☒ No ☐

1.2

If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations?

Yes ☒ No ☐ N/A ☐

1.3

State Regulating?

Wisconsin

1.4

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

Yes ☒ No ☐

1.5

If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

947484

2.1

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

Yes ☐ No ☒

2.2

If yes, date of change:

3.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2020

3.2

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.

12/31/2015

3.3

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).

06/12/2017

3.4

By what department or departments?
Wisconsin Office of the Commissioner of Insurance

3.5

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 ☐

3.6

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

Yes ☒ No ☐ N/A ☐

4.1

During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business?
4.12 renewals?

Yes ☐ No ☒
Yes ☐ No ☒

4.2

During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business?
4.22 renewals?

Yes ☐ No ☒
Yes ☐ No ☒

5.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?
If yes, complete and file the merger history data file with the NAIC.

Yes ☐ No ☒

5.2

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

6.1

Has the 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 ☒

6.2

If yes, give full information:

7.1

Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?

Yes ☒ No ☐

7.2

If yes,
7.21 State the percentage of foreign control;
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

100.0 %

1 Nationality	2 Type of Entity
Bermuda	Public Limited Liability Company

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

GENERAL INTERROGATORIES

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

9.

What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

Pricewaterhousecoopers, LLP 214 North Tryon Street Suite 4200 Charlotte, NC 28202
- 10.1

Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation?

Yes [] No [X]
- 10.2

If the response to 10.1 is yes, provide information related to this exemption:
- 10.3

Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?

Yes [] No [X]
- 10.4

If the response to 10.3 is yes, provide information related to this exemption:
- 10.5

Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?

Yes [X] No [] N/A []
- 10.6

If the response to 10.5 is no or n/a, please explain
11.

What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

John Edward Gaines, Executive Vice President & Chief Actuary, Arch Mortgage Insurance Company, 230 North Elm Street, Greensboro, NC 27401
- 12.1

Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?

Yes [] No [X]
- 12.11

Name of real estate holding company
- 12.12

Number of parcels involved

0
- 12.13

Total book/adjusted carrying value

\$ 0
- 12.2

If, yes provide explanation:
13.

FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:
- 13.1

What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
- 13.2

Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located?

Yes [] No []
- 13.3

Have there been any changes made to any of the trust indentures during the year?

Yes [] No []
- 13.4

If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?

Yes [] No [] N/A []
- 14.1

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.
- 14.11

If the response to 14.1 is No, please explain:
- 14.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 14.21

If the response to 14.2 is yes, provide information related to amendment(s).
- 14.3

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

Yes [] No [X]
- 14.31

If the response to 14.3 is yes, provide the nature of any waiver(s).

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

GENERAL INTERROGATORIES

- 15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List?
- 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.
- Yes [] No [X]

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof?
17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof?
18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person?
- Yes [X] No []
- Yes [X] No []
- Yes [X] No []

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)?
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers
- 20.12 To stockholders not officers
- 20.13 Trustees, supreme or grand (Fraternal Only)
- 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers
- 20.22 To stockholders not officers
- 20.23 Trustees, supreme or grand (Fraternal Only)
- 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement?
- 21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others
- 21.22 Borrowed from others
- 21.23 Leased from others
- 21.24 Other
- 22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments?
- 22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment
- 22.22 Amount paid as expenses
- 22.23 Other amounts paid
- 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?
- 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:
- Yes [] No [X]
- \$ 0
- \$ 0
- \$ 0
- \$ 0
- \$ 0
- \$ 0
- \$ 0
- \$ 0
- \$ 0
- Yes [] No [X]
- \$ 0
- \$ 0
- \$ 0
- \$ 0
- Yes [X] No []
- \$ 0

INVESTMENT

- 24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03)
- 24.02 If no, give full and complete information relating thereto
- 24.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided) The Company does not participate in a securities lending program.
- 24.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions.
- 24.05 For the reporting entity's securities lending program, report amount of collateral for other programs.
- 24.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract?
- 24.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?
- 24.08 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending?
- Yes [X] No []
- No []
- \$ 0
- \$ 0
- Yes [] No [] N/A [X]
- Yes [] No [] N/A [X]
- Yes [] No [] N/A [X]

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

GENERAL INTERROGATORIES

24.09 For the reporting entity’s securities lending program state the amount of the following as of December 31 of the current year:

24.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	\$	0
24.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$	0
24.093	Total payable for securities lending reported on the liability page.	\$	0

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03).

Yes [X] No []

25.2	If yes, state the amount thereof at December 31 of the current year:	25.21 Subject to repurchase agreements	\$	0
		25.22 Subject to reverse repurchase agreements	\$	0
		25.23 Subject to dollar repurchase agreements	\$	0
		25.24 Subject to reverse dollar repurchase agreements	\$	0
		25.25 Placed under option agreements	\$	0
		25.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	\$	0
		25.27 FHLB Capital Stock	\$	0
		25.28 On deposit with states	\$	3,088,375
		25.29 On deposit with other regulatory bodies	\$	0
		25.30 Pledged as collateral - excluding collateral pledged to an FHLB	\$	0
		25.31 Pledged as collateral to FHLB - including assets backing funding agreements	\$	0
		25.32 Other	\$	0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [] No [X]

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A []

If no, attach a description with this statement.

LINES 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [] No []

26.4 If the response to 26.3 is YES, does the reporting entity utilize:

26.41 Special accounting provision of SSAP No. 108	Yes [] No []
26.42 Permitted accounting practice	Yes [] No []
26.43 Other accounting guidance	Yes [] No []

26.5 By responding YES to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following:

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [] No [X]

27.2 If yes, state the amount thereof at December 31 of the current year. \$ 0

28. 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 []

28.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

GENERAL INTERROGATORIES

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

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

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year?..... Yes [] No [X]

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

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

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

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

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [] No [X]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No [X]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
129060	Arch Investment Management, LLC .....	.....	SEC	DS.....

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? Yes [] No [X]

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 - Total		0

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
.....

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

GENERAL INTERROGATORIES

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1	2	3
	Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	2,072,144,884	2,143,905,357	71,760,473
30.2 Preferred stocks	0	0	0
30.3 Totals	2,072,144,884	2,143,905,357	71,760,473

30.4 Describe the sources or methods utilized in determining the fair values:
Clearwater, a third party administrator, uses a waterfall logic system to determine which price is used as the market price. They contract with many vendors and Arch Investment Management, LLC to establish significant coverage of pricing on all the Company's invested assets and use a pre-defined hierarchy to assign the price from the highest source available.

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [] No [X]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [] No []

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
.....

32.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []

32.2 If no, list exceptions:
.....

33. By self-designating 5GI securities, the reporting entity is certifying the following elements of 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]

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

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

36. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a - 36.c are reported as long-term investments.
Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [] No [] N/A [X]

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

GENERAL INTERROGATORIES

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?\$182,057

37.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
Moody's .....	.....182,057
.....

38.1 Amount of payments for legal expenses, if any?\$516,063

38.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
Willkie Farr & Gallagher .....	.....343,793
.....

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any?\$0

39.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
.....
.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

1.1

Does the reporting entity have any direct Medicare Supplement Insurance in force?

Yes [] No [X]

1.2

If yes, indicate premium earned on U. S. business only.

\$ 0

1.3

What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?

\$ 0

1.31

Reason for excluding

1.4

Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.

\$ 0

1.5

Indicate total incurred claims on all Medicare Supplement Insurance.

\$ 0

1.6

Individual policies:

Most current three years:

1.61

Total premium earned

\$ 0

1.62

Total incurred claims

\$ 0

1.63

Number of covered lives

0

All years prior to most current three years

1.64

Total premium earned

\$ 0

1.65

Total incurred claims

\$ 0

1.66

Number of covered lives

0

1.7

Group policies:

Most current three years:

1.71

Total premium earned

\$ 0

1.72

Total incurred claims

\$ 0

1.73

Number of covered lives

0

All years prior to most current three years

1.74

Total premium earned

\$ 0

1.75

Total incurred claims

\$ 0

1.76

Number of covered lives

0

2.

Health Test:

1

Current Year

2

Prior Year

2.1

Premium Numerator

0

0

2.2

Premium Denominator

338,547,821

354,919,466

2.3

Premium Ratio (2.1/2.2)

0.000

0.000

2.4

Reserve Numerator

0

0

2.5

Reserve Denominator

297,376,694

244,882,256

2.6

Reserve Ratio (2.4/2.5)

0.000

0.000

3.1

Did the reporting entity issue participating policies during the calendar year?

Yes [] No [X]

3.2

If yes, provide the amount of premium written for participating and/or non-participating policies during the calendar year:

3.21

Participating policies

\$ 0

3.22

Non-participating policies

\$ 0

4.

For mutual reporting Entities and Reciprocal Exchanges Only:

4.1

Does the reporting entity issue assessable policies?

Yes [] No []

4.2

Does the reporting entity issue non-assessable policies?

Yes [] No []

4.3

If assessable policies are issued, what is the extent of the contingent liability of the policyholders?

% 0.0

4.4

Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums.

\$ 0

5.

For Reciprocal Exchanges Only:

5.1

Does the Exchange appoint local agents?

Yes [] No []

5.2

If yes, is the commission paid:

5.21

Out of Attorney's-in-fact compensation.....

Yes [] No [] N/A []

5.22

As a direct expense of the exchange.....

Yes [] No [] N/A []

5.3

What expenses of the Exchange are not paid out of the compensation of the Attorney-in-fact?

5.4

Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred?

Yes [] No []

5.5

If yes, give full information

16

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

6.1

What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss?
Not Applicable

6.2

Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process.
The Company writes mortgage guaranty insurance. Loss exposures are on individual mortgage loans and are limited by the coverage percentage.

6.3

What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?
The Company maintains an excess of loss reinsurance agreement to protect it from catastrophic losses. Additionally, the Company is required to establish and maintain a contingency reserve to be used for excess losses.

6.4

Does the reporting entity carry catastrophe reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence?

Yes [] No [X]

6.5

If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to uninsured catastrophic loss.
See 6.2 and 6.3.

7.1

Has this reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer's losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss ratio cap, an aggregate limit or any similar provisions)?

Yes [X] No []

7.2

If yes, indicate the number of reinsurance contracts containing such provisions:

1

7.3

If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)?

Yes [] No [X]

8.1

Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured?

Yes [] No [X]

8.2

If yes, give full information

9.1

Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:
(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;
(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;
(c) Aggregate stop loss reinsurance coverage;
(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;
(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or
(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity.

Yes [] No [X]

9.2

Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:
(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or
(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract.

Yes [X] No []

9.3

If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:
(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;
(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and
(c) A brief discussion of management's principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.

9.4

Except for transactions meeting the requirements of paragraph 36 of SSAP No. 62R, Property and Casualty Reinsurance, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:
(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or
(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP?

Yes [] No [X]

9.5

If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (Section D) why the contract(s) is treated differently for GAAP and SAP.

9.6

The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:
(a) The entity does not utilize reinsurance; or,
(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or
(c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement.

Yes [] No [X]
Yes [] No [X]
Yes [] No [X]

10.

If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done?

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

11.1

Has the reporting entity guaranteed policies issued by any other entity and now in force?

Yes [] No [X]

11.2

If yes, give full information

12.1

If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the asset schedule, Page 2, state the amount of corresponding liabilities recorded for:

12.11 Unpaid losses

\$

0

12.12 Unpaid underwriting expenses (including loss adjustment expenses)

\$

0

12.2

Of the amount on Line 15.3, Page 2, state the amount which is secured by letters of credit, collateral, and other funds

\$

0

12.3

If the reporting entity underwrites commercial insurance risks, such as workers' compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses?

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

12.4

If yes, provide the range of interest rates charged under such notes during the period covered by this statement:

12.41 From

0.0 %

12.42 To

0.0 %

12.5

Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity's reported direct unpaid loss reserves , including unpaid losses under loss deductible features of commercial policies?

Yes [] No [X]

12.6

If yes, state the amount thereof at December 31 of the current year:

12.61 Letters of credit

\$

0

12.62 Collateral and other funds

\$

0

13.1

Largest net aggregate amount insured in any one risk (excluding workers' compensation):

\$

204,750

13.2

Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision?

Yes [X] No []

13.3

State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount.

22

14.1

Is the company a cedant in a multiple cedant reinsurance contract?

Yes [] No [X]

14.2

If yes, please describe the method of allocating and recording reinsurance among the cedants:
Allocation based on the risk in force.

14.3

If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedant reinsurance contracts?

Yes [] No []

14.4

If the answer to 14.3 is no, are all the methods described in 14.2 entirely contained in written agreements?

Yes [] No []

14.5

If the answer to 14.4 is no, please explain:

15.1

Has the reporting entity guaranteed any financed premium accounts?

Yes [] No [X]

15.2

If yes, give full information

16.1

Does the reporting entity write any warranty business?

Yes [] No [X]

If yes, disclose the following information for each of the following types of warranty coverage:

	1 Direct Losses Incurred	2 Direct Losses Unpaid	3 Direct Written Premium	4 Direct Premium Unearned	5 Direct Premium Earned
16.11 Home	0	0	0	0	0
16.12 Products	0	0	0	0	0
16.13 Automobile	0	0	0	0	0
16.14 Other*	0	0	0	0	0

* Disclose type of coverage:

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

17.1

Does the reporting entity include amounts recoverable on unauthorized reinsurance in Schedule F - Part 3 that is exempt from the statutory provision for unauthorized reinsurance?

Yes [☐] No [☒]

Incurred but not reported losses on contracts in force prior to July 1, 1984, and not subsequently renewed are exempt from the statutory provision for unauthorized reinsurance. Provide the following information for this exemption:

17.11

Gross amount of unauthorized reinsurance in Schedule F - Part 3 exempt from the statutory provision for unauthorized reinsurance

\$0

17.12

Unfunded portion of Interrogatory 17.11

\$0

17.13

Paid losses and loss adjustment expenses portion of Interrogatory 17.11.....

\$0

17.14

Case reserves portion of Interrogatory 17.11

\$0

17.15

Incurred but not reported portion of Interrogatory 17.11

\$0

17.16

Unearned premium portion of Interrogatory 17.11

\$0

17.17

Contingent commission portion of Interrogatory 17.11

\$0

18.1

Do you act as a custodian for health savings accounts?

Yes [☐] No [☒]

18.2

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

\$0

18.3

Do you act as an administrator for health savings accounts?

Yes [☐] No [☒]

18.4

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

\$0

19.

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

Yes [☒] No [☐]

19.1

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 [☐]

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

	1 2020	2 2019	3 2018	4 2017	5 2016
Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	0	0	0	0	0
2. Property lines (Lines 1, 2, 9, 12, 21 & 26)	0	0	0	0	0
3. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
4. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	1,114,322,235	1,043,143,991	844,354,771	723,723,001	199,337,006
5. Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
6. Total (Line 35)	1,114,322,235	1,043,143,991	844,354,771	723,723,001	199,337,006
Net Premiums Written (Page 8, Part 1B, Col. 6)					
7. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	0	0	0	0	0
8. Property lines (Lines 1, 2, 9, 12, 21 & 26)	0	0	0	0	0
9. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
10. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	288,647,364	309,582,836	309,854,369	416,197,026	88,397,669
11. Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
12. Total (Line 35)	288,647,364	309,582,836	309,854,369	416,197,026	88,397,669
Statement of Income (Page 4)					
13. Net underwriting gain (loss) (Line 8)	4,830,245	121,473,320	86,622,399	4,774,989	(39,993,243)
14. Net investment gain or (loss) (Line 11)	82,417,514	51,519,224	26,803,653	7,529,069	6,934,889
15. Total other income (Line 15)	17,000	0	0	94,052	564,314
16. Dividends to policyholders (Line 17)	0	0	0	0	0
17. Federal and foreign income taxes incurred (Line 19)	48,408,952	60,852,192	53,170,414	276,951	(697,514)
18. Net income (Line 20)	38,855,807	112,140,352	60,255,638	12,121,159	(31,796,526)
Balance Sheet Lines (Pages 2 and 3)					
19. Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	2,186,069,930	1,986,748,028	1,997,502,077	2,134,562,236	547,478,669
20. Premiums and considerations (Page 2, Col. 3)					
20.1 In course of collection (Line 15.1)	45,274,877	111,301,820	111,264,946	180,519,244	10,510,555
20.2 Deferred and not yet due (Line 15.2)	0	0	0	0	0
20.3 Accrued retrospective premiums (Line 15.3)	0	0	0	0	0
21. Total liabilities excluding protected cell business (Page 3, Line 26)	1,942,603,194	1,788,031,413	1,688,653,014	1,662,630,321	391,972,047
22. Losses (Page 3, Line 1)	220,255,119	108,896,780	158,506,373	206,917,894	34,388,492
23. Loss adjustment expenses (Page 3, Line 3)	7,174,320	4,685,738	5,496,558	9,742,721	1,969,309
24. Unearned premiums (Page 3, Line 9)	69,947,255	119,847,712	165,184,342	209,059,241	29,188,850
25. Capital paid up (Page 3, Lines 30 & 31)	2,750,000	2,750,000	2,750,000	2,750,000	2,750,000
26. Surplus as regards policyholders (Page 3, Line 37)	243,466,736	198,716,615	308,849,063	471,931,916	155,506,622
Cash Flow (Page 5)					
27. Net cash from operations (Line 11)	214,036,024	218,072,387	207,668,174	356,856,183	14,063,041
Risk-Based Capital Analysis					
28. Total adjusted capital	0	0	0	0	0
29. Authorized control level risk-based capital	0	0	0	0	0
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line divided by Page 2, Line 12, Col. 3) x100.0					
30. Bonds (Line 1)	99.0	99.2	97.1	93.9	94.9
31. Stocks (Lines 2.1 & 2.2)	0.0	0.0	0.0	0.0	0.0
32. Mortgage loans on real estate (Lines 3.1 and 3.2)	0.0	0.0	0.0	0.0	0.0
33. Real estate (Lines 4.1, 4.2 & 4.3)	0.0	0.0	0.0	0.0	0.0
34. Cash, cash equivalents and short-term investments (Line 5)	0.9	0.8	2.9	6.1	5.0
35. Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
36. Derivatives (Line 7)	0.0	0.0	0.0	0.0	0.0
37. Other invested assets (Line 8)	0.0	0.0	0.0	0.0	0.0
38. Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
39. Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.0
40. Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
41. Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
Investments in Parent, Subsidiaries and Affiliates					
42. Affiliated bonds (Schedule D, Summary, Line 12, Col. 1)	0	0	0	0	0
43. Affiliated preferred stocks (Schedule D, Summary, Line 18, Col. 1)	0	0	0	0	0
44. Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)	26,993,677	34,349,033	49,331,214	29,344,261	26,494,186
45. Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
46. Affiliated mortgage loans on real estate	0	0	0	0	0
47. All other affiliated	0	0	0	0	0
48. Total of above Lines 42 to 47	26,993,677	34,349,033	49,331,214	29,344,261	26,494,186
49. Total Investment in Parent included in Lines 42 to 47 above	0	0	0	0	0
50. Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)	11.1	17.3	16.0	0.0	17.0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2020	2 2019	3 2018	4 2017	5 2016
Capital and Surplus Accounts (Page 4)					
51. Net unrealized capital gains (losses) (Line 24)	(7,310,057)	(3,914,031)	(2,100,566)	(30,263)	0
52. Dividends to stockholders (Line 35)	0	0	0	0	0
53. Change in surplus as regards policyholders for the year (Line 38)	44,750,121	(110,132,448)	(163,082,853)	316,425,294	21,021,882
Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	0	0	0	0	0
55. Property lines (Lines 1, 2, 9, 12, 21 & 26)	0	0	0	0	0
56. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
57. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	40,778,065	65,978,302	87,512,275	(160,628,888)	27,955,588
58. Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
59. Total (Line 35)	40,778,065	65,978,302	87,512,275	(160,628,888)	27,955,588
Net Losses Paid (Page 9, Part 2, Col. 4)					
60. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	0	0	0	0	0
61. Property lines (Lines 1, 2, 9, 12, 21 & 26)	0	0	0	0	0
62. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
63. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	27,405,383	52,366,622	74,923,620	(139,911,205)	17,533,247
64. Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
65. Total (Line 35)	27,405,383	52,366,622	74,923,620	(139,911,205)	17,533,247
Operating Percentages (Page 4) (Line divided by Page 4, Line 1) x 100.0					
66. Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
67. Losses incurred (Line 2)	41.0	0.8	7.5	13.8	1.5
68. Loss expenses incurred (Line 3)	1.2	0.3	(0.5)	3.8	2.2
69. Other underwriting expenses incurred (Line 4)	13.6	14.7	18.5	30.4	100.5
70. Net underwriting gain (loss) (Line 8)	1.4	34.2	24.5	2.0	(54.3)
Other Percentages					
71. Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	66.1	74.2	78.3	45.6	124.9
72. Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	42.2	1.1	7.0	17.6	3.7
73. Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35 divided by Page 3, Line 37, Col. 1 x 100.0)	118.6	155.8	100.3	88.2	56.8
One Year Loss Development (\$000 omitted)					
74. Development in estimated losses and loss expenses incurred prior to current year (Schedule P - Part 2 - Summary, Line 12, Col. 11)	9,660	(37,523)	(32,782)	(17,805)	(12,629)
75. Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100.0)	4.9	(12.1)	(6.9)	(11.5)	(9.4)
Two Year Loss Development (\$000 omitted)					
76. Development in estimated losses and loss expenses incurred two years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	(36,847)	(55,818)	(30,296)	(22,272)	(15,620)
77. Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)	(11.9)	(11.8)	(19.5)	(16.6)	(10.2)

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors?

Yes [] No []

If no, please explain:



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 1279 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2020 NAIC Company Code 40266

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.1 Allied lines .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.2 Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1 Commercial multiple peril (non-liability portion) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.2 Commercial multiple peril (liability portion) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
6. Mortgage guaranty	825,674,871	839,517,151	.0	146,040,950	13,372,681	273,720,955	329,124,140	27,745	27,745	.0	.0	16,079,506
8. Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
10. Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
13. Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
17.1 Other Liability - occurrence .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
17.2 Other Liability - claims made .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
17.3 Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.1 Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3 Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Other commercial auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.1 Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2 Commercial auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
22. Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
24. Surety .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26. Burglary and theft .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
27. Boiler and machinery .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
28. Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	825,674,871	839,517,151	0	146,040,950	13,372,681	273,720,955	329,124,140	27,745	27,745	0	0	16,079,506
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	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$0
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (\$000 Omitted)

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year	Reinsured by Affiliated Insurance Company	Reinsured by Non-Affiliated Insurance Company	Total
	\$0	\$0	\$0

1 ID Number	2 NAIC Com- pany Code	3 Name of Company	4 Date of Contract	5 Original Premium	6 Reinsurance Premium
NONE					

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)

1 ID Number	2 NAIC Com- pany Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Special Code	6 Reinsurance Premiums Ceded	Reinsurance Recoverable On									16 Amount in Dispute included in Column 15	Reinsurance Payable		19 Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	20 Funds Held by Company Under Reinsurance Treaties
						7 Paid Losses	8 Paid LAE	9 Known Case Loss Reserves	10 Known Case LAE Reserves	11 IBNR Loss Reserves	12 IBNR LAE Reserves	13 Unearned Premiums	14 Contingent Commis- sions	15 Columns 7 through 14 Totals		17 Ceded Balances Payable	18 Other Amounts Due to Reinsurers		
42-0885398	15873	United Guaranty Residential Insurance Company	NC		358,930	0	0	156,019	6,037	11,811	120	58,399	0	232,386	0	37,060	0	195,326	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other					358,930	0	0	156,019	6,037	11,811	120	58,399	0	232,386	0	37,060	0	195,326	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool					358,930	0	0	156,019	6,037	11,811	120	58,399	0	232,386	0	37,060	0	195,326	0
0799999. Total Authorized - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0899999. Total Authorized - Affiliates					358,930	0	0	156,019	6,037	11,811	120	58,399	0	232,386	0	37,060	0	195,326	0
86-0777510	10287	PMI Insurance Co	AZ		7,648	9	0	2,967	0	57	0	970	0	4,003	0	905	0	3,098	59,685
46-4176609	15353	CUMIS Mortgage Reinsurance Company	WI		7,689	6	0	1,895	0	37	0	668	0	2,606	0	942	0	1,664	0
25-0687550	19445	National Union Fire Ins. Co. of Pittsburgh	PA		150	0	0	0	0	0	0	0	0	0	0	11	0	(11)	0
51-0434766	20370	Axis Reinsurance Company	NY		1,929	0	0	0	0	0	0	0	0	0	0	268	0	(268)	0
06-1481194	10829	Markel Global Reinsurance Company	DE		525	0	0	0	0	0	0	0	0	0	0	75	0	(75)	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers					17,941	15	0	4,862	0	94	0	1,638	0	6,609	0	2,201	0	4,408	59,685
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					376,871	15	0	160,881	6,037	11,905	120	60,037	0	238,995	0	39,261	0	199,734	59,685
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3194126	00000	Arch Reinsurance Ltd	BMU		366,902	498	0	153,402	0	2,936	0	63,573	0	220,409	0	60,719	0	159,690	0
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other					366,902	498	0	153,402	0	2,936	0	63,573	0	220,409	0	60,719	0	159,690	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					366,902	498	0	153,402	0	2,936	0	63,573	0	220,409	0	60,719	0	159,690	0
2299999. Total Unauthorized - Affiliates					366,902	498	0	153,402	0	2,936	0	63,573	0	220,409	0	60,719	0	159,690	0
AA-3191353	00000	Bellemeade Re 2017-01 Ltd	BMU		3,800	0	0	0	0	0	0	700	0	700	0	251	0	449	0
AA-3191367	00000	Bellemeade Re 2018-01 Ltd	BMU		5,657	0	0	0	0	0	0	1,349	0	1,349	0	391	0	958	0
AA-3191374	00000	Bellemeade Re 2018-02 Ltd	BMU		679	0	0	0	0	0	0	303	0	303	0	15	0	288	0
AA-3191379	00000	Bellemeade Re 2018-03 Ltd	BMU		7,745	0	0	0	0	0	0	1,498	0	1,498	0	523	0	975	0
AA-3191392	00000	Bellemeade Re 2019-01 Ltd	BMU		701	0	0	0	0	0	0	213	0	213	0	47	0	166	0
AA-3191391	00000	Bellemeade Re 2019-02 Ltd	BMU		10,368	0	0	0	0	0	0	2,111	0	2,111	0	735	0	1,376	0
AA-3191407	00000	Bellemeade Re 2019-03 Ltd	BMU		4,961	0	0	0	0	0	0	2,518	0	2,518	0	364	0	2,154	0
AA-3191410	00000	Bellemeade Re 2019-04 Ltd	BMU		11,636	0	0	0	0	0	0	5,640	0	5,640	0	854	0	4,786	0
AA-3191418	00000	Bellemeade Re 2020-01 Ltd	BMU		10,442	0	0	0	0	0	0	1,279	0	1,279	0	745	0	534	0
AA-3191424	00000	Bellemeade Re 2020-02 Ltd	BMU		9,324	0	0	0	0	0	0	2,317	0	2,317	0	1,243	0	1,074	0
AA-3191438	00000	Bellemeade Re 2020-03 Ltd	BMU		6,257	0	0	0	0	0	0	2,533	0	2,533	0	1,153	0	1,380	0
AA-3191439	00000	Bellemeade Re 2020-04 Ltd	BMU		3,005	0	0	0	0	0	0	1,970	0	1,970	0	981	0	989	0
AA-3190686	00000	Partner Reinsurance Company Ltd	BMU		3,122	0	0	0	0	0	0	0	0	0	0	481	0	(481)	0
AA-3190870	00000	Validus Reinsurance Ltd	BMU		122	0	0	0	0	0	0	0	0	0	0	12	0	(12)	0
AA-3190172	00000	HCC Reinsurance Company Ltd	BMU		603	0	0	0	0	0	0	0	0	0	0	81	0	(81)	0
AA-3194101	00000	Everest Reinsurance (Bermuda), Ltd	BMU		20	0	0	0	0	0	0	0	0	0	0	6	0	(6)	0
AA-1460023	00000	RenaissanceRe Europe AG	CHE		3,129	0	0	0	0	0	0	0	0	0	0	463	0	(463)	0
AA-1120337	00000	Aspen Insurance UK Limited			331	0	0	0	0	0	0	0	0	0	0	47	0	(47)	0
2699999. Total Unauthorized - Other Non-U.S. Insurers					81,902	0	0	0	0	0	0	22,431	0	22,431	0	8,392	0	14,039	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					448,804	498	0	153,402	0	2,936	0	86,004	0	242,840	0	69,111	0	173,729	0
3299999. Total Certified - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3699999. Total Certified - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)

1 ID Number	2 NAIC Com- pany Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Special Code	6 Reinsurance Premiums Ceded	Reinsurance Recoverable On								16 Amount in Dispute included in Column 15	Reinsurance Payable		19 Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	20 Funds Held by Company Under Reinsurance Treaties	
						7 Paid Losses	8 Paid LAE	9 Known Case Loss Reserves	10 Known Case LAE Reserves	11 IBNR Loss Reserves	12 IBNR LAE Reserves	13 Unearned Premiums	14 Contingent Commis- sions		15 Columns 7 through 14 Totals	17 Ceded Balances Payable			18 Other Amounts Due to Reinsurers
5099999. Total Reciprocal Jurisdiction - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)					825,675	513	0	314,283	6,037	14,841	120	146,041	0	481,835	0	108,372	0	373,463	59,685
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 Totals					825,675	513	0	314,283	6,037	14,841	120	146,041	0	481,835	0	108,372	0	373,463	59,685

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
(Credit Risk)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un- collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
42-0885398	United Guaranty Residential Insurance Company	0	0		0	37,060	195,326	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999	Total Authorized - Affiliates - U.S. Non-Pool - Other	0	0	XXX	0	37,060	195,326	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999	Total Authorized - Affiliates - U.S. Non-Pool	0	0	XXX	0	37,060	195,326	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999	Total Authorized - Affiliates - Other (Non-U.S.)	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
0899999	Total Authorized - Affiliates	0	0	XXX	0	37,060	195,326	0	0	0	0	0	0	0	XXX	0	0
86-0777510	PMI Insurance Co	0	0		59,024	4,003	0	0	4,003	4,804	4,804	0	0	0	6	0	0
46-4176609	CUMIS Mortgage Reinsurance Company	0	0		16,850	2,606	0	0	2,606	3,127	942	2,185	2,185	0	6	109	0
25-0687550	National Union Fire Ins. Co. of Pittsburgh	0	0		65	0	0	0	0	0	0	0	0	0	3	0	0
51-0434766	Axis Reinsurance Company	0	0		3,599	0	0	0	0	0	0	0	0	0	3	0	0
06-1481194	Markel Global Reinsurance Company	0	0		1,680	0	0	0	0	0	0	0	0	0	3	0	0
0999999	Total Authorized - Other U.S. Unaffiliated Insurers	0	0	XXX	81,218	6,609	0	0	6,609	7,931	5,746	2,185	2,185	0	XXX	109	0
1499999	Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)	0	0	XXX	81,218	43,669	195,326	0	6,609	7,931	5,746	2,185	2,185	0	XXX	109	0
1899999	Total Unauthorized - Affiliates - U.S. Non-Pool	0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194126	Arch Reinsurance Ltd	0	0		748,936	220,409	0	0	220,409	264,491	60,719	203,772	203,772	0	2	8,355	0
2099999	Total Unauthorized - Affiliates - Other (Non-U.S.) - Other	0	0	XXX	748,936	220,409	0	0	220,409	264,491	60,719	203,772	203,772	0	XXX	8,355	0
2199999	Total Unauthorized - Affiliates - Other (Non-U.S.)	0	0	XXX	748,936	220,409	0	0	220,409	264,491	60,719	203,772	203,772	0	XXX	8,355	0
2299999	Total Unauthorized - Affiliates	0	0	XXX	748,936	220,409	0	0	220,409	264,491	60,719	203,772	203,772	0	XXX	8,355	0
AA-3191353	Bellemeade Re 2017-01 Ltd	0	0		91,289	700	0	0	700	840	251	589	589	0	6	29	0
AA-3191367	Bellemeade Re 2018-01 Ltd	0	0		189,297	1,349	0	0	1,349	1,619	391	1,228	1,228	0	6	61	0
AA-3191374	Bellemeade Re 2018-02 Ltd	0	0		19,902	303	0	0	303	364	15	349	349	0	6	17	0
AA-3191379	Bellemeade Re 2018-03 Ltd	0	0		266,377	1,498	0	0	1,498	1,798	523	1,275	1,275	0	6	64	0
AA-3191392	Bellemeade Re 2019-01 Ltd	0	0		25,609	213	0	0	213	256	47	209	209	0	6	10	0
AA-3191391	Bellemeade Re 2019-02 Ltd	0	0		370,115	2,111	0	0	2,111	2,533	735	1,798	1,798	0	6	90	0
AA-3191407	Bellemeade Re 2019-03 Ltd	0	0		262,986	2,518	0	0	2,518	3,022	364	2,658	2,658	0	6	133	0
AA-3191410	Bellemeade Re 2019-04 Ltd	0	0		444,972	5,640	0	0	5,640	6,768	854	5,914	5,914	0	6	296	0
AA-3191418	Bellemeade Re 2020-01 Ltd	0	0		297,881	1,279	0	0	1,279	1,535	745	790	790	0	6	39	0
AA-3191424	Bellemeade Re 2020-02 Ltd	0	0		394,289	2,317	0	0	2,317	2,780	1,243	1,537	1,537	0	6	77	0
AA-3191438	Bellemeade Re 2020-03 Ltd	0	0		411,677	2,533	0	0	2,533	3,040	1,153	1,887	1,887	0	6	94	0
AA-3191439	Bellemeade Re 2020-04 Ltd	0	0		301,017	1,970	0	0	1,970	2,364	981	1,383	1,383	0	6	69	0
AA-3190686	Partner Reinsurance Company Ltd	0	0		6,828	0	0	0	0	0	0	0	0	0	2	0	0
AA-3190870	Validus Reinsurance Ltd	0	0		38	0	0	0	0	0	0	0	0	0	3	0	0
AA-3190172	HCC Reinsurance Company Ltd	0	0		2,132	0	0	0	0	0	0	0	0	0	1	0	0
AA-3194101	Everest Reinsurance (Bermuda), Ltd	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1460023	RenaissanceRe Europe AG	0	0		6,917	0	0	0	0	0	0	0	0	0	2	0	0
AA-1120337	Aspen Insurance UK Limited	0	0		724	0	0	0	0	0	0	0	0	0	3	0	0
2699999	Total Unauthorized - Other Non-U.S. Insurers	0	0	XXX	3,092,050	22,431	0	0	22,431	26,917	7,302	19,615	19,615	0	XXX	981	0
2899999	Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)	0	0	XXX	3,840,986	242,840	0	0	242,840	291,408	68,021	223,387	223,387	0	XXX	9,335	0
3299999	Total Certified - Affiliates - U.S. Non-Pool	0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
(Credit Risk)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un- collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
3599999. Total Certified - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
3699999. Total Certified - Affiliates		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non- U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5099999. Total Reciprocal Jurisdiction - Affiliates		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		0	0	XXX	3,922,204	286,509	195,326	0	249,449	299,339	73,767	225,572	225,572	0	XXX	9,445	0
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9999999 Totals		0	0	XXX	3,922,204	286,509	195,326	0	249,449	299,339	73,767	225,572	225,572	0	XXX	9,445	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44 Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	45 Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	46 Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	47 Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	48 Amounts Received Prior 90 Days	49 Percentage Overdue Col. 42/Col. 43	50 Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/(Cols. 46+48))	51 Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	52 Is the Amount in Col. 50 Less Than 20%? (Yes or No)	53 Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50	
		37 Current	Overdue					43 Total Due Cols. 37+42 (In total should equal Cols. 7+8)											
			38 1 - 29 Days	39 30 - 90 Days	40 91 - 120 Days	41 Over 120 Days	42 Total Overdue Cols. 38+39 +40+41												
42-0885398	United Guaranty Residential Insurance Company	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	YES	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
0799999. Total Authorized - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
0899999. Total Authorized - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
86-0777510	PMI Insurance Co	9	0	0	0	0	9	0	0	9	0	0	0	0.0	0.0	0.0	0.0	YES	0
46-4176609	CUMIS Mortgage Reinsurance Company	6	0	0	0	0	6	0	0	6	0	0	0	0.0	0.0	0.0	0.0	YES	0
25-0687550	National Union Fire Ins. Co. of Pittsburgh	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	YES	0
51-0434766	Axis Reinsurance Company	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	YES	0
06-1481194	Markel Global Reinsurance Company	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	YES	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		15	0	0	0	0	15	0	0	15	0	0	0	0.0	0.0	0.0	0.0	XXX	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		15	0	0	0	0	15	0	0	15	0	0	0	0.0	0.0	0.0	0.0	XXX	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
AA-3194126	Arch Reinsurance Ltd	498	0	0	0	0	498	0	0	498	0	0	0	0.0	0.0	0.0	0.0	YES	0
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		498	0	0	0	0	498	0	0	498	0	0	0	0.0	0.0	0.0	0.0	XXX	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		498	0	0	0	0	498	0	0	498	0	0	0	0.0	0.0	0.0	0.0	XXX	0
2299999. Total Unauthorized - Affiliates		498	0	0	0	0	498	0	0	498	0	0	0	0.0	0.0	0.0	0.0	XXX	0
AA-3191353	Bellemeade Re 2017-01 Ltd	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	YES	0
AA-3191367	Bellemeade Re 2018-01 Ltd	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	YES	0
AA-3191374	Bellemeade Re 2018-02 Ltd	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	YES	0
AA-3191379	Bellemeade Re 2018-03 Ltd	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	YES	0
AA-3191392	Bellemeade Re 2019-01 Ltd	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	YES	0
AA-3191391	Bellemeade Re 2019-02 Ltd	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	YES	0
AA-3191407	Bellemeade Re 2019-03 Ltd	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	YES	0
AA-3191410	Bellemeade Re 2019-04 Ltd	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	YES	0
AA-3191418	Bellemeade Re 2020-01 Ltd	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	YES	0
AA-3191424	Bellemeade Re 2020-02 Ltd	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	YES	0
AA-3191438	Bellemeade Re 2020-03 Ltd	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	YES	0
AA-3191439	Bellemeade Re 2020-04 Ltd	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	YES	0
AA-3190686	Partner Reinsurance Company Ltd	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	YES	0
AA-3190870	Validus Reinsurance Ltd	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	YES	0
AA-3190172	HCC Reinsurance Company Ltd	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	YES	0
AA-3194101	Everest Reinsurance (Bermuda), Ltd	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	YES	0
AA-1460023	RenaissanceRe Europe AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	YES	0
AA-1120337	Aspen Insurance UK Limited	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	YES	0
2699999. Total Unauthorized - Other Non-U.S. Insurers		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses						44 Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	45 Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	46 Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	47 Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	48 Amounts Received Prior 90 Days	49 Percentage Overdue Col. 42/Col. 43	50 Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/(Cols. 46+48))	51 Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	52 Is the Amount in Col. 50 Less Than 20%? (Yes or No)	53 Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50	
		37	Overdue															43
			38	39	40	41	42											
		Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)										
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		498	0	0	0	0	0	498	0	0	498	0	0.0	0.0	0.0	XXX	0	
3299999. Total Certified - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0	
3599999. Total Certified - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0	
3699999. Total Certified - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0	
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0	
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0	
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0	
5099999. Total Reciprocal Jurisdiction - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0	
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0	
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		513	0	0	0	0	0	513	0	0	513	0	0.0	0.0	0.0	XXX	0	
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0	
9999999 Totals		513	0	0	0	0	0	513	0	0	513	0	0.0	0.0	0.0	XXX	0	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
(Provision for Reinsurance for Certified Reinsurers)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance														Complete if Col. 52 = "No"; Otherwise Enter 0		69 Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
		54	55	56	57	58	59	60 Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	61 Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	62 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	63 Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	64 Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	65 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	66 Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)		67 Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	68 20% of Amount in Col. 67	
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)											
42-0885398	United Guaranty Residential Insurance Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999. Total Authorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0899999. Total Authorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
86-0777510	PMI Insurance Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
CUMIS Mortgage Reinsurance Company		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
46-4176609	National Union Fire Ins. Co. of Pittsburgh	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
25-0687550	Axis Reinsurance Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
51-0434766	Markel Global Reinsurance Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194126	Arch Reinsurance Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2299999. Total Unauthorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191353	Bellemeade Re 2017-01 Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191367	Bellemeade Re 2018-01 Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191374	Bellemeade Re 2018-02 Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191379	Bellemeade Re 2018-03 Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191392	Bellemeade Re 2019-01 Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191391	Bellemeade Re 2019-02 Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191407	Bellemeade Re 2019-03 Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191410	Bellemeade Re 2019-04 Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191418	Bellemeade Re 2020-01 Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191424	Bellemeade Re 2020-02 Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191438	Bellemeade Re 2020-03 Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191439	Bellemeade Re 2020-04 Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190686	Partner Reinsurance Company Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190870	Validus Reinsurance Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190172	HCC Reinsurance Company Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194101	Everest Reinsurance (Bermuda), Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460023	RenaissanceRe Europe AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120337	Aspen Insurance UK Limited	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2699999. Total Unauthorized - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3299999. Total Certified - Affiliates - U.S. Non-Pool				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
(Provision for Reinsurance for Certified Reinsurers)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance															
		54 Certified Reinsurer Rating (1 through 6)	55 Effective Date of Certified Reinsurer Rating	56 Percent Collateral Required for Full Credit (0% through 100%)	57 Catastrophe Recoverables Qualifying for Collateral Deferral	58 Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	59 Dollar Amount of Collateral Required (Col. 56 * Col. 58)	60 Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	61 Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	62 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	63 Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	64 Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	65 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Complete if Col. 52 = "No"; Otherwise Enter 0			69 Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
														66 Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	67 Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	68 20% of Amount in Col. 67	
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	
3699999. Total Certified - Affiliates				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
5099999. Total Reciprocal Jurisdiction - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	
9999999 Totals				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
(Total Provision for Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	70 20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
			Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
42-0885398	United Guaranty Residential Insurance Company	0	XXX	XXX	0	0	0	XXX	XXX	0
0399999	Total Authorized - Affiliates - U.S. Non-Pool - Other	0	XXX	XXX	0	0	0	XXX	XXX	0
0499999	Total Authorized - Affiliates - U.S. Non-Pool	0	XXX	XXX	0	0	0	XXX	XXX	0
0799999	Total Authorized - Affiliates - Other (Non-U.S.)	0	XXX	XXX	0	0	0	XXX	XXX	0
0899999	Total Authorized - Affiliates	0	XXX	XXX	0	0	0	XXX	XXX	0
86-0777510	PMI Insurance Co	0	XXX	XXX	0	0	0	XXX	XXX	0
46-4176609	CUMIS Mortgage Reinsurance Company	0	XXX	XXX	0	0	0	XXX	XXX	0
25-0687550	National Union Fire Ins. Co. of Pittsburgh	0	XXX	XXX	0	0	0	XXX	XXX	0
51-0434766	Axis Reinsurance Company	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1481194	Markel Global Reinsurance Company	0	XXX	XXX	0	0	0	XXX	XXX	0
0999999	Total Authorized - Other U.S. Unaffiliated Insurers	0	XXX	XXX	0	0	0	XXX	XXX	0
1499999	Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)	0	XXX	XXX	0	0	0	XXX	XXX	0
1899999	Total Unauthorized - Affiliates - U.S. Non-Pool	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3194126	Arch Reinsurance Ltd	0	0	0	XXX	XXX	XXX	0	XXX	0
2099999	Total Unauthorized - Affiliates - Other (Non-U.S.) - Other	0	0	0	XXX	XXX	XXX	0	XXX	0
2199999	Total Unauthorized - Affiliates - Other (Non-U.S.)	0	0	0	XXX	XXX	XXX	0	XXX	0
2299999	Total Unauthorized - Affiliates	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191353	Bellemeade Re 2017-01 Ltd	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191367	Bellemeade Re 2018-01 Ltd	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191374	Bellemeade Re 2018-02 Ltd	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191379	Bellemeade Re 2018-03 Ltd	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191392	Bellemeade Re 2019-01 Ltd	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191391	Bellemeade Re 2019-02 Ltd	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191407	Bellemeade Re 2019-03 Ltd	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191410	Bellemeade Re 2019-04 Ltd	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191418	Bellemeade Re 2020-01 Ltd	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191424	Bellemeade Re 2020-02 Ltd	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191438	Bellemeade Re 2020-03 Ltd	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191439	Bellemeade Re 2020-04 Ltd	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190686	Partner Reinsurance Company Ltd	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190870	Validus Reinsurance Ltd	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190172	HCC Reinsurance Company Ltd	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3194101	Everest Reinsurance (Bermuda), Ltd	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1460023	RenaissanceRe Europe AG	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1120337	Aspen Insurance UK Limited	0	0	0	XXX	XXX	XXX	0	XXX	0
2699999	Total Unauthorized - Other Non-U.S. Insurers	0	0	0	XXX	XXX	XXX	0	XXX	0
2899999	Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)	0	0	0	XXX	XXX	XXX	0	XXX	0
3299999	Total Certified - Affiliates - U.S. Non-Pool	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
(Total Provision for Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	70 20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	74 Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	75 Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	76 Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	77 Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	78 Total Provision for Reinsurance (Cols. 75 + 76 + 77)
3599999. Total Certified - Affiliates - Other (Non-U.S.)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3699999. Total Certified - Affiliates		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool	0	0	XXX	XXX	0	0	0	XXX	XXX	0
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)	0	0	XXX	XXX	0	0	0	XXX	XXX	0
5099999. Total Reciprocal Jurisdiction - Affiliates	0	0	XXX	XXX	0	0	0	XXX	XXX	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)	0	0	XXX	XXX	0	0	0	XXX	XXX	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)	0	0	0	0	0	0	0	0	0	0
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)	0	0	0	0	0	0	0	0	0	0
9999999 Totals	0	0	0	0	0	0	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE F - PART 4

Issuing or Confirming Banks for Letters of Credit from Schedule F, Part 3 (\$000 Omitted)

1 Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
			NONE	
Total				

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE F - PART 5

Interrogatories for Schedule F, Part 3 (000 Omitted)

A. Report the five largest provisional commission rates included in the cedant's reinsurance treaties. The commission rate to be reported is by contract with ceded premium in excess of \$50,000:

	1	2	3
	<u>Name of Reinsurer</u>	<u>Commission Rate</u>	<u>Ceded Premium</u>
1.	PMI Insurance Co .....	.35.000	7,648
2.	CUMIS Mortgage Reinsurance Company .....	.35.000	7,689
3.	Arch Reinsurance Ltd .....	.32.500	366,902
4.	Partner Reinsurance Company Ltd .....	.20.000	3,122
5.	RenaissanceRe Europe AG .....	.20.000	3,129

B. Report the five largest reinsurance recoverables reported in Schedule F, Part 3, Column 15, due from any one reinsurer (based on the total recoverables, Schedule F, Part 3,Line 9999999, Column 15), the amount of ceded premium, and indicate whether the recoverables are due from an affiliated insurer.

	1	2	3	4
	<u>Name of Reinsurer</u>	<u>Total Recoverables</u>	<u>Ceded Premiums</u>	<u>Affiliated</u>
6.	United Guaranty Residential Insurance Company	232,386	358,930	Yes [X] No []
7.	Arch Reinsurance Ltd	220,409	366,902	Yes [X] No []
8.	Bellemeade Re 2019-04 Ltd	5,640	11,636	Yes [] No [X]
9.	PMI Insurance Co	4,003	7,648	Yes [] No [X]
10.	CUMIS Mortgage Reinsurance Company	2,605	7,689	Yes [] No [X]

NOTE: Disclosure of the five largest provisional commission rates should exclude mandatory pools and joint underwriting associations.

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

	1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12)	2,089,759,961	0	2,089,759,961
2. Premiums and considerations (Line 15)	45,274,877	0	45,274,877
3. Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	513,444	(513,444)	0
4. Funds held by or deposited with reinsured companies (Line 16.2)	0	0	0
5. Other assets	50,521,648	0	50,521,648
6. Net amount recoverable from reinsurers	0	313,778,249	313,778,249
7. Protected cell assets (Line 27)	0	0	0
8. Totals (Line 28)	2,186,069,930	313,264,805	2,499,334,735
LIABILITIES (Page 3)			
9. Losses and loss adjustment expenses (Lines 1 through 3)	227,429,439	335,280,894	562,710,333
10. Taxes, expenses, and other obligations (Lines 4 through 8)	11,563,285	0	11,563,285
11. Unearned premiums (Line 9)	69,947,255	146,040,949	215,988,204
12. Advance premiums (Line 10)	239,228	0	239,228
13. Dividends declared and unpaid (Line 11.1 and 11.2)	0	0	0
14. Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	108,371,786	(108,371,786)	0
15. Funds held by company under reinsurance treaties (Line 13)	59,685,252	(59,685,252)	0
16. Amounts withheld or retained by company for account of others (Line 14)	0	0	0
17. Provision for reinsurance (Line 16)	0	0	0
18. Other liabilities	1,465,366,949	0	1,465,366,949
19. Total liabilities excluding protected cell business (Line 26)	1,942,603,194	313,264,805	2,255,867,999
20. Protected cell liabilities (Line 27)	0	0	0
21. Surplus as regards policyholders (Line 37)	243,466,736	XXX	243,466,736
22. Totals (Line 38)	2,186,069,930	313,264,805	2,499,334,735

NOTE: Is the restatement of this exhibit the result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling arrangements? Yes [] No [X]

If yes, give full explanation:

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	XXX	XXX	XXX	1,442	(36)	2	0	100	1	654	1,579	XXX
2. 2011.....	90,846	10,501	80,345	109,594	14,285	10	0	1,802	17	2,209	97,104	XXX
3. 2012.....	91,352	10,736	80,616	80,245	10,455	9	0	1,437	40	1,154	71,196	XXX
4. 2013.....	97,932	11,430	86,502	46,614	6,475	11	0	1,490	33	589	41,607	XXX
5. 2014.....	102,216	48,772	53,444	27,029	13,047	17	0	1,661	68	185	15,592	XXX
6. 2015.....	118,220	63,652	54,568	10,245	7,363	25	0	1,671	105	243	4,473	XXX
7. 2016.....	167,825	94,129	73,696	(11,981)	898	35	0	1,717	307	252	(11,434)	XXX
8. 2017.....	474,652	238,325	236,327	14,991	2,476	46	0	1,669	289	92	13,941	XXX
9. 2018.....	853,630	499,901	353,729	32,982	10,945	31	2	1,268	286	49	23,048	XXX
10. 2019.....	1,070,094	715,175	354,919	15,208	7,154	10	2	731	206	20	8,587	XXX
11. 2020.....	1,178,065	839,517	338,548	814	398	0	0	55	13	1	458	XXX
12. Totals.....	XXX	XXX	XXX	327,183	73,460	196	4	13,601	1,365	5,448	266,151	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded				Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior.....	5,600	285	5	0	5	0	0	0	98	4	13	5,419	XXX
2. 2011.....	2,200	286	1	0	2	0	0	0	38	4	5	1,951	XXX
3. 2012.....	1,435	66	2	0	1	0	0	0	24	2	71	1,394	XXX
4. 2013.....	1,811	230	2	0	2	0	0	0	32	4	71	1,613	XXX
5. 2014.....	3,517	368	4	0	3	0	0	0	60	6	67	3,210	XXX
6. 2015.....	3,957	279	2	0	4	0	0	0	73	4	74	3,753	XXX
7. 2016.....	6,140	629	4	0	6	0	0	0	113	10	75	5,624	XXX
8. 2017.....	11,551	1,727	383	74	11	0	0	0	249	27	85	10,366	XXX
9. 2018.....	24,692	7,463	918	309	19	0	0	0	528	116	75	18,269	XXX
10. 2019.....	76,284	36,451	2,718	1,406	38	0	0	0	1,554	564	90	42,173	XXX
11. 2020.....	388,546	266,499	19,607	13,052	124	0	0	0	10,347	5,416	269	133,657	XXX
12. Totals.....	525,733	314,283	23,646	14,841	215	0	0	0	13,116	6,157	895	227,429	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33	Inter- Company Pooling Participation Percentage	35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	5,320	99
2. 2011.....	113,647	14,592	99,055	125.1	139.0	123.3	0	0	0.0	1,915	36
3. 2012.....	83,153	10,563	72,590	91.0	98.4	90.0	0	0	0.0	1,371	23
4. 2013.....	49,962	6,742	43,220	51.0	59.0	50.0	0	0	0.0	1,583	30
5. 2014.....	32,291	13,489	18,802	31.6	27.7	35.2	0	0	0.0	3,153	57
6. 2015.....	15,977	7,751	8,226	13.5	12.2	15.1	0	0	0.0	3,680	73
7. 2016.....	(3,966)	1,844	(5,810)	(2.4)	2.0	(7.9)	0	0	0.0	5,515	109
8. 2017.....	28,900	4,593	24,307	6.1	1.9	10.3	0	0	0.0	10,133	233
9. 2018.....	60,438	19,121	41,317	7.1	3.8	11.7	0	0	0.0	17,838	431
10. 2019.....	96,543	45,783	50,760	9.0	6.4	14.3	0	0	0.0	41,145	1,028
11. 2020.....	419,493	285,378	134,115	35.6	34.0	39.6	0	0	0.0	128,602	5,055
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	220,255	7,174

Note: Parts 2 and 4 are gross of all discounting, including tabular discounting. Part 1 is gross of only nontabular discounting, which is reported in Columns 32 and 33 of Part 1. The tabular discount, if any, is reported in the Notes to Financial Statements which will reconcile Part 1 with Parts 2 and 4.

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										DEVELOPMENT	
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	11 One Year	12 Two Year
1. Prior.....	64,607	66,229	70,358	72,196	72,683	71,964	71,393	72,537	71,200	71,302	102	(1,235)
2. 2011.....	84,254	94,030	99,230	99,209	99,161	98,820	97,816	97,792	97,331	97,236	(95)	(556)
3. 2012.....	XXX	78,222	73,579	73,950	73,567	73,012	72,738	72,045	71,148	71,171	23	(874)
4. 2013.....	XXX	XXX	54,773	50,538	46,978	45,275	44,011	42,776	41,696	41,735	39	(1,041)
5. 2014.....	XXX	XXX	XXX	29,409	24,003	20,611	18,628	18,647	16,391	17,155	764	(1,492)
6. 2015.....	XXX	XXX	XXX	XXX	20,291	14,372	9,825	8,273	5,772	6,591	819	(1,682)
7. 2016.....	XXX	XXX	XXX	XXX	XXX	13,756	5,594	(4,556)	(8,211)	(7,323)	888	(2,767)
8. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	53,338	33,047	22,198	22,705	507	(10,342)
9. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	56,781	42,294	39,923	(2,371)	(16,858)
10. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40,261	49,245	8,984	XXX
11. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	129,142	XXX	XXX
12. Totals											9,660	(36,847)

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020		
1. Prior.....	000	41,750	57,607	65,355	68,524	70,188	52,019	60,180	64,497	65,977	XXX	XXX
2. 2011.....	10,674	60,542	86,197	93,542	96,037	97,173	89,581	92,407	94,531	95,319	XXX	XXX
3. 2012.....	XXX	9,854	49,652	64,904	69,165	70,319	63,881	67,151	69,180	69,799	XXX	XXX
4. 2013.....	XXX	XXX	7,159	30,320	38,960	41,612	33,242	37,389	39,629	40,150	XXX	XXX
5. 2014.....	XXX	XXX	XXX	2,788	11,599	15,842	3,234	9,665	13,011	13,999	XXX	XXX
6. 2015.....	XXX	XXX	XXX	XXX	1,603	7,247	(12,748)	(2,855)	1,345	2,907	XXX	XXX
7. 2016.....	XXX	XXX	XXX	XXX	XXX	1,040	(41,135)	(21,322)	(14,724)	(12,844)	XXX	XXX
8. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	(24,548)	(5,906)	8,386	12,561	XXX	XXX
9. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,816	13,845	22,066	XXX	XXX
10. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,277	8,062	XXX	XXX
11. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	416	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior.....	2,344	446	25	0	0	0	618	301	58	5
2. 2011.....	11,551	1,943	701	0	0	0	259	125	23	1
3. 2012.....	XXX	10,171	2,391	878	0	0	269	112	23	2
4. 2013.....	XXX	XXX	7,291	1,715	838	0	319	118	19	2
5. 2014.....	XXX	XXX	XXX	3,924	871	417	484	196	55	4
6. 2015.....	XXX	XXX	XXX	XXX	2,113	648	901	245	33	2
7. 2016.....	XXX	XXX	XXX	XXX	XXX	1,649	1,792	412	56	4
8. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	12,620	1,381	107	309
9. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,891	308	609
10. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,316	1,312
11. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,555

Schedule P - Part 1A - Homeowners/Farmowners

N O N E

Schedule P - Part 1B - Private Passenger Auto Liability/Medical

N O N E

Schedule P - Part 1C - Commercial Auto/Truck Liability/Medical

N O N E

Schedule P - Part 1D - Workers' Compensation (Excluding Excess Workers' Compensation)

N O N E

Schedule P - Part 1E - Commercial Multiple Peril

N O N E

Schedule P - Part 1F - Section 1 - Medical Professional Liability - Occurrence

N O N E

Schedule P - Part 1F - Section 2 - Medical Professional Liability - Claims-Made

N O N E

Schedule P - Part 1G - Special Liability (Ocean Marine, Aircraft (all perils), Boiler and Machinery)

N O N E

Schedule P - Part 1H - Section 1 - Other Liability - Occurrence

N O N E

Schedule P - Part 1H - Section 2 - Other Liability - Claims-Made

N O N E

Schedule P - Part 1I - Special Property (Fire, Allied Lines...)

N O N E

Schedule P - Part 1J - Auto Physical Damage

N O N E

Schedule P - Part 1K - Fidelity/Surety

N O N E

Schedule P - Part 1L - Other (Including Credit, Accident and Health)

N O N E

Schedule P - Part 1M - International

N O N E

Schedule P - Part 1N - Reinsurance - Nonproportional Assumed Property

N O N E

Schedule P - Part 1O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 1P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

Schedule P - Part 1R - Section 1 - Products Liability - Occurrence

N O N E

Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made

N O N E

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE P - PART 1S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	XXX	XXX	XXX	26,354	6,144	25	1	1,341	174	1,143	21,401	XXX
2. 2019.....	1,070,094	715,175	354,919	15,208	7,154	10	2	731	206	20	8,587	XXX
3. 2020.....	1,178,065	839,517	338,548	814	398	0	0	55	13	1	458	XXX
4. Totals.....	XXX	XXX	XXX	42,376	13,696	35	3	2,127	393	1,164	30,446	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded			
1. Prior	60,903	11,333	1,321	383	53	0	0	0	1,215	177	536	51,599	0
2. 2019	76,284	36,451	2,718	1,406	38	0	0	0	1,554	564	90	42,173	0
3. 2020	388,546	266,499	19,607	13,052	124	0	0	0	10,347	5,416	269	133,657	0
4. Totals	525,733	314,283	23,646	14,841	215	0	0	0	13,116	6,157	895	227,429	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	50,508	1,091
2. 2019.....	96,543	45,783	50,760	9.0	6.4	14.3	0	0	0.0	41,145	1,028
3. 2020.....	419,493	285,378	134,115	35.6	34.0	39.6	0	0	0.0	128,602	5,055
4. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	220,255	7,174

Schedule P - Part 1T - Warranty

N O N E

Schedule P - Part 2A - Homeowners/Farmowners

N O N E

Schedule P - Part 2B - Private Passenger Auto Liability/Medical

N O N E

Schedule P - Part 2C - Commercial Auto/Truck Liability/Medical

N O N E

Schedule P - Part 2D - Workers' Compensation (Excluding Excess Workers' Compensation)

N O N E

Schedule P - Part 2E - Commercial Multiple Peril

N O N E

Schedule P - Part 2F - Section 1 - Medical Professional Liability - Occurrence

N O N E

Schedule P - Part 2F - Section 2 - Medical Professional Liability - Claims-Made

N O N E

Schedule P - Part 2G - Special Liability (Ocean Marine, Aircraft (all perils), Boiler and Machinery)

N O N E

Schedule P - Part 2H - Section 1 - Other Liability - Occurrence

N O N E

Schedule P - Part 2H - Section 2- Other Liability - Claims-Made

N O N E

Schedule P - Part 2I - Special Property

N O N E

Schedule P - Part 2J - Auto Physical Damage

N O N E

Schedule P - Part 2K - Fidelity/Surety

N O N E

Schedule P - Part 2L - Other (Including Credit, Accident and Health)

N O N E

Schedule P - Part 2M - International

N O N E

Schedule P - Part 2N - Reinsurance - Nonproportional Assumed Property

N O N E

Schedule P - Part 2O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 2P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE P - PART 2R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										DEVELOPMENT	
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	11 One Year	12 Two Year
1. Prior												
2. 2011												
3. 2012	XXX											
4. 2013	XXX	XXX										
5. 2014	XXX	XXX	XXX									
6. 2015	XXX	XXX	XXX									
7. 2016	XXX	XXX	XXX	XXX								
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals												

SCHEDULE P - PART 2R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior												
2. 2011												
3. 2012	XXX											
4. 2013	XXX	XXX										
5. 2014	XXX	XXX	XXX									
6. 2015	XXX	XXX	XXX	XXX								
7. 2016	XXX	XXX	XXX	XXX	XXX							
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals												

SCHEDULE P - PART 2S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	158,817	121,294	121,970	676	(36,847)
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40,261	49,245	8,984	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	129,142	XXX	XXX
4. Totals											9,660	(36,847)

SCHEDULE P - PART 2T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
4. Totals												

Schedule P - Part 3A - Homeowners/Farmowners

N O N E

Schedule P - Part 3B - Private Passenger Auto Liability/Medical

N O N E

Schedule P - Part 3C - Commercial Auto/Truck Liability/Medical

N O N E

Schedule P - Part 3D - Workers' Compensation (Excluding Excess Workers' Compensation)

N O N E

Schedule P - Part 3E - Commercial Multiple Peril

N O N E

Schedule P - Part 3F - Section 1 - Medical Professional Liability - Occurrence

N O N E

Schedule P - Part 3F - Section 2 - Medical Professional Liability - Claims-Made

N O N E

Schedule P - Part 3G - Special Liability

N O N E

Schedule P - Part 3H - Section 1 - Other Liability - Occurrence

N O N E

Schedule P - Part 3H - Section 2 - Other Liability - Claims-Made

N O N E

Schedule P - Part 3I - Special Property

N O N E

Schedule P - Part 3J - Auto Physical Damage

N O N E

Schedule P - Part 3K - Fidelity/Surety

N O N E

Schedule P - Part 3L - Other (Including Credit, Accident and Health)

N O N E

Schedule P - Part 3M - International

N O N E

Schedule P - Part 3N - Reinsurance - Nonproportional Assumed Property

N O N E

Schedule P - Part 3O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 3P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE P - PART 3R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020		
1. Prior.....	.000											
2. 2011.....												
3. 2012.....	XXX											
4. 2013.....	XXX	XXX										
5. 2014.....	XXX	XXX	XXX									
6. 2015.....	XXX	XXX	XXX	XXX								
7. 2016.....	XXX	XXX	XXX	XXX	XXX							
8. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior.....	.000											
2. 2011.....												
3. 2012.....	XXX											
4. 2013.....	XXX	XXX										
5. 2014.....	XXX	XXX	XXX									
6. 2015.....	XXX	XXX	XXX	XXX								
7. 2016.....	XXX	XXX	XXX	XXX	XXX							
8. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.000	51,175	71,409	XXX	XXX
2. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,277	8,062	XXX	XXX
3. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	416	XXX	XXX

SCHEDULE P - PART 3T - WARRANTY

1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
2. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
3. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

Schedule P - Part 4A - Homeowners/Farmowners

N O N E

Schedule P - Part 4B - Private Passenger Auto Liability/Medical

N O N E

Schedule P - Part 4C - Commercial Auto/Truck Liability/Medical

N O N E

Schedule P - Part 4D - Workers' Compensation (Excluding Excess Workers' Compensation)

N O N E

Schedule P - Part 4E - Commercial Multiple Peril

N O N E

Schedule P - Part 4F - Section 1 - Medical Professional Liability - Occurrence

N O N E

Schedule P - Part 4F - Section 2 - Medical Professional Liability - Claims-Made

N O N E

Schedule P - Part 4G - Special Liability

N O N E

Schedule P - Part 4H - Section 1 - Other Liability - Occurrence

N O N E

Schedule P - Part 4H - Section 2 - Other Liability - Claims-Made

N O N E

Schedule P - Part 4I - Special Property

N O N E

Schedule P - Part 4J - Auto Physical Damage

N O N E

Schedule P - Part 4K - Fidelity/Surety

N O N E

Schedule P - Part 4L - Other (Including Credit, Accident and Health)

N O N E

Schedule P - Part 4M - International

N O N E

Schedule P - Part 4N - Reinsurance - Nonproportional Assumed Property

N O N E

Schedule P - Part 4O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 4P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE P - PART 4R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XX							
6. 2015	XXX	XXX	XX	XXX						
7. 2016	XXX	XXX	XXX	XXX	XXX					
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XX	XXX						
7. 2016	XXX	XXX	XX	XXX	XX					
8. 2017	XXX	XXX	XX	XXX	XXX	XX				
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,781	682	938
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,316	1,312
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,555

SCHEDULE P - PART 4T - WARRANTY

1. Prior	XXX	XXX	XX	XXX	XXX	XX	XX			
2. 2019	XXX	XXX	XX	XX	XX	XX	XXX	XXX		
3. 2020	XXX	XXX	XX	XX	XX	XX	XXX	XXX	XXX	

Schedule P - Part 5A - Homeowners/Farmowners - Section 1

N O N E

Schedule P - Part 5A - Homeowners/Farmowners - Section 2

N O N E

Schedule P - Part 5A - Homeowners/Farmowners - Section 3

N O N E

Schedule P - Part 5B - Private Passenger Auto Liability/Medical - Section 1

N O N E

Schedule P - Part 5B - Private Passenger Auto Liability/Medical - Section 2

N O N E

Schedule P - Part 5B - Private Passenger Auto Liability/Medical - Section 3

N O N E

Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical - Section 1

N O N E

Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical - Section 2

N O N E

Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical - Section 3

N O N E

Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers' Compensation)-Section 1

N O N E

Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers' Compensation)-Section 2

N O N E

Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers' Compensation)-Section 3

N O N E

Schedule P - Part 5E - Commercial Multiple Peril - Section 1

N O N E

Schedule P - Part 5E - Commercial Multiple Peril - Section 2

N O N E

Schedule P - Part 5E - Commercial Multiple Peril - Section 3

N O N E

Schedule P - Part 5F - Medical Professional Liability - Occurrence - Section 1A

N O N E

Schedule P - Part 5F - Medical Professional Liability - Occurrence - Section 2A

N O N E

Schedule P - Part 5F - Medical Professional Liability - Occurrence - Section 3A

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 3B

N O N E

Schedule P - Part 5H - Other Liability - Occurrence - Section 1A

N O N E

Schedule P - Part 5H - Other Liability - Occurrence - Section 2A

N O N E

Schedule P - Part 5H - Other Liability - Occurrence - Section 3A

N O N E

Schedule P - Part 5H - Other Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5H - Other Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5H - Other Liability - Claims-Made - Section 3B

N O N E

Schedule P - Part 5R - Products Liability - Occurrence - Section 1A

N O N E

Schedule P - Part 5R - Products Liability - Occurrence - Section 2A

N O N E

Schedule P - Part 5R - Products Liability - Occurrence - Section 3A

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 3B

N O N E

Schedule P - Part 5T - Warranty - Section 1

N O N E

Schedule P - Part 5T - Warranty - Section 2

N O N E

Schedule P - Part 5T - Warranty - Section 3

N O N E

Schedule P - Part 6C - Commercial Auto/Truck Liability/Medical - Section 1

N O N E

Schedule P - Part 6C - Commercial Auto/Truck Liability/Medical - Section 2

N O N E

Schedule P-Part 6D-Workers' Compensation (Excluding Excess Workers' Compensation)-Section 1

N O N E

Schedule P-Part 6D-Workers' Compensation (Excluding Excess Workers' Compensation)-Section 2

N O N E

Schedule P - Part 6E - Commercial Multiple Peril - Section 1

N O N E

Schedule P - Part 6E - Commercial Multiple Peril - Section 2

N O N E

Schedule P - Part 6H - Other Liability - Occurrence - Section 1A

N O N E

Schedule P - Part 6H - Other Liability - Occurrence - Section 2A

N O N E

Schedule P - Part 6H - Other Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 6H - Other Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 6M - International - Section 1

N O N E

Schedule P - Part 6M - International - Section 2

N O N E

Schedule P - Part 6N- Reinsurance A - Nonproportional Assumed Property - Section 1

N O N E

Schedule P - Part 6N- Reinsurance A - Nonproportional Assumed Property - Section 2

N O N E

Schedule P - Part 6O - Reinsurance B - Nonproportional Liability - Section 1

N O N E

Schedule P - Part 6O - Reinsurance B - Nonproportional Assumed Liability - Section 2

N O N E

Schedule P - Part 6R - Products Liability - Occurrence - Section 1A

N O N E

Schedule P - Part 6R - Products Liability - Occurrence - Section 2A

N O N E

Schedule P - Part 6R - Products Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 6R - Products Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 7A - Section 1 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7A - Section 2 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7A - Section 3 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7A - Section 4 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7A - Section 5 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 1 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 2 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 3 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 4 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 5 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 6 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 7 - Reinsurance Loss Sensitive Contracts

N O N E

SCHEDULE P INTERROGATORIES

1. The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims Made insurance policies. EREs provided for reasons other than DDR are not to be included.
- 1.1 Does the company issue Medical Professional Liability Claims Made insurance policies that provide tail (also known as an extended reporting endorsement, or “ERE”) benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost? Yes [] No [X]
If the answer to question 1.1 is “no”, leave the following questions blank. If the answer to question 1.1 is “yes”, please answer the following questions:
- 1.2 What is the total amount of the reserve for that provision (DDR Reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)?\$0
- 1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65? Yes [] No []
- 1.4 Does the company report any DDR reserve as loss or loss adjustment expense reserve? Yes [] No []
- 1.5 If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure on the Underwriting and Investment Exhibit, Part 1A - Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2? Yes [] No [] N/A []
- 1.6 If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

Years in Which Premiums Were Earned and Losses Were Incurred	DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
	1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601 Prior	0	0
1.602 2011	0	0
1.603 2012	0	0
1.604 2013	0	0
1.605 2014	0	0
1.606 2015	0	0
1.607 2016	0	0
1.608 2017	0	0
1.609 2018	0	0
1.610 2019	0	0
1.611 2020	0	0
1.612 Totals	0	0

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as “Defense and Cost Containment” and “Adjusting and Other”) reported in compliance with these definitions in this statement? Yes [X] No []
3. The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this Statement? Yes [X] No []
4. Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10? Yes [] No [X]

If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33. Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.
Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.
5. What were the net premiums in force at the end of the year for:
(in thousands of dollars)

5.1 Fidelity0

5.2 Surety0
6. Claim count information is reported per claim or per claimant (Indicate which).per claim.....
If not the same in all years, explain in Interrogatory 7.
- 7.1 The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses? Yes [] No [X]
- 7.2 (An extended statement may be attached.)
.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories									
States, Etc.	1	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken		4	5	6	7	8	9
		2	3						
	Active Status (a)	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Losses Paid (Deducting Salvage)	Direct Losses Incurred	Direct Losses Unpaid	Finance and Service Charges Not Included in Premiums	Direct Premiums Written for Federal Purchasing Groups (Included in Column 2)
1. Alabama	AL	L	9,332,118	9,375,389	0	221,582	2,060,567	2,586,459	0
2. Alaska	AK	L	3,845,129	3,642,514	0	721,205	1,294,845	1,460,012	0
3. Arizona	AZ	L	21,650,652	22,063,787	0	194,248	7,212,861	9,423,756	0
4. Arkansas	AR	L	4,939,557	5,139,253	0	25,422	1,080,011	1,389,296	0
5. California	CA	L	61,545,960	62,476,010	0	972,329	28,931,633	34,158,443	0
6. Colorado	CO	L	17,725,430	17,808,271	0	309,883	5,767,340	6,686,159	0
7. Connecticut	CT	L	8,913,029	8,821,470	0	374,846	3,033,932	3,794,106	0
8. Delaware	DE	L	2,630,374	2,658,201	0	0	707,899	939,560	0
9. District of Columbia	DC	L	2,527,004	2,494,341	0	18,281	953,325	1,173,852	0
10. Florida	FL	L	52,330,946	52,594,905	0	766,658	28,626,352	35,040,847	0
11. Georgia	GA	L	35,836,551	35,487,857	0	280,127	14,101,664	16,212,116	0
12. Hawaii	HI	L	2,476,550	2,511,587	0	0	1,410,187	1,823,928	0
13. Idaho	ID	L	8,438,392	8,467,702	0	2,443	1,529,007	1,952,824	0
14. Illinois	IL	L	28,852,901	29,284,727	0	700,673	10,229,845	12,370,369	0
15. Indiana	IN	L	23,381,085	23,251,530	0	165,921	3,922,546	5,198,587	0
16. Iowa	IA	L	11,189,886	12,414,073	0	140,009	1,343,648	2,177,748	0
17. Kansas	KS	L	10,027,317	10,265,585	0	351,337	2,312,641	2,892,184	0
18. Kentucky	KY	L	7,943,006	8,713,843	0	109,719	1,776,863	2,161,088	0
19. Louisiana	LA	L	6,726,531	6,585,673	0	204,969	2,691,103	3,432,154	0
20. Maine	ME	L	3,116,183	3,179,065	0	0	457,671	634,224	0
21. Maryland	MD	L	23,342,939	23,547,782	0	530,897	9,768,902	10,988,092	0
22. Massachusetts	MA	L	29,169,122	30,803,439	0	18,655	8,647,887	10,520,168	0
23. Michigan	MI	L	26,746,298	32,800,911	0	789,429	8,280,200	10,232,790	0
24. Minnesota	MN	L	29,807,424	29,700,691	0	577,226	7,994,722	9,223,384	0
25. Mississippi	MS	L	2,386,107	2,361,039	0	16,557	582,421	842,855	0
26. Missouri	MO	L	15,312,538	15,764,979	0	286,356	3,587,192	4,115,490	0
27. Montana	MT	L	1,254,630	1,203,039	0	0	178,303	218,017	0
28. Nebraska	NE	L	6,713,669	6,706,972	0	129,819	1,349,360	1,726,305	0
29. Nevada	NV	L	6,048,460	5,930,417	0	53,502	4,233,921	4,803,465	0
30. New Hampshire	NH	L	6,245,690	6,425,188	0	66,504	1,089,451	1,337,090	0
31. New Jersey	NJ	L	21,299,239	21,229,642	0	647,758	10,682,180	12,123,598	0
32. New Mexico	NM	L	4,346,237	4,353,345	0	131,302	911,207	1,113,617	0
33. New York	NY	L	18,738,646	18,205,863	0	219,458	9,039,681	11,123,818	0
34. North Carolina	NC	L	30,253,597	30,079,671	0	458,033	7,534,991	9,167,486	0
35. North Dakota	ND	L	1,072,318	1,021,762	0	0	357,817	460,587	0
36. Ohio	OH	L	23,878,837	24,401,350	0	712,343	5,442,752	6,841,454	0
37. Oklahoma	OK	L	8,312,459	7,641,877	0	35,403	2,337,844	2,800,121	0
38. Oregon	OR	L	14,060,140	14,603,995	0	436,273	4,696,926	5,487,834	0
39. Pennsylvania	PA	L	19,928,533	20,257,308	0	263,645	5,675,339	6,990,221	0
40. Rhode Island	RI	L	5,192,266	5,413,369	0	89,088	830,339	1,223,787	0
41. South Carolina	SC	L	18,260,521	18,306,077	0	43,505	4,744,564	6,011,247	0
42. South Dakota	SD	L	3,061,420	3,040,777	0	0	283,672	386,946	0
43. Tennessee	TN	L	22,652,575	23,308,483	0	259,540	6,463,603	7,148,586	0
44. Texas	TX	L	65,326,582	64,231,749	0	857,250	25,787,177	30,111,440	0
45. Utah	UT	L	15,032,427	15,885,720	0	0	3,749,248	4,996,834	0
46. Vermont	VT	L	2,290,596	2,266,365	0	0	370,591	478,669	0
47. Virginia	VA	L	26,703,738	27,044,812	0	306,552	7,410,815	8,868,509	0
48. Washington	WA	L	24,247,370	24,414,873	0	135,059	7,375,369	8,145,099	0
49. West Virginia	WV	L	1,204,484	1,155,886	0	182,818	360,025	353,434	0
50. Wisconsin	WI	L	28,215,319	29,052,495	0	566,057	4,147,456	5,276,903	0
51. Wyoming	WY	L	1,075,693	1,055,096	0	0	368,206	411,530	0
52. American Samoa	AS	N	0	0	0	0	0	0	0
53. Guam	GU	L	0	0	0	0	0	0	0
54. Puerto Rico	PR	L	66,396	66,396	0	0	(5,146)	87,052	0
55. U.S. Virgin Islands	VI	N	0	0	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	0	0	0
58. Aggregate other alien	OT	XXX	0	0	0	0	0	0	0
59. Totals	XXX		825,674,871	839,517,151	0	13,372,681	273,720,955	329,124,140	0
DETAILS OF WRITE-INS									
58001.	XXX								
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0	0	0

(a) Active Status Counts:
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....53 R - Registered - Non-domiciled RRGs.....0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI).....0 Q - Qualified - Qualified or accredited reinsurer.....0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus business in the state4
lines in the state of domicile.....0

(b) Explanation of basis of allocation of premiums by states, etc.
Premiums paid by borrowers are allocated based on property locations. All other premiums are allocated based on location of the insured.

SCHEDULE T - PART 2
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only				
		1	2	3	4	6
		Life (Group and Individual)	Annuities (Group and Individual)	Disability Income (Group and Individual)	Long-Term Care (Group and Individual)	Totals
1.	Alabama	AL				
2.	Alaska	AK				
3.	Arizona	AZ				
4.	Arkansas	AR				
5.	California	CA				
6.	Colorado	CO				
7.	Connecticut	CT				
8.	Delaware	DE				
9.	District of Columbia	DC				
10.	Florida	FL				
11.	Georgia	GA				
12.	Hawaii	HI				
13.	Idaho	ID				
14.	Illinois	IL				
15.	Indiana	IN				
16.	Iowa	IA				
17.	Kansas	KS				
18.	Kentucky	KY				
19.	Louisiana	LA				
20.	Maine	ME				
21.	Maryland	MD				
22.	Massachusetts	MA				
23.	Michigan	MI				
24.	Minnesota	MN				
25.	Mississippi	MS				
26.	Missouri	MO				
27.	Montana	MT				
28.	Nebraska	NE				
29.	Nevada	NV				
30.	New Hampshire	NH				
31.	New Jersey	NJ				
32.	New Mexico	NM				
33.	New York	NY				
34.	North Carolina	NC				
35.	North Dakota	ND				
36.	Ohio	OH				
37.	Oklahoma	OK				
38.	Oregon	OR				
39.	Pennsylvania	PA				
40.	Rhode Island	RI				
41.	South Carolina	SC				
42.	South Dakota	SD				
43.	Tennessee	TN				
44.	Texas	TX				
45.	Utah	UT				
46.	Vermont	VT				
47.	Virginia	VA				
48.	Washington	WA				
49.	West Virginia	WV				
50.	Wisconsin	WI				
51.	Wyoming	WY				
52.	American Samoa	AS				
53.	Guam	GU				
54.	Puerto Rico	PR				
55.	U.S. Virgin Islands	VI				
56.	Northern Mariana Islands	MP				
57.	Canada	CAN				
58.	Aggregate Other Alien	OT				
59.	Total					

NONE

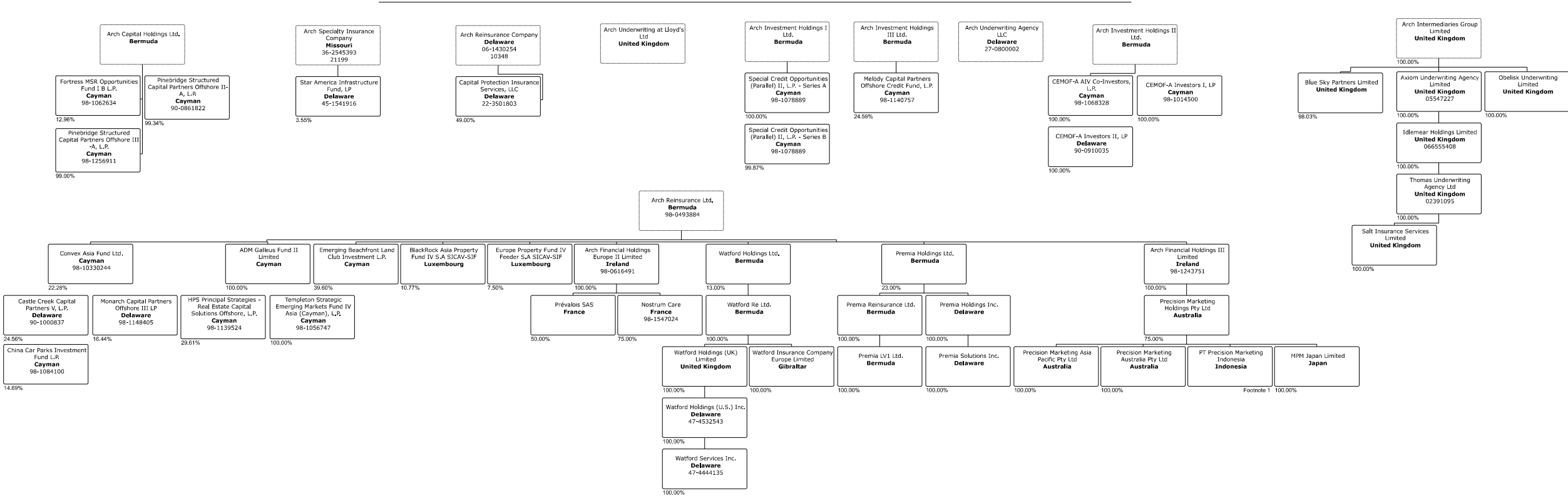
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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

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



Note:

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

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

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

The figures in the chart are at December 31, 2020; such figures are updated on an annual basis in line with normal practices.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
1279	Arch Capital Group (U.S.) Inc.	10348	98-0413940 06-1430254 47-5374395 98-0389551 98-0704518 65-1302027 43-0971887 22-3501803 98-0625844 43-0990709				Arch Insurance (UK) Limited Arch Reinsurance Company Arch Underwriters Inc. Alternative Re Holdings Limited Arch Europe Insurance Services Ltd Arch Re Facultative Underwriters Inc. Arch Insurance Group Inc. Capital Protection Insurance Services, LLC Alternative Re Limited Arch Specialty Insurance Agency Inc.	GBR DE DE BMU GBR DE DE DE BMU MO	IA IA NIA NIA NIA NIA NIA NIA IA NIA	Arch Reinsurance Europe Underwriting Designated Activity Company Arch Capital Group (U.S.) Inc. Arch Reinsurance Company Arch Capital Group Ltd. Arch Insurance (UK) Limited Arch Reinsurance Company Arch Capital Group (U.S.) Inc. Arch Reinsurance Company Alternative Re Holdings Limited Arch Insurance Group Inc.	Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000 100.000 100.000 100.000 49.000 100.000 100.000 100.000	Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd.	N N N N N N N N N N N	
1279	Arch Capital Group (U.S.) Inc.	11150	43-0990710 43-1053031 27-1013974				Arch Insurance Company First American Service Corporation Construction Risk Underwriters, LLC	MO MO MN	IA NIA NIA	Arch Reinsurance Company Arch Insurance Group Inc. Arch Underwriting Agency LLC	Ownership Ownership Ownership	100.000 100.000 100.000	Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd.	N N N	
1279	Arch Capital Group (U.S.) Inc.	10946	06-1521582				Arch Property Casualty Insurance Company	MO	IA	Arch Insurance Company	Ownership	100.000	Arch Capital Group Ltd.	N	
1279	Arch Capital Group (U.S.) Inc.	21199	36-2545393				Arch Specialty Insurance Company	MO	IA	Arch Insurance Company	Ownership	100.000	Arch Capital Group Ltd.	N	
1279	Arch Capital Group (U.S.) Inc.	30830	39-1128299 45-5366880 98-1089562 46-1950584 46-1950584 46-1950257				Arch Indemnity Insurance Company Arch Insurance Solutions Inc. Arch Insurance Canada Ltd. Arch U.S. MI Holdings Inc. Arch Capital Finance LLC Arch U.S. MI Services Inc.	MO DE CAN DE DE DE	IA NIA IA NIA NIA NIA	Arch Property Casualty Insurance Company Arch Insurance Group Inc. Arch Insurance Company Arch Capital Group (U.S.) Inc. Arch U.S. MI Holdings Inc. Arch Mortgage Insurance Company	Ownership Ownership Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000 100.000 100.000	Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd. Arch Capital Group Ltd.	N N N N N N	
1279	Arch Capital Group (U.S.) Inc.	40266	36-3105660				Arch Mortgage Insurance Company	WI	IA	Arch U.S. MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	N	
1279	Arch Capital Group (U.S.) Inc.	18732	39-1080973				Arch Mortgage Guaranty Company	WI	IA	Arch U.S. MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	N	
1279	Arch Capital Group (U.S.) Inc.	29114	95-2621453				Arch Mortgage Assurance Company Arch Investment Holdings (Cyprus) Ltd	WI CYP	IA NIA	Arch U.S. MI Holdings Inc. Arch Investment Property Holdings Ltd.	Ownership Ownership	100.000 100.000	Arch Capital Group Ltd. Arch Capital Group Ltd.	N N	
							Arch Investment Property Holdings Ltd.	BMU	NIA	Arch Global Services Holdings Ltd.	Ownership	94.060	Arch Capital Group Ltd.	N	
							Arch Investment Property Holdings Ltd.	BMU	NIA	AFP Capital Management Limited	Ownership	5.940	Individuals	N	
			98-1341235				Arch Capital Finance (Ireland) Limited	JRL	NIA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	N	
							Benely Properties Limited	CYP	NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership	100.000	Arch Capital Group Ltd.	N	
							Arcozil Properties Limited	CYP	NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership	100.000	Arch Capital Group Ltd.	N	
							Varony Properties Limited	CYP	NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership	100.000	Arch Capital Group Ltd.	N	
							Galozy Properties Limited	CYP	NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership	100.000	Arch Capital Group Ltd.	N	
							Primantela Properties Limited	CYP	NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership	100.000	Arch Capital Group Ltd.	N	
							Coramono Properties Limited	CYP	NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership	100.000	Arch Capital Group Ltd.	N	
			56-1273575				United Guaranty Services, Inc.	NC	NIA	Arch U.S. MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	N	
1279	Arch Capital Group (U.S.) Inc.	16667	56-0789396				United Guaranty Residential Insurance Company of North Carolina	NC	IA	Arch U.S. MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	N	
1279	Arch Capital Group (U.S.) Inc.	15873	42-0885398				United Guaranty Residential Insurance Company	NC	IA	Arch U.S. MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	N	
							Prévalois SAS	FRA	NIA	Arch Financial Holdings Europe II Limited	Ownership	50.000	Arch Capital Group Ltd.	N	
							Emerging Beachfront Land Club Investment L.P.	CYM	OTH	Arch Reinsurance Ltd.	Ownership	0.000	Arch Capital Group Ltd.	N	3
							Special Credit Opportunities (Parallel) II, L.P. – Series A	CYM	OTH	Arch Investment Holdings I Ltd.	Ownership	100.000	Arch Capital Group Ltd.	N	3
							Special Credit Opportunities (Parallel) II, L.P. – Series B	CYM	OTH	Arch Investment Holdings I Ltd.	Ownership	99.870	Arch Capital Group Ltd.	N	3
							Fortress MSR Opportunities Fund I B L.P.	CYM	OTH	Arch Capital Holdings Ltd.	Ownership	0.000	Arch Capital Group Ltd.	N	3
							ADM Galileus Fund II Limited	CYM	OTH	Arch Reinsurance Ltd.	Ownership	0.000	Arch Capital Group Ltd.	N	3
							Convex Asia Fund Ltd.	CYM	OTH	Arch Reinsurance Ltd.	Ownership	0.000	Arch Capital Group Ltd.	N	3
							Melody Capital Partners Offshore Credit Fund, L.P.	CYM	OTH	Arch Investment Holdings III Ltd.	Ownership	24.590	Arch Capital Group Ltd.	N	3

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
			45-1541916				Castle Creek Capital Partners V, L.P. ....	.DE	.OTH	Arch Reinsurance Ltd.	Ownership.....	24.560	Arch Capital Group Ltd.	..N	..3
							HPS Principal Strategies - Real Estate Capital Solutions Offshore, L.P. ....	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership.....	0.000	Arch Capital Group Ltd.	..N	..3
							Pinebridge Structured Capital Partners Offshore II-A, L.P. ....	.CYM	.OTH	Arch Capital Holdings Ltd.	Ownership.....	99.340	Arch Capital Group Ltd.	..N	..3
							Monarch Capital Partners Offshore III LP ....	.DE	.OTH	Arch Reinsurance Ltd.	Ownership.....	16.440	Arch Capital Group Ltd.	..N	..3
							Star America Infrastructure Fund, LP ....	.DE	.OTH	Arch Specialty Insurance Company	Ownership.....	0.000	Arch Capital Group Ltd.	..N	..3
							China Car Parks Investment Fund L.P. ....	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership.....	14.690	Arch Capital Group Ltd.	..N	..3
							Templeton Strategic Emerging Markets Fund IV Asia (Cayman), L.P. ....	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..3
							CEMOF-A Investors I, LP ....	.CYM	.OTH	Arch Investment Holdings II Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..3
							CEMOF-A Investors II, LP ....	.DE	.OTH	Arch Investment Holdings II Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..3
							CEMOF-A AIV Co-Investors, LP ....	.CYM	.OTH	Arch Investment Holdings II Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..3
							Pinebridge Structured Capital Partners Offshore III-A, L.P. ....	.CYM	.OTH	Arch Capital Holdings Ltd.	Ownership.....	99.000	Arch Capital Group Ltd.	..N	..3
							BlackRock Asia Property Fund IV S.A SICAV-SIF	.LUX	.OTH	Arch Reinsurance Ltd.	Ownership.....	0.000	Arch Capital Group Ltd.	..N	..3
							Europe Property Fund IV Feeder S.A SICAV-SIF	.LUX	.OTH	Arch Reinsurance Ltd.	Ownership.....	0.000	Arch Capital Group Ltd.	..N	..3
							Premia Holdings Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership.....	23.210	Arch Capital Group Ltd.	..N	..4
							Premia Reinsurance Ltd.	.BMU	.IA	Premia Holdings Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
							Premia LV1 Ltd.	.BMU	NIA	Premia Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
							Premia Holdings Inc.	.DE	NIA	Premia Holdings Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
							Premia Solutions Inc.	.DE	NIA	Premia Holdings Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
			32-0539299				Arch Mortgage Funding, Inc.	.DE	NIA	Arch Capital Group (U.S.) Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
			98-1490970				Arch Intermediaries Group Limited	.GBR	NIA	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
							Blue Sky Partners Limited	.GBR	NIA	Arch Intermediaries Group Limited	Ownership.....	98.030	Arch Capital Group Ltd.	..N	..
							Archipelago Risk Services Limited	.GBR	NIA	Blue Sky Partners Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
							Lake Shore IC, Inc.	.DC	.IA	Arch Mortgage Risk Transfer PCC Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
			16-1364134				McNeil & Company, Inc.	.NY	.IA	Arch Insurance Company	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
							Obelisk Underwriting Limited	.GBR	NIA	Arch Intermediaries Group Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
			83-4516586				First Shield Service Corporation	.MO	NIA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
			38-4119847				First Shield Service Corporation of Florida	.MO	NIA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
			61-1932852				First Shield Consumer Service Corporation	.MO	NIA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
							First Shield Consumer Service Corporation of Florida	.MO	NIA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
			37-1944730				Arch Credit Risk Services (Bermuda) Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
			47-5537185				Ventus Risk Management, Inc.	.DE	NIA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
..1279	Arch Capital Group (U.S.) Inc.	..71455	37-0857191				Arch Life Insurance Company of America	.KS	NIA	Arch Capital Group (U.S.) Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
			84-3725636				Penflex Actuarial Services LLC	.NY	NIA	McNeil & Company, Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
							Barbican Group Holdings Limited	.GGY	NIA	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
							Clare Management Company Limited	.GGY	NIA	Barbican Group Holdings Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
							Barbican Reinsurance Company Limited	.GGY	.IA	Barbican Group Holdings Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
							Barbican Specialty Reinsurance Company Limited	.GGY	.IA	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
			82-1882589				Barbican Holdings (UK) Limited	.GBR	NIA	Barbican Reinsurance Company Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
							Barbican Holdings (US) Inc.	.DE	NIA	Barbican Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
			82-2146345				Barbican E&S Insurance Managers Inc.	.DE	.IA	Barbican Holdings (US) Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
			82-2133181				Barbican Management Services (US) Inc.	.DE	NIA	Barbican Holdings (US) Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
							Barbican Corporate Member Limited	.GBR	NIA	Barbican Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
							Arch Managing Agency Limited	.GBR	NIA	Barbican Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
							Barbican Underwriting Limited	.GBR	NIA	Barbican Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..
							Barbican Management Services (Bermuda) Limited	.BMU	NIA	Barbican Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..N	..

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
							Castel Underwriting Agencies Limited .....	.GBR.....	NIA.....	Barbican Holdings (UK) Limited	Ownership.....	85.000	Arch Capital Group Ltd. ....	..N.....	
							Castel Underwriting Europe BV .....	.NLD.....	NIA.....	Castel Underwriting Agencies Limited	Ownership.....	100.000	Arch Capital Group Ltd. ....	..N.....	
							Seacurus Limited .....	.GBR.....	NIA.....	Barbican Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd. ....	..N.....	
			98-1547024				Nostrum Care .....	.FRA.....	NIA.....	Arch Financial Holdings Europe II Limited	Ownership.....	75.000	Arch Capital Group Ltd. ....	..N.....	
							Barbican Intermediaries Group Limited .....	.GBR.....	NIA.....	Barbican Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd. ....	..N.....	
			98-1544594				Barbican Capital Holdings Limited .....	.GBR.....	NIA.....	Barbican Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd. ....	..N.....	
							Arch Financial Holdings Europe IV Limited .....	.JRL.....	NIA.....	Arch Financial Holdings Europe II Limited	Ownership.....	100.000	Arch Capital Group Ltd. ....	..N.....	
							Arch Investments II LLC .....	.DE.....	NIA.....	Arch Capital Holdings Ltd.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..N.....	
										Arch Financial Holdings Europe III Limited					
							Precision Marketing Holdings Pty Ltd .....	.AUS.....	NIA.....		Ownership.....	75.000	Arch Capital Group Ltd. ....	..N.....	
							Precision Marketing Asia Pacific Pty Ltd .....	.AUS.....	NIA.....	Precision Marketing Holdings Pty Ltd	Ownership.....	100.000	Arch Capital Group Ltd. ....	..N.....	
							Precision Marketing Australia Pty Ltd .....	.AUS.....	NIA.....	Precision Marketing Holdings Pty Ltd	Ownership.....	100.000	Arch Capital Group Ltd. ....	..N.....	
							PT Precision Marketing Indonesia .....	.IDN.....	NIA.....	Precision Marketing Holdings Pty Ltd	Ownership.....	99.000	Arch Capital Group Ltd. ....	..N.....	
							PT Precision Marketing Indonesia .....	.IDN.....	NIA.....	Precision Marketing Asia Pacific Pty Ltd	Ownership.....	1.000	Arch Capital Group Ltd. ....	..N.....	
							MPM Japan Limited .....	.JPN.....	NIA.....	Precision Marketing Holdings Pty Ltd	Ownership.....	100.000	Arch Capital Group Ltd. ....	..N.....	
1279	Arch Capital Group (U.S.) Inc.		26-3015410				Out of Towne, LLC .....	.VA.....	IA.....	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..N.....	
							Greysbridge Ltd. ....	.BMU.....	NIA.....	Arch Capital Group Ltd.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..N.....	
							Greysbridge Holdings Ltd. ....	.BMU.....	NIA.....	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd. ....	..N.....	

Asterisk	Explanation
1	The Vanguard Group, Inc. owns 8.52% of the common shares of Arch Capital Group Ltd.
2	Watford holdings Ltd. is owned by various shareholders, each holding less than 10% of the voting shares, except for Arch Reinsurance Ltd., which holds approximately 13% of the voting shares of Watford 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.

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	98-0389551	Alternative Re Holdings Limited	.0	.0	.0	.0	.0	.0		.0	.0	.0
	98-0625844	Alternative Re Limited	.0	(4,049,018)	.0	.0	(6,675)	.0		.0	(4,055,693)	(32,682,130)
	98-0389553	Alternative Underwriting Services Ltd.	.0	.0	.0	.0	.0	.0		.0	.0	.0
	98-1244441	Alwyn Insurance Co Limited	.0	3,401,337	.0	.0	(1,123,854)	1,374,783		.0	3,652,266	184,840,947
	98-1341235	Arch Capital Finance (Ireland) Limited	(17,088,610)	203,000	.0	.0	(14,555)	.0		.0	(16,900,165)	.0
		Arch Capital Finance LLC	.0	.0	.0	.0	.0	.0		.0	.0	.0
	06-1424716	Arch Capital Group (U.S.) Inc	.0	(228,300,662)	.0	.0	(182,617,168)	.0		.0	(410,917,830)	.0
	98-0374481	Arch Capital Group Ltd	221,635,000	(1,156,343,062)	.0	.0	(9,559,903)	.0		.0	(944,267,965)	.0
	98-0399846	Arch Capital Holdings Ltd	.0	.0	.0	.0	(577,296)	.0		.0	(577,296)	.0
	02-0576800	Arch Capital Services LLC	(69,597)	9,491,227	.0	.0	106,310,413	.0		.0	115,732,043	.0
		Arch Credit Risk Services (Bermuda) Ltd.	.0	.0	.0	.0	(493,997)	.0		.0	(493,997)	.0
	98-0704518	Arch Europe Insurance Services Ltd.	.0	4,241,316	.0	.0	90,536,433	.0		.0	94,777,749	.0
	98-0616493	Arch Financial Holdings BV	.0	(3,401,337)	.0	.0	(42,345)	.0		.0	(3,443,682)	.0
	98-0616491	Arch Financial Holdings Europe II Ltd	25,594,419	(3,870,775)	.0	.0	.0	.0		.0	21,723,644	.0
	98-1243751	Arch Financial Holdings Europe III Limited										
			.0	9,712,021	.0	.0	.0	.0		.0	9,712,021	.0
		Arch Global Services (Cyprus) Ltd.	.0	29,152	.0	.0	490,713	.0		.0	519,865	.0
	98-1031826	Arch Global Services (Philippines) Inc	.0	.0	.0	.0	21,945,524	.0		.0	21,945,524	.0
		Arch Global Services Holdings Ltd.	.0	275,000	.0	.0	(281,769)	.0		.0	(6,769)	.0
30830	39-1128299	Arch Indemnity Insurance	.0	.0	.0	.0	(6,455,314)	5,151,586		.0	(1,303,728)	247,347,084
		Arch Insurance (EU) Designated Activity Company	.0	35,974,419	.0	.0	(15,237,288)	9,470,170		.0	30,207,301	220,587,518
	98-1089562	Arch Insurance Canada Ltd	.0	474,213	.0	.0	(163,305)	24,434,677		.0	24,745,585	162,489,250
11150	43-0990710	Arch Insurance Company	.0	183,093,859	.0	.0	(327,384,983)	(125,062,881)		.0	(269,354,005)	653,318,496
	98-0413940	Arch Insurance Company (UK) Limited	.0	18,490,500	.0	.0	(64,154,398)	26,596,392		.0	(19,067,506)	614,721,127
	43-0971887	Arch Insurance Group Inc	.0	37,145,733	.0	.0	333,925,378	.0		.0	371,071,111	.0
	45-5366880	Arch Insurance Solutions Inc	.0	.0	.0	.0	29,791,960	.0		.0	29,791,960	.0
	27-0687834	Arch International Services Inc	69,597	(170,067)	.0	.0	.0	.0		.0	(100,470)	.0
		Arch Investment Holdings (Cyprus)	.0	592	.0	.0	221,039	.0		.0	221,631	.0
	98-0705596	Arch Investment Holdings I Ltd	.0	.0	.0	.0	(185,653)	.0		.0	(185,653)	.0
	98-0705598	Arch Investment Holdings II Ltd.	.0	.0	.0	.0	(79,432)	.0		.0	(79,432)	.0
	99-1244244	Arch Investment Holdings III Ltd.	.0	.0	.0	.0	(372,035)	.0		.0	(372,035)	.0
	98-0705593	Arch Investment Holdings IV Ltd.	.0	.0	.0	.0	(497,351)	.0		.0	(497,351)	.0
	98-0602504	Arch Investment Management Ltd	.0	3,775,293	.0	.0	25,916,370	.0		.0	29,691,663	.0
		Arch Investment Property Holdings Ltd (EUR)	.0	.0	.0	.0	.0	.0		.0	.0	.0
		Arch Life Insurance Company of America	.0	2,000,000	.0	.0	(710,877)	.0		.0	1,289,123	(3,743)
	98-1244422	Arch LMI Pty Ltd	.0	144,932	.0	.0	(3,342,349)	5,711,298		.0	2,513,881	24,273,805
		Arch Managing Agency Limited	.0	.0	.0	.0	1,648,259	.0		.0	1,648,259	.0
		Arch MI Asia Limited	.0	40,888	.0	.0	(256,757)	(4,015,391)		.0	(4,231,260)	5,604,661
29114	95-2621453	Arch Mortgage Assurance Company	.0	.0	.0	.0	(262,665)	28,370		.0	(234,295)	(20)
	32-0539299	Arch Mortgage Funding, Inc.	.0	25,000,000	.0	.0	(2,530,109)	.0		.0	22,469,891	.0
18732	39-1080973	Arch Mortgage Guaranty Company	.0	.0	.0	.0	(3,998,669)	(1,082,196)		.0	(5,080,865)	2,008,181
40266	36-3105660	Arch Mortgage Insurance Company	.0	.0	.0	.0	(108,092,266)	(157,959,016)		.0	(266,051,282)	148,734,161

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	47-3497583	Arch Mortgage Risk Transfer Holdings Inc.										
			0	0	0	0	252,591	0		0	252,591	0
	47-4121100	Arch Mortgage Risk Transfer PCC Inc.	0	2,000,000	0	0	(3,255,401)	0		0	(1,255,401)	0
10946	06-1521582	Arch Property Casualty Insurance Company	0	0	0	0	36,268	(108,086)		0	(71,818)	203,553
	98-0585481	Arch Re Accident & Health ApS	0	0	0	0	0	0		0	0	0
	65-1302027	Arch Re Facultative Underwriters Inc	(5,125,959)	(13,567,679)	0	0	4,549,987	0		0	(14,143,651)	0
		Arch Re Underwriting ApS	0	142,883	0	0	3,851,241	0		0	3,994,124	0
10348	06-1430254	Arch Reinsurance Company	5,125,959	21,592,612	0	0	(1,927,651)	20,175,742		0	44,966,662	993,674,124
	98-0611448	Arch Reinsurance Europe Underwriting DAC	0	709,444	0	0	(17,069,521)	8,596,927		0	(7,763,150)	1,125,362,573
	98-0493884	Arch Reinsurance Ltd.	(221,635,001)	1,039,483,008	0	0	(29,182,898)	(3,195,038)		0	785,470,071	(5,486,255,077)
	43-0990709	Arch Specialty Insurance Agency Inc.	0	0	0	0	0	0		0	0	0
21199	36-2545393	Arch Specialty Insurance	0	0	0	0	(89,492,100)	172,843,605		0	83,351,505	1,431,175,084
13694	27-0550064	Arch Structured Mortgage Insurance Company										
			0	0	0	0	16,627	0		0	16,627	0
	98-0652764	Arch Syndicate Investments Ltd.	0	0	0	0	(39,068,014)	585,627		0	(38,482,387)	277,635,985
	46-1950584	Arch U.S. MI Holdings Inc.	35,793,584	379,989	0	0	(10,030,181)	0		0	26,143,392	0
		Arch UK Holdings Ltd.	0	1,745,700	0	0	3,183,268	0		0	4,928,968	0
		Arch Underwriter (Gulf) Limited	0	0	0	0	91,932	0		0	91,932	0
	98-1243732	Arch Underwriters Europe Ltd.	(8,505,809)	948,873	0	0	17,481,702	0		0	9,924,766	0
	47-5374395	Arch Underwriters Inc.	0	(3,000,000)	0	0	(18,626,047)	0		0	(21,626,047)	0
	98-1244615	Arch Underwriters Ltd.	0	0	0	0	13,033,254	0		0	13,033,254	0
	27-0800002	Arch Underwriting Agency LLC	0	0	0	0	0	0		0	0	0
	98-1006574	Arch Underwriting at Lloyd's (Australia) Pty Ltd.	0	67,627	0	0	5,890,844	0		0	5,958,471	0
	98-0705201	Arch Underwriting at Lloyd's Ltd.	0	0	0	0	74,675	0		0	74,675	0
	46-1950257	Arch US MI Services Inc.	0	7,456,698	0	0	198,788,301	0		0	206,244,999	0
		Arcozil Properties Limited	0	0	0	0	(29,389)	0		0	(29,389)	0
		Axiom Underwriting Agency Limited	0	0	0	0	214,283	0		0	214,283	0
		Barbican Corporate Member (No. 10) Limited	0	0	0	0	0	0		0	0	0
		Barbican Corporate Member (No. 11) Limited	0	0	0	0	0	0		0	0	0
		Barbican Corporate Member (No. 12) Limited	0	0	0	0	0	0		0	0	0
		Barbican Corporate Member (No. 14) Limited	0	0	0	0	0	0		0	0	0
		Barbican Corporate Member (No. 5) Limited	0	0	0	0	0	0		0	0	0
		Barbican Corporate Member (No. 6) Limited	0	0	0	0	0	0		0	0	0
		Barbican Corporate Member (No. 7) Limited	0	0	0	0	0	0		0	0	0
		Barbican Corporate Member Limited	0	26,516,750	0	0	45,103	0		0	26,561,853	0
	82-2146345	Barbican E&S Insurance Managers Inc.	0	0	0	0	0	0		0	0	0

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
		Barbican Group Holdings Limited	0	0	0	0	0	0		0	0	0
		Barbican Holdings (UK) Limited	1,375,088	(26,492,060)	0	0	(2,197,618)	0		0	(27,314,590)	0
	82-1882589	Barbican Holdings (US) Inc.	0	0	0	0	0	0		0	0	0
	82-2133181	Barbican Management Services (US) Inc.	0	0	0	0	0	0		0	0	0
		Barbican Managing Agency Limited	0	0	0	0	0	0		0	0	0
		Barbican Protect Limited	0	0	0	0	0	0		0	0	0
		Barbican Reinsurance Company Limited	0	0	0	0	(4,765)	0		0	(4,765)	0
		Barbican Specialty Reinsurance Company Limited	0	0	0	0	0	0		0	0	0
		Barbican Syndicate 1955	0	0	0	0	(1,882,404)	5,949,260		0	4,066,856	55,717,957
		Barbican Underwriting Limited	0	0	0	0	0	0		0	0	0
		Benely Properties Limited	0	0	0	0	(45,873)	0		0	(45,873)	0
		Castel Underwriting Agencies Limited	(102,035)	2,319,524	0	0	(1,223,898)	0		0	993,591	0
		Castel Underwriting Europe BV	0	0	0	0	(1,035,002)	0		0	(1,035,002)	0
		Coramono Properties Limited	0	0	0	0	(29,389)	0		0	(29,389)	0
	43-1053031	First American Service Corporation	0	0	0	0	0	0		0	0	0
	61-1932852	First Shield Consumer Service Corporation	0	75,000	0	0	0	0		0	75,000	0
	37-1944730	First Shield Consumer Service Corporation of Florida	0	10,000	0	0	1,007	0		0	11,007	0
	83-4516586	First Shield Service Corporation	0	75,000	0	0	0	0		0	75,000	0
	34-4119847	First Shield Service Corporation of Florida	0	10,000	0	0	1,008	0		0	11,008	0
		Galozy Properties Limited	0	0	0	0	(29,389)	0		0	(29,389)	0
		Gulf Reinsurance Ltd	0	556	0	0	(887,755)	(1,509,374)		0	(2,396,573)	39,015,967
	16-1364134	Mc Neil & Co	0	2,026,289	0	0	43,616,793	0		0	45,643,082	0
		Medical & Commercial International Limited	0	(2,273,817)	0	0	14,195	0		0	(2,259,622)	0
		MPM Japan Limited	0	0	0	0	1,595,220	0		0	1,595,220	0
		Nostrum Care	0	438,945	0	0	0	0		0	438,945	0
		Nirvana Risk Partners LLP	0	0	0	0	511,553	0		0	511,553	0
		Obelisk Underwriting Limited	0	0	0	0	584,970	0		0	584,970	0
		Out of Towne, LLC	0	0	0	0	2,345,158	0		0	2,345,158	0
		PenFlex Actuarial Services LLC	0	2,000,000	0	0	0	0		0	2,000,000	0
		Precision Marketing Asia Pacific Pty Ltd.	0	0	0	0	(1,595,222)	0		0	(1,595,222)	0
		Precision Marketing Australia Pty Ltd.	0	0	0	0	0	0		0	0	0
		Precision Marketing Holdings Pty Ltd.	0	344,828	0	0	(33,334)	0		0	311,494	0
		Precision Marketing Holdings Pty Ltd.	0	0	0	0	0	0		0	0	0
		Manual Elimination Company	0	0	0	0	0	0		0	0	0
		Primantela Properties Limited	0	0	0	0	(62,357)	0		0	(62,357)	0
		Seacurus Limited	0	0	0	0	0	0		0	0	0
		Thomas Underwriting Agency Limited	0	0	0	0	59,495	0		0	59,495	0
		Transact Risk Partners LLP	(1,273,052)	0	0	0	1,702,406	0		0	429,354	0

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
16659	56-0989041	United Guaranty Commercial Insurance Company of North Carolina	0	0	0	0	0	0		0	0	0
	13-3082127	United Guaranty Corporation	0	0	0	0	0	0		0	0	0
40525	56-1307714	United Guaranty Credit Insurance Company	0	0	0	0	(180,000)	0		0	(180,000)	0
11740	56-1790796	United Guaranty Commercial Insurance Co of North Carolina	0	0	0	0	(70,000)	(27,785)		0	(97,785)	0
11463	03-0358003	United Guaranty Partners Insurance Company	206,416	(754,989)	0	0	0	0		0	(548,573)	0
15873	42-0885398	United Guaranty Residential Insurance Company	0	0	0	0	32,414,701	2,056,750		0	34,471,451	98,408,159
16667	56-0789396	United Guaranty Residential Insurance Co of North Carolina	(36,000,000)	375,000	0	0	(300,205)	(585)		0	(35,925,790)	20
	56-1273575	United Guaranty Services, Inc.	0	11,258	0	0	4,360,912	0		0	4,372,170	0
		Varony Properties Limited	0	0	0	0	(45,873)	0		0	(45,873)	0
		Vecta Risk Partners LLP	0	0	0	0	823,673	0		0	823,673	0
	47-5537185	Ventus Risk Mangement, Inc.	0	0	0	0	16,135,466	0		0	16,135,466	0
		Verve Risk Partners LLP	0	0	0	0	516,198	0		0	516,198	0
		Yachtpod Risk Partners LLP	0	0	0	0	2,046,807	0		0	2,046,807	0
		Watford Holdings (U.S.) Inc.	0	0	0	0	90,318	0		0	90,318	0
		Watford Holdings (UK) Limited	0	0	0	0	0	0		0	0	0
		Watford Holdings Ltd.	0	0	0	0	0	0		0	0	0
		Watford Insurance Company Europe Limited	0	0	0	0	(7,286,888)	1,998,119		0	(5,288,769)	39,778,794
		Watford Re Ltd.	0	0	0	0	(11,083,858)	7,987,046		0	(3,096,812)	(805,956,476)
		Watford Services Inc.	0	0	0	0	0	0		0	0	0
9999999	Control Totals		0	0	0	0	0	0	XXX	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** 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.














		Responses
MARCH FILING		
1.	Will an actuarial opinion be filed by March 1?	YES
2.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?.....	WAIVED
4.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required by March 1?	WAIVED
APRIL FILING		
5.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
6.	Will Management's Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
MAY FILING		
8.	Will this company be included in a combined annual statement which is filed with the NAIC by May 1?	YES
JUNE FILING		
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
AUGUST FILING		
11.	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?	YES

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. 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.

MARCH FILING		
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?.....	NO
14.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?.....	NO
15.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	NO
16.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
17.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
18.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	NO
19.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?.....	NO
20.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?.....	YES
21.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES
22.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
23.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
24.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
25.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
26.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
27.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?.....	NO
28.	Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception - Asbestos and Pollution Contracts be filed with the state of domicile and the NAIC by March 1?.....	NO
APRIL FILING		
29.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
30.	Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
31.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
32.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
33.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
34.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	NO
35.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
36.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1?	NO
37.	Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1?	NO
AUGUST FILING		
38.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES
Explanations:		
12.	The data for this supplement is not required to be filed.	
13.	The data for this supplement is not required to be filed.	
14.	The data for this supplement is not required to be filed.	
15.	The data for this supplement is not required to be filed.	
16.	The data for this supplement is not required to be filed.	
17.	The data for this supplement is not required to be filed.	
18.	The data for this supplement is not required to be filed.	
19.	The data for this supplement is not required to be filed.	
22.	The data for this supplement is not required to be filed.	
23.	The data for this supplement is not required to be filed.	
24.	The data for this supplement is not required to be filed.	
25.	The data for this supplement is not required to be filed.	
26.	The data for this supplement is not required to be filed.	
27.	The data for this supplement is not required to be filed.	
28.	The data for this supplement is not required to be filed.	
29.	The data for this supplement is not required to be filed.	
30.	The data for this supplement is not required to be filed.	
31.	The data for this supplement is not required to be filed.	
32.	The data for this supplement is not required to be filed.	
33.	The data for this supplement is not required to be filed.	
34.	The data for this supplement is not required to be filed.	
35.	The data for this supplement is not required to be filed.	
36.	The data for this supplement is not required to be filed.	
37.	The data for this supplement is not required to be filed.	
Bar Codes:		
3.	Risk-based Capital Report [Document Identifier 390]	
4.	Risk-based Capital Report [Document Identifier 390]	
12.	SIS Stockholder Information Supplement [Document Identifier 420]	
13.	Financial Guaranty Insurance Exhibit [Document Identifier 240]	
14.	Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]	
15.	Supplement A to Schedule T [Document Identifier 455]	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

16.	Trusteed Surplus Statement [Document Identifier 490]	 4 0 2 6 6 2 0 2 0 4 6 0 0 0 0 0 0
17.	Premiums Attributed to Protected Cells Exhibit [Document Identifier 385]	 4 0 2 6 6 2 0 2 0 3 8 5 0 0 0 0 0
18.	Reinsurance Summary Supplemental Filing [Document Identifier 401]	 4 0 2 6 6 2 0 2 0 4 0 1 0 0 0 0 0
19.	Medicare Part D Coverage Supplement [Document Identifier 365]	 4 0 2 6 6 2 0 2 0 3 6 5 0 0 0 0 0
22.	Exceptions to the Reinsurance Attestation Supplement [Document Identifier 400]	 4 0 2 6 6 2 0 2 0 4 0 0 0 0 0 0 0
23.	Bail Bond Supplement [Document Identifier 500]	 4 0 2 6 6 2 0 2 0 5 0 0 0 0 0 0 0
24.	Director and Officer Insurance Coverage Supplement [Document Identifier 505]	 4 0 2 6 6 2 0 2 0 5 0 5 0 0 0 0 0
25.	Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]	 4 0 2 6 6 2 0 2 0 2 2 4 0 0 0 0 0
26.	Relief from the one-year cooling off period for independent CPA [Document Identifier 225]	 4 0 2 6 6 2 0 2 0 2 2 5 0 0 0 0 0
27.	Relief from the Requirements for Audit Committees [Document Identifier 226]	 4 0 2 6 6 2 0 2 0 2 2 6 0 0 0 0 0
28.	Reinsurance Counterparty Reporting Exception – Asbestos and Pollution Contracts [Document Identifier 555]	 4 0 2 6 6 2 0 2 0 5 5 5 0 0 0 0 0
29.	Credit Insurance Experience Exhibit [Document Identifier 230]	 4 0 2 6 6 2 0 2 0 2 3 0 0 0 0 0 0
30.	Long-Term Care Experience Reporting Forms [Document Identifier 306]	 4 0 2 6 6 2 0 2 0 3 0 6 0 0 0 0 0
31.	Accident and Health Policy Experience Exhibit [Document Identifier 210]	 4 0 2 6 6 2 0 2 0 2 1 0 0 0 0 0 0
32.	Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]	 4 0 2 6 6 2 0 2 0 2 1 6 0 0 0 0 0
33.	Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]	 4 0 2 6 6 2 0 2 0 2 1 7 0 0 0 0 0
34.	Cybersecurity and Identity Theft Insurance Coverage Supplement [Document Identifier 550]	 4 0 2 6 6 2 0 2 0 5 5 0 0 0 0 0 0
35.	Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit [Document Identifier 290]	 4 0 2 6 6 2 0 2 0 2 9 0 0 0 0 0 0
36.	Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit [Document Identifier 300]	 4 0 2 6 6 2 0 2 0 3 0 0 0 0 0 0 0
37.	Private Flood Insurance Supplement [Document Identifier 560]	 4 0 2 6 6 2 0 2 0 5 6 0 0 0 0 0 0

NONE

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	570,644,779	26.958	570,644,779	0	570,644,779	27.307
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	3,111,393	0.147	3,111,393	0	3,111,393	0.149
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	4,030,048	0.190	4,030,048	0	4,030,048	0.193
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	83,032,101	3.923	83,032,101	0	83,032,101	3.973
1.06 Industrial and miscellaneous	1,360,852,541	64.290	1,360,852,541	0	1,360,852,541	65.120
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	47,411,884	2.240	47,411,884	0	47,411,884	2.269
1.10 Unaffiliated Bank loans	0	0.000	0	0	0	0.000
1.11 Total long-term bonds	2,069,082,746	97.748	2,069,082,746	0	2,069,082,746	99.011
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	10,000	0.000	10,000	0	10,000	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	26,993,677	1.275	0	0	0	0.000
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	27,003,677	1.276	10,000	0	10,000	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	242,250	0.011	242,250	0	242,250	0.012
5.04 Total real estate	242,250	0.011	242,250	0	242,250	0.012
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	8,225,959	0.389	8,225,959	0	8,225,959	0.394
6.02 Cash equivalents (Schedule E, Part 2)	8,457,518	0.400	8,457,518	0	8,457,518	0.405
6.03 Short-term investments (Schedule DA)	3,061,860	0.145	3,061,860	0	3,061,860	0.147
6.04 Total cash, cash equivalents and short-term investments	19,745,337	0.933	19,745,337	0	19,745,337	0.945
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	679,628	0.032	679,628	0	679,628	0.033
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	2,116,753,638	100.000	2,089,759,961	0	2,089,759,961	100.000

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	0
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 6)	1,599,675
2.2	Additional investment made after acquisition (Part 2, Column 9)	11,906
		1,611,581
3.	Current year change in encumbrances:	
3.1	Totals, Part 1, Column 13	0
3.2	Totals, Part 3, Column 11	0
		0
4.	Total gain (loss) on disposals, Part 3, Column 18	(215,361)
5.	Deduct amounts received on disposals, Part 3, Column 15	1,153,970
6.	Total foreign exchange change in book/adjusted carrying value:	
6.1	Totals, Part 1, Column 15	0
6.2	Totals, Part 3, Column 13	0
		0
7.	Deduct current year's other than temporary impairment recognized:	
7.1	Totals, Part 1, Column 12	0
7.2	Totals, Part 3, Column 10	0
		0
8.	Deduct current year's depreciation:	
8.1	Totals, Part 1, Column 11	0
8.2	Totals, Part 3, Column 9	0
		0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	242,250
10.	Deduct total nonadmitted amounts	0
11.	Statement value at end of current period (Line 9 minus Line 10)	242,250

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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 (Part 2, Column 7)	
2.2	Additional investment made after acquisition (Part 2, Column 8)	
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 12	
3.2	Totals, Part 3, Column 11	
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease):	
5.1	Totals, Part 1, Column 9	
5.2	Totals, Part 3, Column 8	
6.	Total gain (loss) on disposals, Part 3, Column 18	
7.	Deduct amounts received on disposals, Part 3, Column 15	
8.	Deduct amortization of premium and mortgage interest points and commitment fees	
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
9.1	Totals, Part 1, Column 13	
9.2	Totals, Part 3, Column 13	
10.	Deduct current year's other than temporary impairment recognized:	
10.1	Totals, Part 1, Column 11	
10.2	Totals, Part 3, Column 10	
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 12)	
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	

NONE

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	
	3.2 Totals, Part 3, Column 12	
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 13	
	5.2 Totals, Part 3, Column 9	
6.	Total gain (loss) on disposals, Part 3, Column 19	
7.	Deduct amounts received on disposals, Part 3, Column 16	
8.	Deduct amortization of premium and depreciation	
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17	
	9.2 Totals, Part 3, Column 14	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	
	10.2 Totals, Part 3, Column 11	
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)	

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	1,844,643,370
2.	Cost of bonds and stocks acquired, Part 3, Column 7	2,483,426,379
3.	Accrual of discount	497,501
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	31,960
	4.2. Part 2, Section 1, Column 15	0
	4.3. Part 2, Section 2, Column 13	(7,355,357)
	4.4. Part 4, Column 11	25,939
		(7,297,458)
5.	Total gain (loss) on disposals, Part 4, Column 19	56,497,482
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	2,277,425,027
7.	Deduct amortization of premium	4,763,583
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	0
	8.2. Part 2, Section 1, Column 19	0
	8.3. Part 2, Section 2, Column 16	0
	8.4. Part 4, Column 15	0
		0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	501,475
	9.2. Part 2, Section 1, Column 17	0
	9.3. Part 2, Section 2, Column 14	0
	9.4. Part 4, Column 13	380,339
		881,814
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	1,389,572
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,096,086,421
12.	Deduct total nonadmitted amounts	26,993,677
13.	Statement value at end of current period (Line 11 minus Line 12)	2,069,092,744

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	570,644,779	571,074,543	570,584,409	571,262,961
	2. Canada	0	0	0	0
	3. Other Countries	0	0	0	0
	4. Totals	570,644,779	571,074,543	570,584,409	571,262,961
U.S. States, Territories and Possessions (Direct and guaranteed)					
	5. Totals	3,111,393	3,266,107	3,164,376	2,990,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
	6. Totals	4,030,048	4,266,568	3,997,776	4,115,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions					
	7. Totals	83,032,101	88,270,980	85,175,976	79,390,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	1,222,739,360	1,284,577,928	1,224,506,176	1,168,196,090
	9. Canada	28,824,077	30,239,264	28,882,589	28,675,000
	10. Other Countries	156,700,988	159,147,829	157,184,147	157,345,165
	11. Totals	1,408,264,426	1,473,965,021	1,410,572,912	1,354,216,255
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	2,069,082,746	2,140,843,219	2,073,495,449	2,011,974,216
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	0	0	0	
	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	10,000	10,000	10,000	
	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	10,000	10,000	10,000	
Parent, Subsidiaries and Affiliates	24. Totals	26,993,677	26,993,677	36,726,097	
	25. Total Common Stocks	27,003,677	27,003,677	36,736,097	
	26. Total Stocks	27,003,677	27,003,677	36,736,097	
	27. Total Bonds and Stocks	2,096,086,423	2,167,846,896	2,110,231,546	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	382,607	523,160,333	47,060,456	40,765	618	XXX	570,644,779	27.5	359,871,380	19.9	498,389,779	72,255,000
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	382,607	523,160,333	47,060,456	40,765	618	XXX	570,644,779	27.5	359,871,380	19.9	498,389,779	72,255,000
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	1,100,500	0	0	XXX	1,100,500	0.1	1,116,784	0.1	1,100,500	0
3.2 NAIC 2	0	2,010,893	0	0	0	XXX	2,010,893	0.1	2,014,443	0.1	2,010,893	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	2,010,893	1,100,500	0	0	XXX	3,111,393	0.2	3,131,226	0.2	3,111,393	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	3,225,188	0	0	0	XXX	3,225,188	0.2	3,483,773	0.2	3,225,188	0
4.2 NAIC 2	0	0	804,860	0	0	XXX	804,860	0.0	1,552,518	0.1	804,860	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	3,225,188	804,860	0	0	XXX	4,030,048	0.2	5,036,292	0.3	4,030,048	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	4,029,408	19,659,466	36,512,872	0	1,753,081	XXX	61,954,826	3.0	151,087,911	8.3	61,954,826	0
5.2 NAIC 2	1,236,280	4,328,638	7,973,440	2,250,475	0	XXX	15,788,833	0.8	37,144,002	2.1	15,788,833	0
5.3 NAIC 3	427,486	2,294,756	2,359,395	206,804	0	XXX	5,288,442	0.3	4,479,497	0.2	3,970,389	1,318,053
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	1,000,000	0.1	0	0
5.7 Totals	5,693,174	26,282,860	46,845,707	2,457,279	1,753,081	XXX	83,032,101	4.0	193,711,409	10.7	81,714,048	1,318,053

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	17,785,153	506,881,835	347,917,126	5,811,992	0	XXX	878,396,106	42.4	854,532,043	47.2	607,550,527	270,845,579
6.2 NAIC 2	5,746,815	155,703,818	160,378,995	10,785,558	0	XXX	332,615,186	16.1	285,249,787	15.7	254,963,427	77,651,759
6.3 NAIC 3	40,963,185	63,076,459	3,281,534	365,644	0	XXX	107,686,822	5.2	64,640,159	3.6	73,365,725	34,321,097
6.4 NAIC 4	16,785,525	27,118,187	700,000	0	0	XXX	44,603,713	2.2	42,833,051	2.4	15,506,453	29,097,259
6.5 NAIC 5	0	612,575	0	0	0	XXX	612,575	0.0	0	0.0	0	612,575
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	81,280,678	753,392,875	512,277,655	16,963,193	0	XXX	1,363,914,401	65.8	1,247,255,040	68.8	951,386,132	412,528,269
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	2,699,764	0.1	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	2,699,764	0.1	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	47,411,884	47,411,884	2.3	0	0.0	47,411,884	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	47,411,884	47,411,884	2.3	0	0.0	47,411,884	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 22,197,167	1,052,926,823	432,590,954	5,852,757	1,753,698	47,411,884	1,562,733,284	75.4	XXX	XXX	1,219,632,705	343,100,579
11.2 NAIC 2	(d) 6,983,095	162,043,350	169,157,295	13,036,032	0	0	351,219,771	16.9	XXX	XXX	273,568,013	77,651,759
11.3 NAIC 3	(d) 41,390,671	65,371,216	5,640,929	572,448	0	0	112,975,264	5.5	XXX	XXX	77,336,114	35,639,150
11.4 NAIC 4	(d) 16,785,525	27,118,187	700,000	0	0	0	44,603,713	2.2	XXX	XXX	15,506,453	29,097,259
11.5 NAIC 5	(d) 0	612,575	0	0	0	0	(c) 612,575	0.0	XXX	XXX	0	612,575
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	87,356,459	1,308,072,150	608,089,178	19,461,237	1,753,698	47,411,884	(b) 2,072,144,606	100.0	XXX	XXX	1,586,043,284	486,101,322
11.8 Line 11.7 as a % of Col. 7	4.2	63.1	29.3	0.9	0.1	2.3	100.0	XXX	XXX	XXX	76.5	23.5
12. Total Bonds Prior Year												
12.1 NAIC 1	71,791,573	837,601,317	445,551,029	13,447,972	1,700,000	0	XXX	XXX	1,370,091,891	75.6	1,019,649,397	350,442,494
12.2 NAIC 2	23,925,875	231,061,422	68,515,564	5,157,653	0	0	XXX	XXX	328,660,514	18.1	252,345,468	76,315,046
12.3 NAIC 3	26,754,660	38,155,897	3,856,752	352,346	0	0	XXX	XXX	69,119,655	3.8	43,077,951	26,041,705
12.4 NAIC 4	25,973,623	16,593,447	265,981	0	0	0	XXX	XXX	42,833,051	2.4	23,195,786	19,637,265
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	1,000,000	0	0	0	0	0	XXX	XXX	(c) 1,000,000	0.1	1,000,000	0
12.7 Totals	149,445,731	1,123,412,084	518,189,326	18,957,971	1,700,000	0	XXX	XXX	(b) 1,811,705,112	100.0	1,339,268,602	472,436,510
12.8 Line 12.7 as a % of Col. 9	8.2	62.0	28.6	1.0	0.1	0.0	XXX	XXX	100.0	XXX	73.9	26.1
13. Total Publicly Traded Bonds												
13.1 NAIC 1	11,123,887	827,409,264	326,081,213	5,852,757	1,753,698	47,411,884	1,219,632,705	58.9	1,019,649,397	56.3	1,219,632,705	XXX
13.2 NAIC 2	4,483,095	112,095,321	144,328,773	12,660,823	0	0	273,568,013	13.2	252,345,468	13.9	273,568,013	XXX
13.3 NAIC 3	23,393,812	48,979,498	4,390,356	572,448	0	0	77,336,114	3.7	43,077,951	2.4	77,336,114	XXX
13.4 NAIC 4	8,879,051	6,627,402	0	0	0	0	15,506,453	0.7	23,195,786	1.3	15,506,453	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	1,000,000	0.1	0	XXX
13.7 Totals	47,879,845	995,111,486	474,800,342	19,086,028	1,753,698	47,411,884	1,586,043,284	76.5	1,339,268,602	73.9	1,586,043,284	XXX
13.8 Line 13.7 as a % of Col. 7	3.0	62.7	29.9	1.2	0.1	3.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	2.3	48.0	22.9	0.9	0.1	2.3	76.5	XXX	XXX	XXX	76.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	11,073,280	225,517,558	106,509,740	0	0	0	343,100,579	16.6	350,442,494	19.3	XXX	343,100,579
14.2 NAIC 2	2,500,000	49,948,029	24,828,521	375,209	0	0	77,651,759	3.7	76,315,046	4.2	XXX	77,651,759
14.3 NAIC 3	17,996,859	16,391,718	1,250,573	0	0	0	35,639,150	1.7	26,041,705	1.4	XXX	35,639,150
14.4 NAIC 4	7,906,474	20,490,785	700,000	0	0	0	29,097,259	1.4	19,637,265	1.1	XXX	29,097,259
14.5 NAIC 5	0	612,575	0	0	0	0	612,575	0.0	0	0.0	XXX	612,575
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	39,476,613	312,960,664	133,288,835	375,209	0	0	486,101,322	23.5	472,436,510	26.1	XXX	486,101,322
14.8 Line 14.7 as a % of Col. 7	8.1	64.4	27.4	0.1	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.9	15.1	6.4	0.0	0.0	0.0	23.5	XXX	XXX	XXX	XXX	23.5

(a) Includes \$ 413,846,600 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$ 47,427,476 current year of bonds with Z designations and \$ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes \$ 0 current year, \$ 0 prior year of bonds with 5GI designations and \$ 0 current year, \$ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 0 ; NAIC 2 \$ 928,255 ; NAIC 3 \$ 1,459,115 ; NAIC 4 \$ 674,490 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	0	522,448,106	46,858,063	0	0	XXX	569,306,169	27.5	359,871,380	19.9	497,051,169	72,255,000
1.02 Residential Mortgage-Backed Securities	382,607	712,227	202,393	40,765	618	XXX	1,338,610	0.1	0	0.0	1,338,610	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	382,607	523,160,333	47,060,456	40,765	618	XXX	570,644,779	27.5	359,871,380	19.9	498,389,779	72,255,000
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	2,010,893	1,100,500	0	0	XXX	3,111,393	0.2	3,131,226	0.2	3,111,393	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	2,010,893	1,100,500	0	0	XXX	3,111,393	0.2	3,131,226	0.2	3,111,393	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	3,225,188	804,860	0	0	XXX	4,030,048	0.2	5,036,292	0.3	4,030,048	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	3,225,188	804,860	0	0	XXX	4,030,048	0.2	5,036,292	0.3	4,030,048	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	5,693,174	26,282,860	46,845,707	2,457,279	1,753,081	XXX	83,032,101	4.0	189,357,029	10.5	81,714,048	1,318,053
5.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	4,354,380	0.2	0	0
5.05 Totals	5,693,174	26,282,860	46,845,707	2,457,279	1,753,081	XXX	83,032,101	4.0	193,711,409	10.7	81,714,048	1,318,053
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	64,667,142	631,300,576	435,304,219	9,398,437	0	XXX	1,140,670,373	55.0	1,074,734,165	59.3	903,997,342	236,673,031
6.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.04 Other Loan-Backed and Structured Securities	16,613,535	122,092,299	76,973,437	7,564,756	0	XXX	223,244,027	10.8	172,520,875	9.5	47,388,790	175,855,238
6.05 Totals	81,280,677	753,392,875	512,277,655	16,963,193	0	XXX	1,363,914,401	65.8	1,247,255,040	68.8	951,386,132	412,528,269
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	2,699,764	0.1	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	2,699,764	0.1	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.08	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	47,411,884	47,411,884	2.3	0	0.0	47,411,884	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	47,411,884	47,411,884	2.3	0	0.0	47,411,884	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	70,360,316	1,185,267,624	530,913,348	11,855,715	1,753,081	XXX	1,800,150,084	86.9	XXX	XXX	1,489,904,000	310,246,084
11.02 Residential Mortgage-Backed Securities	382,607	712,227	202,393	40,765	618	XXX	1,338,610	0.1	XXX	XXX	1,338,610	0
11.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.04 Other Loan-Backed and Structured Securities ..	16,613,535	122,092,299	76,973,437	7,564,756	0	XXX	223,244,027	10.8	XXX	XXX	47,388,790	175,855,238
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	47,411,884	47,411,884	2.3	XXX	XXX	47,411,884	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	87,356,458	1,308,072,150	608,089,178	19,461,237	1,753,698	47,411,884	2,072,144,605	100.0	XXX	XXX	1,586,043,284	486,101,321
11.09 Line 11.08 as a % of Col. 7	4.2	63.1	29.3	0.9	0.1	2.3	100.0	XXX	XXX	XXX	76.5	23.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations	126,978,628	1,029,878,197	458,711,194	17,561,837	1,700,000	XXX	XXX	XXX	1,634,829,857	90.2	1,291,022,694	343,807,163
12.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.04 Other Loan-Backed and Structured Securities ..	22,467,103	93,533,887	59,478,132	1,396,134	0	XXX	XXX	XXX	176,875,255	9.8	48,245,908	128,629,347
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	149,445,731	1,123,412,084	518,189,326	18,957,971	1,700,000	0	XXX	XXX	1,811,705,112	100.0	1,339,268,602	472,436,510
12.09 Line 12.08 as a % of Col. 9	8.2	62.0	28.6	1.0	0.1	0.0	XXX	XXX	100.0	XXX	73.9	26.1
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	41,956,983	976,805,353	457,908,076	11,480,507	1,753,081	XXX	1,489,904,000	71.9	1,291,022,694	71.3	1,489,904,000	XXX
13.02 Residential Mortgage-Backed Securities	382,607	712,227	202,393	40,765	618	XXX	1,338,610	0.1	0	0.0	1,338,610	XXX
13.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities ..	5,540,255	17,593,905	16,689,874	7,564,756	0	XXX	47,388,790	2.3	48,245,908	2.7	47,388,790	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	47,411,884	47,411,884	2.3	0	0.0	47,411,884	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	47,879,845	995,111,486	474,800,342	19,086,028	1,753,698	47,411,884	1,586,043,284	76.5	1,339,268,602	73.9	1,586,043,284	XXX
13.09 Line 13.08 as a % of Col. 7	3.0	62.7	29.9	1.2	0.1	3.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	2.3	48.0	22.9	0.9	0.1	2.3	76.5	XXX	XXX	XXX	76.5	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	28,403,333	208,462,270	73,005,272	375,209	0	XXX	310,246,084	15.0	343,807,163	19.0	XXX	310,246,084
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities ..	11,073,280	104,498,394	60,283,563	0	0	XXX	175,855,238	8.5	128,629,347	7.1	XXX	175,855,238
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	39,476,613	312,960,664	133,288,835	375,209	0	0	486,101,321	23.5	472,436,510	26.1	XXX	486,101,321
14.09 Line 14.08 as a % of Col. 7	8.1	64.4	27.4	0.1	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.9	15.1	6.4	0.0	0.0	0.0	23.5	XXX	XXX	XXX	XXX	23.5

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,410,774	1,410,774	0	0	0
2. Cost of short-term investments acquired	5,330,718	5,330,718	0	0	0
3. Accrual of discount	37,362	37,362	0	0	0
4. Unrealized valuation increase (decrease)	(555)	(555)	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	3,685,000	3,685,000	0	0	0
7. Deduct amortization of premium	31,439	31,439	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,061,860	3,061,860	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,061,860	3,061,860	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	8,291,385	0	8,291,385	0
2. Cost of cash equivalents acquired	1,378,242,454	2,000,000	1,376,242,454	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	1,378,076,321	2,000,000	1,376,076,321	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,457,518	0	8,457,518	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	8,457,518	0	8,457,518	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE A - PART 3

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

1	Location		4	5	6	7 Expended for Additions, Permanent Improvements and Changes in Encum- brances	8 Book/ Adjusted Carrying Value Less Encum- brances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encum- brances	20 Taxes, Repairs and Expenses Incurred
	2	3						9	10	11	12	13 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depreci- ation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encum- brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)								
80482523	FORT WORTH	TX	03/03/2020	WALID MURSALIN & FORJANA SUMALYA ...	377,221 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0	325,658 .....	.0	(51,563)	(51,563) .....	.0 .....	.0
59509806	ASHBURN	VA	03/26/2020	LESTER G KINKAID	494,134 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0	487,112 .....	.0	(7,022)	(7,022) .....	.0 .....	.0
71524426	OSWEGO	IL	05/26/2020	BALKRISHA JANI, VISHALI JANI &	323,301	5,051 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0	224,725 .....	.0	(98,576)	(98,576) .....	.0 .....	.0
71371476	DYERSBURG	TN	10/30/2020	KRISHNAKANT DAVE	174,675 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0	116,475 .....	.0	(58,200)	(58,200) .....	.0 .....	.0
0199999 - Property Disposed					1,369,331	5,051	0	0	0	0	0	0	0	1,153,970	0	(215,361)	(215,361)	0	0
0399999 - Totals					1,369,331	5,051	0	0	0	0	0	0	0	1,153,970	0	(215,361)	(215,361)	0	0

Schedule B - Part 1 - Mortgage Loans Owned

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 1 - Other Long-Term Invested Assets Owned

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-W5-5	UNITED STATES TREASURY	.SD			.1.A	220,129	102.0313	224,469	220,000	220,032	.0	(27)	.0	.0	1.875	1.862	FA	1,402	4,125	02/28/2017	02/28/2022
912828-W5-5	UNITED STATES TREASURY				.1.A	55,032	102.0313	56,117	55,000	55,008	.0	(7)	.0	.0	1.875	1.862	FA	350	1,031	02/28/2017	02/28/2022
912828-YY-0	UNITED STATES TREASURY	.SD			.1.A	1,292,721	105.9063	1,345,009	1,270,000	1,288,632	.0	(4,089)	.0	.0	1.750	1.372	JD	936	21,350	01/30/2020	12/31/2024
912828-ZF-0	UNITED STATES TREASURY				.1.A	1,006,563	100.9063	1,009,063	1,000,000	1,005,663	.0	(900)	.0	.0	0.500	0.365	MS	1,277	2,500	04/24/2020	03/31/2025
912828-ZK-9	UNITED STATES TREASURY				.1.A	25,218,953	100.0895	25,222,564	25,200,000	25,213,616	.0	(5,338)	.0	.0	0.209	0.170	JAJO	8,788	30,347	07/06/2020	04/30/2022
912828-ZM-5	UNITED STATES TREASURY				.1.A	3,591,911	100.0156	3,595,562	3,595,000	3,592,871	.0	961	.0	.0	0.125	0.170	AO	770	2,247	05/21/2020	04/30/2022
912828-ZP-8	UNITED STATES TREASURY				.1.A	23,679,182	99.9688	23,741,578	23,749,000	23,693,051	.0	13,869	.0	.0	0.125	0.225	MN	3,854	14,843	06/05/2020	05/15/2023
912828-ZR-4	UNITED STATES TREASURY				.1.A	67,310,195	100.0156	67,410,531	67,400,000	67,335,523	.0	25,320	.0	.0	0.125	0.193	MN	7,407	42,109	06/16/2020	05/31/2022
912828-ZW-3	UNITED STATES TREASURY	.SD			.1.A	1,796,977	99.7344	1,795,219	1,800,000	1,797,249	.0	273	.0	.0	0.250	0.284	JD	12	2,225	07/17/2020	06/30/2025
912828-ZX-1	UNITED STATES TREASURY				.1.A	19,990,625	100.0156	20,003,125	20,000,000	19,992,784	.0	2,159	.0	.0	0.125	0.149	JD	69	12,500	07/17/2020	06/30/2022
912828-ZY-9	UNITED STATES TREASURY				.1.A	26,682,911	99.9375	26,703,300	26,720,000	26,688,584	.0	5,673	.0	.0	0.125	0.171	JJ	15,429	.0	08/05/2020	07/15/2023
91282C-AC-5	UNITED STATES TREASURY				.1.A	20,003,906	100.0156	20,003,125	20,000,000	20,003,115	.0	(791)	.0	.0	0.125	0.115	JJ	10,462	.0	08/05/2020	07/31/2022
91282C-AF-8	UNITED STATES TREASURY				.1.A	9,768,019	99.9375	9,773,888	9,780,000	9,769,272	.0	1,253	.0	.0	0.125	0.167	FA	4,618	.0	09/09/2020	08/15/2023
91282C-AG-6	UNITED STATES TREASURY				.1.A	12,445,815	100.0000	12,449,000	12,449,000	12,446,302	.0	487	.0	.0	0.125	0.138	FA	5,287	.0	09/16/2020	08/31/2022
91282C-AM-3	UNITED STATES TREASURY				.1.A	6,163,025	99.6094	6,162,832	6,187,000	6,163,926	.0	901	.0	.0	0.250	0.329	MS	3,952	.0	10/27/2020	09/30/2025
91282C-AN-1	UNITED STATES TREASURY				.1.A	5,796,602	100.0000	5,800,000	5,800,000	5,797,002	.0	401	.0	.0	0.125	0.155	MS	1,852	.0	10/07/2020	09/30/2022
91282C-AP-6	UNITED STATES TREASURY				.1.A	49,908,203	99.9219	49,960,938	50,000,000	49,913,320	.0	5,117	.0	.0	0.125	0.187	AO	13,393	.0	10/30/2020	10/15/2023
91282C-AR-2	UNITED STATES TREASURY				.1.A	39,982,813	100.0000	40,000,000	40,000,000	39,984,239	.0	1,427	.0	.0	0.125	0.147	AO	8,564	.0	10/30/2020	10/31/2022
91282C-AS-0	UNITED STATES TREASURY				.1.A	25,099,528	99.9851	25,096,261	25,100,000	25,099,518	.0	(10)	.0	.0	0.150	0.153	JAJO	6,217	.0	12/29/2020	10/31/2022
91282C-AT-8	UNITED STATES TREASURY				.1.A	20,640,247	99.5625	20,694,066	20,785,000	20,644,681	.0	4,414	.0	.0	0.250	0.391	AO	8,900	.0	11/10/2020	10/31/2025
91282C-AU-5	UNITED STATES TREASURY				.1.A	16,909,727	99.1875	16,931,306	17,070,000	16,911,948	.0	2,222	.0	.0	0.500	0.639	AO	14,618	.0	11/24/2020	10/31/2027
91282C-AW-1	UNITED STATES TREASURY				.1.A	4,561,269	100.2813	4,567,811	4,555,000	4,561,126	.0	(143)	.0	.0	0.250	0.203	MN	1,478	.0	12/09/2020	11/15/2023
91282C-AZ-4	UNITED STATES TREASURY				.1.A	2,000,625	100.1406	2,002,813	2,000,000	2,000,622	.0	(3)	.0	.0	0.375	0.369	MN	659	.0	12/22/2020	11/30/2025
91282C-BA-8	UNITED STATES TREASURY				.1.A	52,922,178	99.8750	52,923,763	52,990,000	52,922,304	.0	125	.0	.0	0.125	0.168	JD	3,094	.0	12/30/2020	12/15/2023
91282C-BB-6	UNITED STATES TREASURY				.1.A	29,946,094	99.8906	29,967,188	30,000,000	29,946,115	.0	21	.0	.0	0.625	0.651	JD	518	.0	12/30/2020	12/31/2027
91282C-BC-4	UNITED STATES TREASURY				.1.A	15,004,688	100.0781	15,011,719	15,000,000	15,004,685	.0	(3)	.0	.0	0.375	0.369	JD	155	.0	12/30/2020	12/31/2025
91282C-BD-2	UNITED STATES TREASURY				.1.A	15,000,000	100.0156	15,002,344	15,000,000	15,000,000	.0	.0	.0	.0	0.125	0.125	JD	52	.0	12/30/2020	12/31/2022
91362-AA-9	THE BUREAU OF THE PUBLIC DEBT	.B			1.D	72,255,000	100.0000	72,255,000	72,255,000	72,255,000	.0	.0	.0	.0	0.000	0.000	N/A	.0	.0	09/30/2019	12/12/2023
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						569,252,936	XXX	569,708,588	569,980,000	569,306,169	0	53,312	0	0	XXX	XXX	XXX	124,113	133,278	XXX	XXX
36179R-BW-8	62 MA2753 - RMBS			4	.1.A	1,331,473	106.4689	1,365,955	1,282,961	1,338,610	.0	7,137	.0	.0	3.000	1.449	MON	3,207	32,074	02/04/2020	04/20/2045
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,331,473	XXX	1,365,955	1,282,961	1,338,610	0	7,137	0	0	XXX	XXX	XXX	3,207	32,074	XXX	XXX
0599999. Total - U.S. Government Bonds						570,584,409	XXX	571,074,543	571,262,961	570,644,779	0	60,449	0	0	XXX	XXX	XXX	127,321	165,352	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
452152-G3-9	ILLINOIS ST				.2.C FE	2,024,726	103.5340	2,060,327	1,990,000	2,010,893	.0	(13,832)	.0	.0	5.000	4.000	FA	41,458	49,750	03/27/2020	02/01/2022
93974D-YR-3	WASHINGTON ST			2	.1.B FE	1,139,650	120.5780	1,205,780	1,000,000	1,100,500	.0	(16,284)	.0	.0	5.000	3.030	FA	20,833	50,000	07/12/2018	08/01/2040
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						3,164,376	XXX	3,266,107	2,990,000	3,111,393	0	(30,116)	0	0	XXX	XXX	XXX	62,292	99,750	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						3,164,376	XXX	3,266,107	2,990,000	3,111,393	0	(30,116)	0	0	XXX	XXX	XXX	62,292	99,750	XXX	XXX
167484-QS-6	CHICAGO ILL	.B			.2.B FE	715,210	86.7010	867,010	1,000,000	804,860	.0	17,047	.0	.0	0.000	3.651	N/A	.0	.0	09/26/2017	01/01/2027
235219-HD-7	DALLAS TEX		2		.1.Z	6,402	105.3740	5,269	5,000	5,193	.0	(169)	.0	.0	5.000	1.523	FA	94	250	06/25/2013	02/15/2023
235219-HE-5	DALLAS TEX		2		.1.Z	6,457	105.3740	5,269	5,000	5,199	.0	(175)	.0	.0	5.000	1.404	FA	94	250	06/25/2013	02/15/2024
235219-HF-2	DALLAS TEX		2		.1.Z	6,456	105.3740	5,269	5,000	5,199	.0	(175)	.0	.0	5.000	1.406	FA	94	250	06/25/2013	02/15/2025
517840-GB-5	LAS VEGAS VALLEY NEW WTR DIST		2		.1.C FE	2,467,311	114.9920	2,414,832	2,100,000	2,307,858	.0	(50,158)	.0	.0	5.000	2.339	JD	8,759	105,000	09/26/2017	06/01/2039
969073-LM-5	WILL CNTY ILL CNTY HIGH SCH DIST NO 210	.B			.1.F FE	795,940	96.8920	968,920	1,000,000	901,739	.0	32,843	.0	.0	0.000	3.700	N/A	.0	.0	10/05/2017	01/01/2024
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						3,997,776	XXX	4,266,568	4,115,000	4,030,048	0	(787)	0	0	XXX	XXX	XXX	9,033	105,750	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						3,997,776	XXX	4,266,568	4,115,000	4,030,048	0	(787)	0	0	XXX	XXX	XXX	9,033	105,750	XXX	XXX
04052B-CN-2	ARIZONA INDL DEV AUTH REV				.3.B FE	89,801	101.3270	91,194	90,000	89,933	.0	31	.0	.0	3.000	3.051	JJ	1,350	1,950	10/05/2017	07/01/2022
076393-CN-5	BEDFORD PARK ILL TAX INCREMENT REV				.1.C FE	920,000	103.0480	948,042	920,000	920,000	.0	.0	.0	.0	3.770	3.768	JD	96	34,684	11/01/2018	12/30/2021
116475-Z2-6	BROWNSVILLE TEX UTIL SYS REV		1		.1.E FE	500,000	100.7350	503,675	500,000	500,000	.0	.0	.0	.0	0.796	0.796	MS	1,382	.0	07/30/2020	09/01/2023

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
118217-CY-2	BUCKEYE OHIO TOB SETTLEMENT FING AUTH				2.A FE	738,890	100.6680	744,943	740,000	738,975	0	.65	0	0	1.850	1.868	JD	1,141	11,275	03/02/2020	06/01/2029
14055R-CP-8	CAPITOL AREA DEV AUTH CALIF TAX ALLOC	2			1.C FE	1,000,000	102.3360	1,023,360	1,000,000	1,000,000	0	0	0	0	3.815	3.815	AO	2,967	0	11/13/2020	10/01/2050
154871-CJ-4	CENTRAL PLAINS ENERGY PROJ NEB GAS PROJ				2.A FE	1,216,580	137.2400	1,372,400	1,000,000	1,182,673	0	(4,622)	0	0	5.000	3.231	MS	16,667	12,500	12/08/2017	09/01/2033
155498-JW-9	CENTRAL TEX REGL MOBILITY AUTH REV				2.B FE	1,000,000	98.8500	988,500	1,000,000	1,000,000	0	0	0	0	2.535	2.535	JJ	6,901	0	08/26/2020	01/01/2029
167562-QX-8	CHICAGO ILL MIDWAY ARPT REV	2			1.G FE	1,687,264	113.9930	1,761,192	1,545,000	1,646,079	0	(18,163)	0	0	5.000	3.560	JJ	38,625	77,250	08/30/2018	01/01/2046
167590-EZ-7	CHICAGO ILL O HARE INTL ARPT SPL FAC REV	2			2.A FE	593,250	115.9780	579,890	500,000	583,513	0	(9,737)	0	0	5.000	2.540	JJ	12,500	12,500	01/08/2020	07/01/2038
213248-AS-6	COOK CNTY ILL SALES TAX REV	2			1.D FE	1,130,590	106.8720	1,068,720	1,000,000	1,049,324	0	(25,551)	0	0	5.000	2.290	MN	6,389	50,000	09/26/2017	11/15/2029
235586-CH-5	DALTON GA UTILS REV	2			1.G FE	1,015,360	112.7250	1,070,888	950,000	1,003,079	0	(7,746)	0	0	4.000	3.000	MS	12,667	38,000	05/22/2019	03/01/2037
26947E-BQ-2	EAGLE CNTY COLO AIR TERM CORP REV	2			2.B FE	2,235,540	118.1020	2,362,040	2,000,000	2,173,756	0	(24,180)	0	0	5.000	3.460	MN	16,667	100,000	05/11/2018	05/01/2033
276682-AB-7	EASTERN MAINE HEALTHCARE SYSTEMS	1			3.A FE	1,976,620	107.0733	2,141,466	2,000,000	1,979,412	0	.853	0	0	5.022	5.119	JJ	50,220	100,440	09/26/2017	07/01/2036
36005G-AX-1	FULTON CNTY GA DEV AUTH HOSP REV	2			1.F FE	1,124,830	116.4460	1,164,460	1,000,000	1,086,447	0	(7,338)	0	0	5.000	3.450	AO	12,500	25,000	09/26/2017	04/01/2047
392274-Q2-5	GREATER ORLANDO AVIATION AUTH ORLANDO FL	2			1.D FE	1,206,750	120.9680	1,209,680	1,000,000	1,136,957	0	(21,980)	0	0	5.000	2.432	AO	12,500	50,000	09/26/2017	10/01/2029
392274-Q3-3	GREATER ORLANDO AVIATION AUTH ORLANDO FL	2			1.D FE	1,065,045	120.5300	1,072,717	890,000	1,006,153	0	(18,570)	0	0	5.000	2.544	AO	11,125	44,500	09/26/2017	10/01/2030
419794-F4-9	HAWAII ST ARPTS SYS REV	1,2			1.E FE	750,000	103.3100	774,825	750,000	750,000	0	0	0	0	3.484	3.484	JJ	5,081	0	10/08/2020	07/01/2050
45201Y-M7-9	ILLINOIS HSG DEV AUTH REV	2			1.C FE	961,250	106.8580	1,068,580	1,000,000	966,264	0	2,627	0	0	2.900	3.280	FA	12,083	29,000	01/22/2019	08/01/2031
452022-AZ-9	ILLINOIS FIN AUTH CHARTER SCH REV	2			2.B FE	271,948	108.9810	272,453	250,000	266,058	0	(1,966)	0	0	5.000	3.930	JD	1,042	12,500	11/16/2017	12/01/2031
452022-BA-3	ILLINOIS FIN AUTH CHARTER SCH REV	2			2.B FE	503,823	108.5780	504,888	465,000	493,423	0	(3,508)	0	0	5.000	3.980	JD	1,938	23,250	11/16/2017	12/01/2032
45203K-AJ-4	ILLINOIS FIN AUTH STUDENT HSG & ACADEMIC	2			3.B FE	450,176	106.6760	426,704	400,000	426,704	(9,443)	(4,780)	0	0	5.000	3.461	FA	7,556	20,000	12/07/2017	02/15/2029
45203K-AK-1	ILLINOIS FIN AUTH STUDENT HSG & ACADEMIC	2			3.B FE	559,670	105.8380	529,190	500,000	529,190	(13,836)	(5,674)	0	0	5.000	3.531	FA	9,444	25,000	12/07/2017	02/15/2030
45204E-VK-1	ILLINOIS FIN AUTH REV	1			2.A FE	214,495	100.8340	216,793	215,000	214,919	0	.135	0	0	3.600	3.666	FA	3,225	7,740	09/26/2017	08/01/2021
45506D-AD-4	INDIANA ST FIN AUTH REV	2			2.B FE	1,200,000	101.4340	1,217,208	1,200,000	1,200,000	0	0	0	0	2.935	2.935	MS	10,370	35,024	08/28/2019	09/15/2025
45528U-TH-4	INDIANAPOLIS IND LOC PUB IMPT BD BK	2			1.F FE	1,467,713	119.2940	1,491,175	1,250,000	1,392,686	0	(23,718)	0	0	5.000	2.749	JJ	31,250	62,500	09/26/2017	01/01/2030
462590-LU-2	IOWA STUDENT LN LIQUIDITY CORP STUDENT L	2			1.F FE	765,513	109.5720	767,004	700,000	736,186	0	(11,686)	0	0	5.000	3.130	JD	2,917	35,000	05/24/2018	12/01/2023
462590-LV-0	IOWA STUDENT LN LIQUIDITY CORP STUDENT L	2			1.F FE	659,484	112.5140	675,084	600,000	637,390	0	(8,815)	0	0	5.000	3.290	JD	2,500	30,000	05/24/2018	12/01/2024
469480-AP-2	JACKSONVILLE ALA PUB EDL BLDG AUTH HIGHE	2			1.G FE	1,094,344	113.8230	1,104,083	970,000	1,057,896	0	(11,878)	0	0	5.000	3.433	JJ	24,250	49,121	10/25/2017	07/01/2044
474176-KM-5	JEFFERSON LA SALES TAX DIST SPL SALES TA	2			1.E FE	1,165,740	121.3490	1,213,490	1,000,000	1,118,137	0	(15,113)	0	0	5.000	3.089	JD	4,167	50,000	09/26/2017	12/01/2042
491397-AB-1	KENTUCKY PUB TRANSN INFRASTRUCTURE AUTH	2			2.C FE	1,116,790	105.8300	1,058,300	1,000,000	1,053,558	0	(20,158)	0	0	5.750	3.494	JJ	28,750	57,500	09/26/2017	07/01/2049
491501-EL-2	KENTUCKY ST MUN PWIR AGY PWIR SYS REV	2			2.A FE	1,146,410	117.7200	1,177,200	1,000,000	1,097,458	0	(9,330)	0	0	5.000	3.109	MS	16,667	25,000	09/26/2017	09/01/2032
542691-DN-7	LONG ISLAND PWIR AUTH N Y ELEC SYS REV	1,2			1.F FE	900,000	100.0450	900,405	900,000	900,000	0	0	0	0	0.659	0.659	MS	2,158	0	08/06/2020	03/01/2022
54639T-BU-5	LOUISIANA PUB FACS AUTH LEASE REV	2			1.G FE	1,098,780	111.0140	1,110,140	1,000,000	1,065,653	0	(10,589)	0	0	5.000	3.671	JJ	25,000	50,000	09/26/2017	07/01/2056
56035D-BW-1	MAIN STR NAT GAS INC GA GAS SUPPLY REV	1			1.G FE	1,756,245	148.1980	2,222,970	1,500,000	1,753,081	0	(3,164)	0	0	5.000	4.000	MN	9,583	75,000	04/29/2020	05/15/2049
56678R-AG-8	MARICOPA CNTY ARIZ INDL DEV AUTH EDL FAC	2			1.F FE	1,777,429	107.3540	1,884,063	1,755,000	1,776,185	0	(1,244)	0	0	4.000	3.840	JJ	35,100	33,735	04/27/2020	07/01/2050
567656-EC-3	MARIETTA GA DEV AUTH REV				3.C FE	329,351	100.4070	326,323	325,000	326,136	(1,021)	(1,104)	0	0	5.250	4.866	MN	2,844	19,631	05/01/2019	11/01/2022
592247-J7-6	METROPOLITAN PIER & EXPOSITION AUTH ILL		@		2.B FE	935,816	77.7150	1,321,155	1,700,000	1,067,802	0	33,995	0	0	0.000	4.290	N/A	0	0	11/20/2017	12/15/2031
592250-CL-6	METROPOLITAN PIER & EXPOSITION AUTH ILL	2			3.A FE	523,275	112.4520	562,260	500,000	517,197	0	(2,071)	0	0	5.000	4.420	JD	1,111	25,000	11/15/2017	06/15/2057
593338-AU-0	MIAMI DADE CNTY FLA EXPIRY AUTH TOLL SYS	2			1.G FE	1,478,950	117.2130	1,465,163	1,250,000	1,399,810	0	(24,988)	0	0	5.000	2.644	JJ	31,250	62,500	09/26/2017	07/01/2030
59333P-T4-0	MIAMI-DADE CNTY FLA AVIATION REV	2			1.G FE	1,488,913	120.3460	1,504,325	1,250,000	1,408,682	0	(25,316)	0	0	5.000	2.607	AO	15,625	62,500	09/26/2017	10/01/2030
59447T-EA-7	MICHIGAN FIN AUTH REV	1			3.A FE	520,747	101.5070	522,761	515,000	517,886	0	(1,562)	0	0	4.600	4.264	AO	5,923	27,455	02/12/2019	10/01/2022
59447T-GA-5	MICHIGAN FIN AUTH REV	2			1.F FE	2,236,260	116.9880	2,339,760	2,000,000	2,144,178	0	(29,285)	0	0	5.000	3.264	JJ	50,000	100,000	09/26/2017	07/01/2034
59447T-SW-6	MICHIGAN FIN AUTH REV	2			1.D FE	1,124,110	122.1150	1,221,150	1,000,000												

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
650010-CX-5	NEW YORK ST TWY AUTH GEN REV JR INDBT OB			2	1.G FE	995,000		115,0130	1,150,130	995,177	.0	.177	.0	.0	4.000	4.028	JJ	20,000	26,778	04/02/2020	01/01/2050
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA SPORTS &			2	1.F FE	1,400,000		100,0000	1,400,000	1,400,000	.0	.226	.0	.0	0.180	0.180	MON			06/22/2020	11/01/2039
72588R-AN-9	PLACENTIA CALIF PUB FING AUTH LEASE REV			2	2.A FE	500,000		105,8890	529,445	500,000	.0	.0	.0	.0	4.581	4.581	JD	3,118	.0	10/30/2020	06/01/2045
73358W-4V-3	PORT AUTH N Y & N J			1	1.D FE	900,000		101,4750	913,275	900,000	.0	.0	.0	.0	1.086	1.085	JJ	4,697	.0	07/02/2020	07/01/2023
735389-D8-8	PORT SEATTLE WASH REV			2	1.E FE	1,123,930		117,8410	1,178,410	1,092,167	.0	(5,129)	.0	.0	5.000	3.371	MM	8,333	12,500	06/06/2018	05/01/2037
74442E-BZ-2	PUBLIC FIN AUTH WIS ED REV			2	2.C FE	864,798		109,0160	921,185	845,000	.0	(2,717)	.0	.0	4.000	3.601	JJ	16,900	31,700	10/27/2017	07/01/2027
759861-DN-4	RENO NEV SALES TAX REV			2	1.G FE	1,130,050		112,8690	1,128,690	1,102,866	.0	(11,106)	.0	.0	5.000	3.501	JD	4,167	50,000	06/12/2018	06/01/2036
762315-QE-2	RHODE ISLAND ST STUDENT LN AUTH STUDENT			1	1.C FE	2,221,616		110,4880	2,154,516	1,950,000	.0	(43,576)	.0	.0	5.000	2.549	JD	8,125	97,500	09/26/2017	12/01/2023
78916V-DP-2	ST CLOUD MINN HEALTH CARE REV			2	1.F FE	1,836,078		118,9590	1,837,917	1,545,000	.0	(32,541)	.0	.0	5.000	2.544	MM	12,875	77,250	09/26/2017	05/01/2030
79467B-DD-4	SALES TAX SECURITIZATION CORP ILL			1	1.D FE	1,000,000		102,8610	1,028,610	1,000,000	.0	.0	.0	.0	2.325	2.325	JJ	11,625	9,752	01/17/2020	01/01/2025
798136-VS-3	SAN JOSE CALIF ARPT REV			2	1.F FE	574,530		117,4880	587,440	500,000	.0	(7,423)	.0	.0	5.000	3.160	MS	8,333	25,000	09/26/2017	03/01/2041
837123-HL-5	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1.E FE	1,003,209		121,2570	1,067,062	880,000	.0	(11,040)	.0	.0	5.000	3.350	JJ	22,000	44,000	05/31/2018	07/01/2043
85732G-WB-2	STATE PUB SCH BLDG AUTH PA LEASE REV			1	1.F FE	2,500,000		104,6480	2,616,200	2,500,000	.0	.0	.0	.0	2.716	2.716	AO	16,975	58,658	10/18/2019	04/01/2024
914353-ZH-3	UNIVERSITY ILL UNIV REVS			2	1.G FE	2,621,028		107,3360	2,463,361	2,295,000	.0	(59,188)	.0	.0	5.000	2.246	AO	28,688	114,750	09/26/2017	04/01/2028
91754T-KA-0	UTAH ST CHARTER SCH FIN AUTH CHARTER SCH			2	1.C FE	1,218,740		110,9450	1,237,037	1,115,000	.0	(14,312)	.0	.0	5.000	3.500	AO	11,769	55,750	09/26/2017	10/15/2044
924166-HT-1	VERMONT EDL & HEALTH BLDGS FING AGY REV			2	1.F FE	1,154,330		119,3270	1,193,270	1,000,000	.0	(16,940)	.0	.0	5.000	2.969	JD	4,167	50,000	09/26/2017	12/01/2031
92818N-HN-1	VIRGINIA ST RES AUTH INFRASTRUCTURE REV			1	1.A FE	5,000,000		100,0240	5,501,200	5,000,000	.0	.0	.0	.0	2.450	2.450	MM	20,417	116,035	10/30/2019	11/01/2027
95236P-FY-1	WEST COVINA CALIF PUB FING AUTH LEASE RE			1	1.E FE	300,000		100,0150	300,045	300,000	.0	.0	.0	.0	1.747	1.747	FA	2,198	.0	07/24/2020	08/01/2021
95236P-FZ-8	WEST COVINA CALIF PUB FING AUTH LEASE RE			1	1.E FE	335,000		100,9040	338,028	335,000	.0	.0	.0	.0	1.847	1.847	FA	2,595	.0	07/24/2020	08/01/2022
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						85,175,976	XXX	88,270,980	79,390,000	83,032,101	(24,300)	(698,741)	0	0	XXX	XXX	XXX	953,788	2,851,801	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						85,175,976	XXX	88,270,980	79,390,000	83,032,101	(24,300)	(698,741)	0	0	XXX	XXX	XXX	953,788	2,851,801	XXX	XXX
00130H-CD-5	AES CORP			1,2	2.C FE	999,450		100,6968	1,006,968	999,459	.0	.9	.0	.0	1.375	1.386	JJ	1,031	.0	11/19/2020	01/15/2026
00164V-AC-7	AMC NETWORKS INC			2	3.C FE	338,229		100,1250	334,418	334,000	.0	(2,524)	.0	.0	4.750	4.750	JD	705	17,595	05/13/2019	12/15/2022
00164V-AD-5	AMC NETWORKS INC			1,2	3.C FE	1,169,682		101,7500	1,146,055	1,146,000	3,374	(6,908)	.0	.0	5.000	4.121	AO	14,325	28,400	11/02/2020	04/01/2024
00206R-JX-1	AT&T INC			1,2	2.B FE	998,520		106,6250	1,066,250	1,000,000	.0	.117	.0	.0	2.300	2.323	JD	1,917	11,692	05/21/2020	06/01/2027
00206R-KG-6	AT&T INC			1,2	2.B FE	7,989,920		101,9385	8,155,080	8,000,000	.0	.513	.0	.0	1.650	1.668	FA	53,900	.0	07/27/2020	02/01/2028
00206R-MF-6	AT&T INC			1,2	2.B FE	375,247		102,8265	377,373	375,209	.0	(39)	.0	.0	2.550	2.345	JD	624	.0	11/30/2020	12/01/2033
00287Y-BV-0	ABBVIE INC			1,2	2.B FE	931,305		110,5298	1,019,085	922,000	.0	(1,262)	.0	.0	2.950	2.786	MM	3,022	27,199	12/05/2019	11/21/2026
00287Y-BZ-1	ABBVIE INC			1,2	2.B FE	10,352,503		106,8984	10,957,086	10,250,000	.0	(17,296)	.0	.0	2.600	2.367	MM	29,611	266,500	03/06/2020	11/21/2024
00489L-AC-7	ACRISURE LLC			1,2	4.B FE	337,810		105,8750	339,859	321,000	.0	(2,916)	.0	.0	8.125	5.652	FA	9,853	8,572	10/02/2020	02/15/2024
00688J-AB-3	ADIENT US LLC			1,2	4.A FE	468,575		111,7500	474,938	425,000	(619)	(1,561)	.0	.0	9.000	4.055	AO	8,075	6,020	12/10/2020	04/15/2025
00724P-AD-1	ADOBE INC			1,2	1.F FE	2,362,269		107,9332	2,455,480	2,275,000	.0	(5,297)	.0	.0	2.300	1.856	FA	21,802	25,872	05/13/2020	02/01/2030
00766T-AD-2	AECOM			1,2	3.C FE	551,433		110,5000	549,185	497,000	(1,398)	(849)	.0	.0	5.875	2.661	AO	6,164	.0	12/21/2020	10/15/2024
00817Y-AQ-1	AETNA INC			1,2	2.B FE	816,564		109,8701	900,935	820,000	.0	.346	.0	.0	3.500	3.550	MM	3,667	28,700	11/03/2014	11/15/2024
00914A-AD-4	AIR LEASE CORP			1	2.B FE	3,475,010		102,5231	3,588,309	3,500,000	.0	.7,354	.0	.0	2.250	2.475	JJ	36,313	65,406	09/09/2019	01/15/2023
00914A-AF-9	AIR LEASE CORP			1,2	2.B FE	5,937,780		103,0131	6,180,786	6,000,000	.0	11,314	.0	.0	2.300	2.520	FA	57,500	75,517	01/07/2020	02/01/2025
00914A-AH-5	AIR LEASE CORP			1,2	2.B FE	1,517,950		107,5359	1,613,039	1,500,000	.0	(1,541)	.0	.0	3.375	3.108	JJ	26,297	.0	07/21/2020	07/01/2025
00914A-AJ-1	AIR LEASE CORP			1,2	2.B FE	989,720		105,5764	1,055,764	1,000,000	.0	.642	.0	.0	2.875	3.083	JJ	10,701	.0	08/10/2020	01/15/2026
009158-BC-9	AIR PRODUCTS AND CHEMICALS INC			1,2	1.F FE	2,995,920		106,3227	3,189,681	3,000,000	.0	.261	.0	.0	2.050	2.065	MM	7,858	33,313	04/27/2020	05/15/2030
013092-AA-9	ALBERTSONS COMPANIES INC			1,2	4.A FE	1,363,019		111,3750	1,353,206	1,215,000	(1,375)	(14,338)	.0	.0	7.500	2.761	MS	26,831	33,000	12/16/2020	03/15/2026
013092-AD-3	ALBERTSONS COMPANIES INC			1,2	4.A FE	345,000		102,3750	345,194	345,000	.0	.0	.0	.0	3.500	3.500	FA	4,562	6,373	01/22/2020	02/15/2023
013092-AF-8	ALBERTSONS COMPANIES INC			1,2	4.A FE	700,000		101,5000	710,500	700,000	.0	.0	.0	.0	3.250	3.252	MS	7,647	.0	08/11/2020	03/15/2026
013093-AD-1	ALBERTSONS COMPANIES LLC			1,2	4.A FE	122,868		103,0000	122,570	119,000	.0	(715)	.0	.0	5.750	3.922	MS	10,267	.0	11/10/2020	03/15/2025
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC			1,2	4.C FE	463,325		106,2500	456,875	430,000	.0	(2,186)	.0	.0	6.625	3.842	JJ	13,136	.0	10/16/2020	07/15/2026
02005N-BF-6	ALLY FINANCIAL INC			2	3.A FE	245,932		116,2500	263,888	227,000	.0	(1,691)	.0	.0	5.750	3.995	MM	1,487	6,526	07/20/2020	11/20/2025
02079K-AD-9	ALPHABET INC			1,2	1.C FE	6,980,820		98,4760	6,893,320	7,000,000	.0	.739	.0	.0	1.100	1.129	FA	31,228	.0	08/03/2020	08/15/2030
02209S-AP-8	ALTRIA GROUP INC			1	2.B FE	667,797		105,3587	684,832	650,000	.0	(4,760)	.0	.0	2.950	2.168	MM	3,143	19,175	08/29/2019	05/02/2023
02209S-BB-8	ALTRIA GROUP INC			1,2	2.B FE	3,865,798		109,0851	4,199,776	3,860,661	.0	(3,315)	.0	.0	3.800	3.702	FA	55,675	146,300	05/22/2019	02/14/2024
02209S-BH-5	ALTRIA GROUP INC			1,2	2.B FE	172,927		106,0293	183,431	173,000	.0	.9	.0	.0	2.350	2.359	MM	621	2,033	05/04/2020	05/06/2025
023551-AJ-3	HESS CORP			1	2.C FE	611,220		129,0000	645,000	500,000	.0	(1,109)	.0	.0	7.300	4.649	FA	13,789	.0	11/06/2020	08/15/2031
023551-AM-6	HESS CORP			1	2.C FE	126,586		129,5000	129,500	100,000	.0	(113)	.0	.0	7.125	4.311	MS	2,098	.0	12/03/2020	03/15/2033
024747-AE-7	AMERICAN BUILDERS & CONTRACTORS SUPPLY C			1,2	4.C FE	83,700		103,8750	83,100	80,000	.0	(734)	.0	.0	5.875	3.652	MM	601	2,350	07/16/2020	05/15/2026

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03027X-BB-5	AMERICAN TOWER CORP			1,2	2.C FE	3,490,165	102.2397	3,578,390	3,500,000	3,491,260	0	1,095	0	0	1.300	1.355	MS	26,289	0	06/01/2020	09/15/2025
030981-AH-7	AMERIGAS PARTNERS LP			1,2	3.C FE	341,325	109.0000	343,350	315,000	339,465	(412)	(1,449)	0	0	5.625	3.028	MN	2,018	3,375	11/20/2020	05/20/2024
031162-CT-5	AMGEN INC			1,2	2.A FE	5,052,450	106.7454	5,337,270	5,000,000	5,047,649	0	(4,801)	0	0	2.200	2.030	FA	39,722	55,000	05/04/2020	02/21/2027
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	2.A FE	2,029,618	113.1092	2,262,184	2,000,000	2,022,829	0	(4,269)	0	0	3.650	3.392	FA	30,417	73,000	05/22/2019	02/01/2026
036752-AC-7	ANTHEM INC			1,2	2.B FE	4,998,400	109.9969	5,499,845	5,000,000	4,999,087	0	215	0	0	3.350	3.355	JD	13,958	167,500	11/14/2017	12/01/2024
036752-AJ-2	ANTHEM INC			1,2	2.B FE	2,997,360	106.7681	3,203,043	3,000,000	2,997,943	0	475	0	0	2.375	2.393	JJ	32,854	60,563	09/04/2019	01/15/2025
036752-AN-3	ANTHEM INC			1,2	2.B FE	3,985,000	105.4921	4,219,684	4,000,000	3,985,897	0	897	0	0	2.250	2.292	MN	11,500	47,500	04/30/2020	05/15/2030
037833-CG-3	APPLE INC			1,2	1.B FE	1,255,130	107.5625	1,368,733	1,272,500	1,262,838	0	2,911	0	0	3.000	3.259	FA	15,058	38,175	04/12/2018	02/09/2024
037833-CU-2	APPLE INC			1,2	1.B FE	4,608,355	107.8037	5,120,676	4,750,000	4,667,313	0	22,883	0	0	2.850	3.403	MN	18,802	135,375	05/04/2018	05/11/2024
037833-DF-4	APPLE INC			1,2	1.B FE	7,988,320	108.3298	8,666,384	8,000,000	7,993,341	0	1,540	0	0	2.750	2.772	JJ	102,667	220,000	11/06/2017	01/13/2025
037833-DM-9	APPLE INC			1,2	1.B FE	2,993,160	105.0054	3,150,162	3,000,000	2,994,892	0	1,328	0	0	1.800	1.848	MS	16,500	54,000	09/04/2019	09/11/2024
037833-DN-7	APPLE INC			1,2	1.B FE	7,986,480	106.8330	8,546,640	8,000,000	7,988,864	0	1,829	0	0	2.050	2.076	MS	50,111	164,000	09/04/2019	09/11/2026
038522-AR-9	ARAMARK SERVICES INC			1,2	4.A FE	600,000	107.2500	643,500	600,000	600,000	0	0	0	0	6.375	6.375	MN	6,375	19,550	04/22/2020	05/01/2025
03969A-AQ-3	ARDAQH PACKAGING FINANCE PLC	C		1,2	3.B FE	853,250	105.2500	873,575	830,000	851,000	(876)	(1,374)	0	0	5.250	4.120	AO	7,384	18,559	11/12/2020	04/30/2025
05508R-AE-6	B&G FOODS INC			1,2	4.B FE	462,933	103.0000	462,470	449,000	459,624	(231)	(2,884)	0	0	5.250	4.061	AO	5,893	18,611	09/15/2020	04/01/2025
05530Q-AN-0	BAT INTERNATIONAL FINANCE PLC	C		1,2	2.B FE	10,000,000	102.2288	10,222,880	10,000,000	10,000,000	0	0	0	0	1.668	1.668	MS	44,480	0	09/22/2020	03/25/2026
05565E-BF-1	BMW US CAPITAL LLC			1	1.F FE	8,897,000	102.9830	9,162,398	8,897,000	8,897,000	0	0	0	0	2.950	2.950	AO	56,138	262,462	04/15/2019	04/14/2022
05608Q-AA-5	BY CROWN PARENT LLC			1,2	4.C FE	270,000	102.5000	276,750	270,000	270,000	0	0	0	0	4.250	4.250	JJ	4,813	0	07/23/2020	01/31/2026
06051G-FF-1	BANK OF AMERICA CORP				1.F FE	3,751,055	110.7354	3,875,739	3,500,000	3,689,163	0	(55,597)	0	0	4.000	2.264	AO	35,000	140,000	11/18/2019	04/01/2024
06051G-FH-7	BANK OF AMERICA CORP				2.A FE	761,695	111.3277	811,579	729,000	749,260	0	(5,129)	0	0	4.200	3.384	FA	10,631	30,618	05/08/2019	08/26/2024
06051G-FL-8	BANK OF AMERICA CORP				2.A FE	1,275,648	116.2194	1,441,121	1,240,000	1,268,568	0	(4,333)	0	0	4.250	3.803	AO	10,101	52,700	05/08/2019	10/22/2026
06051G-FU-8	BANK OF AMERICA CORP				2.A FE	157,460	116.4263	180,461	155,000	156,867	0	(318)	0	0	4.450	4.188	MS	2,261	6,898	01/29/2019	03/03/2026
06051G-GC-7	BANK OF AMERICA CORP	2			2.A FE	1,131,032	115.7424	1,274,324	1,101,000	1,123,034	0	(3,285)	0	0	4.183	3.800	MN	4,605	46,055	04/26/2019	11/25/2027
06051G-GZ-6	BANK OF AMERICA CORP			1,2,5	1.F FE	5,560,748	109.6829	6,280,443	5,726,000	5,608,563	0	20,750	0	0	3.366	3.817	JJ	84,590	192,737	08/21/2018	01/23/2026
06051G-HC-6	BANK OF AMERICA CORP			1,2,5	1.F FE	1,004,009	105.2249	1,057,510	1,005,000	1,004,521	0	170	0	0	3.004	3.023	JD	922	30,190	12/20/2017	12/20/2023
06051G-HF-9	BANK OF AMERICA CORP			1,2,5	1.F FE	5,400,000	106.4996	5,750,978	5,400,000	5,400,000	0	0	0	0	3.550	3.551	MS	61,770	191,700	02/28/2018	03/05/2024
06051G-HL-6	BANK OF AMERICA CORP			1,2,5	1.F FE	7,605,010	108.5154	8,247,170	7,600,000	7,602,829	0	(1,026)	0	0	3.864	3.849	JJ	128,886	293,664	09/14/2018	07/23/2024
06051G-HT-9	BANK OF AMERICA CORP			1,2,5	1.F FE	8,500,000	112.6584	9,575,964	8,500,000	8,500,000	0	0	0	0	3.559	3.560	AO	57,142	302,515	04/17/2019	04/23/2027
06051G-HY-8	BANK OF AMERICA CORP			1,2,5	1.F FE	8,000,000	104.5982	8,367,856	8,000,000	8,000,000	0	0	0	0	2.015	2.015	FA	61,793	80,600	02/10/2020	02/13/2026
06051G-JD-2	BANK OF AMERICA CORP			1,2,5	1.F FE	5,000,000	101.5905	5,079,525	5,000,000	5,000,000	0	0	0	0	1.319	1.319	JD	2,198	32,975	06/16/2020	06/19/2026
06051G-JF-7	BANK OF AMERICA CORP			1,2,5	1.F FE	4,000,000	100.7320	4,029,280	4,000,000	4,000,000	0	0	0	0	1.898	1.898	JJ	33,320	0	07/20/2020	07/23/2031
06051G-JH-3	BANK OF AMERICA CORP			1,2,5	1.F FE	1,000,000	100.8432	1,008,432	1,000,000	1,000,000	0	0	0	0	0.810	0.810	AO	1,575	0	10/16/2020	10/24/2024
07274N-AJ-2	BAYER US FINANCE I I LLC			1,2	2.A FE	5,457,850	114.2678	5,713,390	5,000,000	5,387,156	0	(70,694)	0	0	4.250	2.523	JD	9,444	212,500	01/21/2020	12/15/2025
07274N-AW-3	BAYER US FINANCE I I LLC			1,2	2.A FE	5,343,543	109.1432	6,013,790	5,510,000	5,396,205	0	29,375	0	0	3.375	4.007	JJ	85,749	185,963	03/06/2019	07/15/2024
085770-AA-3	BERRY GLOBAL INC			1,2	2.C FE	416,469	107.2557	423,660	395,000	415,469	0	(1,000)	0	0	4.875	2.964	JJ	8,879	0	11/19/2020	07/15/2026
085790-AY-9	BERRY GLOBAL INC			1,2	3.B FE	270,195	101.3750	270,671	267,000	269,076	0	(1,119)	0	0	5.125	3.775	JJ	11,383	5,581	10/29/2020	07/15/2023
09247X-AB-6	BLACKROCK INC			1,2	1.D FE	4,959,500	114.6377	5,731,885	5,000,000	4,965,390	0	3,553	0	0	3.250	3.346	AO	27,535	162,500	04/17/2019	04/30/2029
09261L-AA-6	BLACKSTONE SECURED LENDING FUND			1	2.C FE	4,480,695	103.9484	4,677,678	4,500,000	4,483,528	0	2,833	0	0	3.650	3.803	JJ	75,738	0	07/08/2020	07/14/2023
09261L-AB-4	BLACKSTONE SECURED LENDING FUND	1,2			2.C FE	4,954,800	102.5709	5,128,545	5,000,000	4,956,452	0	1,652	0	0	3.625	3.815	JJ	34,236	0	10/16/2020	01/15/2026
095370-AB-8	BLUE CUBE SPINCO LLC	2			3.C FE	167,204	102.5000	153,750	150,000	153,289	0	(6,027)	0	0	9.750	8.400	AO	3,088	15,107	11/15/2018	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11135F-BG-4	BROADCOM INC			1,2	2.C FE	767,923	114.5389	879,659	768,000	767,989	.0	.66	.0	.0	4.700	4.700	AO	7,620	18,650	04/06/2020	04/15/2025
118230-AK-7	BUCKEYE PARTNERS LP			1,2	3.B FE	275,333	103.2500	283,938	275,000	275,236	.0	(.99)	.0	.0	4.150	4.109	JJ	5,706	11,413	11/12/2019	07/01/2023
118230-AN-1	BUCKEYE PARTNERS LP			1,2	3.B FE	287,825	102.0000	295,800	290,000	287,980	.0	.155	.0	.0	4.350	4.552	AO	2,663	6,308	09/11/2020	10/15/2024
118230-AT-8	BUCKEYE PARTNERS LP			1,2	3.B FE	390,000	101.5000	395,850	390,000	390,000	.0	.0	.0	.0	4.125	4.125	MS	5,363	8,580	02/11/2020	03/01/2025
1248EP-BM-4	CCO HOLDINGS LLC			2	3.B FE	365,820	103.3750	359,745	348,000	359,202	.0	(6,618)	.0	.0	5.750	2.817	FA	7,559	10,005	07/15/2020	02/15/2026
1248EP-BR-3	CCO HOLDINGS LLC			1,2	3.B FE	1,590,656	103.7500	1,577,000	1,520,000	1,577,000	(1,047)	(12,610)	.0	.0	5.500	2.181	MN	13,933	41,800	10/27/2020	05/01/2026
12508E-AD-3	CDK GLOBAL INC			1,2	3.A FE	220,913	109.8750	236,231	215,000	219,987	.0	(926)	.0	.0	5.000	4.269	AO	2,269	10,750	04/08/2020	10/15/2024
12508E-AG-6	CDK GLOBAL INC			1,2	3.A FE	236,231	104.5000	235,125	225,000	235,125	(266)	(840)	.0	.0	5.875	2.069	JD	588	6,609	11/30/2020	06/15/2026
12513G-BA-6	CDW LLC			1,2	3.C FE	206,044	111.0000	205,350	185,000	205,350	(105)	(589)	.0	.0	5.500	2.126	JD	848	5,088	11/23/2020	12/01/2024
12513G-BE-8	CDW LLC			1,2	3.C FE	322,725	104.3750	331,913	318,000	322,274	.0	(451)	.0	.0	4.125	3.785	MN	2,186	6,923	06/24/2020	05/01/2025
125523-AH-3	CIGNA CORP			1,2	2.B FE	554,460	120.5040	602,520	500,000	548,600	.0	(5,677)	.0	.0	4.375	2.929	AO	4,618	21,875	12/18/2019	10/15/2028
125581-GO-5	CIT GROUP INC			1	3.A FE	89,775	106.0000	95,400	90,000	89,900	.0	.58	.0	.0	5.000	5.072	FA	1,700	4,500	11/20/2018	08/15/2022
125581-GR-3	CIT GROUP INC			1	3.A FE	772,088	109.1250	802,069	735,000	768,050	.0	(4,038)	.0	.0	5.000	3.170	FA	15,313	5,875	09/09/2020	08/01/2023
125581-HA-9	CIT GROUP INC			2,5	3.A FE	671,413	105.7500	708,525	670,000	671,212	.0	(201)	.0	.0	3.929	3.852	JD	13,162	13,162	08/03/2020	06/19/2024
126307-AF-4	CSC HOLDINGS LLC			1	4.C FE	577,613	104.0000	577,200	555,000	562,763	.0	(7,738)	.0	.0	6.750	5.084	MN	4,787	37,463	03/26/2020	11/15/2021
126307-AU-1	CSC HOLDINGS LLC			1,2	3.C FE	888,630	103.7500	876,688	845,000	876,688	(1,325)	(10,618)	.0	.0	5.500	2.277	MN	5,938	23,238	08/04/2020	05/15/2026
126650-CU-2	CVS HEALTH CORP			1,2	2.B FE	1,927,300	109.8591	2,197,182	2,000,000	1,942,098	.0	9,569	.0	.0	2.875	3.466	JD	4,792	57,500	06/06/2019	06/01/2026
126650-CX-6	CVS HEALTH CORP			1,2	2.B FE	580,974	118.9938	691,354	581,000	581,015	.0	(10)	.0	.0	4.300	4.298	MS	6,662	24,983	03/18/2019	03/25/2028
126650-DF-4	CVS HEALTH CORP			1,2	2.B FE	5,004,250	110.3586	5,517,930	5,000,000	5,003,640	.0	(618)	.0	.0	3.000	2.985	FA	56,667	150,000	10/21/2019	08/15/2026
126650-DH-0	CVS HEALTH CORP			1,2	2.B FE	2,662,253	114.0469	3,041,631	2,667,000	2,662,470	.0	217	.0	.0	3.625	3.656	AO	24,170	48,608	03/26/2020	04/01/2027
126650-DM-9	CVS HEALTH CORP			1,2	2.B FE	3,319,015	100.7567	3,350,160	3,325,000	3,319,311	.0	296	.0	.0	1.300	1.327	FA	15,609	.0	08/12/2020	08/21/2027
12686C-BB-4	CABLEVISION SYSTEMS CORP			1	4.C FE	211,365	105.8750	209,633	198,000	209,343	.0	(2,022)	.0	.0	5.875	2.417	MS	3,425	5,816	09/10/2020	09/15/2022
12770R-AA-1	CAESARS HOLDINGS INC			1,2	4.A FE	334,344	105.6250	343,281	325,000	334,367	.0	23	.0	.0	5.750	5.584	JJ	9,084	.0	11/02/2020	07/01/2025
14739L-AA-0	CASCADES INC	C		2	3.C FE	403,750	105.8750	402,325	380,000	402,325	(167)	(1,258)	.0	.0	5.125	2.141	JJ	8,980	.0	11/17/2020	01/15/2026
149130-3B-3	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	5,994,360	106.1065	6,366,390	6,000,000	5,995,604	.0	1,084	.0	.0	2.150	2.170	MN	18,992	129,000	11/04/2019	11/08/2024
15135B-AJ-0	CENTENE CORP			1,2	3.A FE	1,232,159	102.3750	1,219,286	1,191,000	1,219,286	(374)	(11,276)	.0	.0	4.750	3.164	JJ	26,086	45,885	10/22/2020	01/15/2025
15135B-AP-6	CENTENE CORP			2	3.A FE	1,036,398	102.5000	1,030,125	1,005,000	1,028,623	.0	(7,166)	.0	.0	4.750	4.028	JJ	22,012	45,838	01/22/2020	01/15/2025
15137T-AA-8	CENTENE CORP			1,2	3.A FE	669,736	105.2500	668,338	635,000	666,359	(83)	(3,295)	.0	.0	5.375	3.002	JD	2,844	17,066	10/08/2020	06/01/2026
156700-AR-7	CENTURYLINK INC			1	3.C FE	567,938	102.1250	561,688	550,000	552,994	.0	(6,374)	.0	.0	6.450	5.218	JD	1,577	35,475	08/21/2018	06/15/2021
156700-AS-5	CENTURYLINK INC			1	3.C FE	211,125	105.0000	210,000	200,000	205,924	.690	(4,766)	.0	.0	5.800	3.264	MS	3,416	11,600	11/26/2019	03/15/2022
156700-AX-4	CENTURYLINK INC			1	3.C FE	721,483	110.8750	737,319	665,000	714,779	.0	(6,704)	.0	.0	6.750	3.993	JD	3,741	32,738	09/09/2020	12/01/2023
15723R-AA-2	COLFAX CORP			1,2	3.B FE	1,203,348	103.6250	1,194,796	1,153,000	1,190,706	.158	(12,282)	.0	.0	6.000	2.615	FA	26,135	25,080	11/23/2020	02/15/2024
15723R-AC-8	COLFAX CORP			1,2	3.B FE	144,788	106.5000	143,775	135,000	143,775	(217)	(796)	.0	.0	6.375	3.099	FA	3,251	.0	10/19/2020	02/15/2026
161175-AY-0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	2,181,983	116.2067	2,300,893	1,980,000	2,149,376	.0	(29,753)	.0	.0	4.908	2.778	JJ	42,651	84,908	06/16/2020	07/23/2025
161175-BB-9	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	1,526,640	105.3289	1,527,269	1,450,000	1,487,948	.0	(26,395)	.0	.0	4.464	2.541	JJ	28,408	64,728	12/26/2019	07/23/2022
16411Q-AB-7	CHENIERE ENERGY PARTNERS LP			1,2	3.B FE	1,028,363	102.7500	1,022,363	995,000	1,019,490	.0	(7,932)	.0	.0	5.250	3.626	AO	13,059	14,175	12/17/2020	10/01/2025
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	2.C FE	1,705,878	116.1250	1,881,225	1,620,000	1,710,708	.0	4,831	.0	.0	5.875	3.851	JD	264	58,456	11/09/2020	03/31/2025
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	2.C FE	1,103,845	111.4900	1,114,900	1,000,000	1,103,484	.0	(361)	.0	.0	3.700	2.333	MN	4,728	.0	12/29/2020	11/15/2029
166756-AL-0	CHEVRON USA INC			1,2	1.C FE	6,500,000	100.1057	6,506,871	6,500,000	6,500,000	.0	.0	.0	.0	1.018	1.018	FA	25,549	.0	08/10/2020	08/12/2027
166764-BI-9	CHEVRON CORP			1,2	1.C FE	8,000,000	103.6559	8,292,472	8,000,000	8,000,000	.0	.0	.0	.0	1.554	1.554	FA	17,267	62,160	05/07/2020	05/11/2025
166764-BY-5	CHEVRON CORP			1,2	1.C FE	4,750,000	106.8351	5,074,667	4,750,000	4,750,000	.0	.0	.0	.0	2.236	2.236	MN	14,751	53,105	05/07/2020	05/11/2030
172967-GK-1	CITIGROUP INC				2.B FE	1,032,990	1,055.088	1,055,088	1,000,000	1,016,501	.0	(10,064)	.0	.0	4.050	2.972	JJ	16,988	40,500	05/08/2019	07/30/2022
172967-KU-4	CITIGROUP INC				2.B FE	581,600	116.1681	580,841	500,000	578,469	.0	(3,131)	.0	.0	4.125	1.889	JJ	8,938	.0	09/02/2020	07/25/2028
172967-LD-1	CITIGROUP INC			1,2,5	1.G FE	11,907,265	114.0709	12,547,799	11,000,000	11,810,600	.0	(79,865)	.0	.0	3.887	2.548	JJ	203,096	340,113	07/02/2020	01/10/2028
172967-LS-8	CITIGROUP INC			1,2,5	1.G FE	2,746,450	112.7519	2,818,798	2,500,000	2,729,078	.0	(17,372)	.0	.0	3.520	2.072	AO	15,644	44,000	06/09/2020	10/27/2028
172967-MR-9	CITIGROUP INC			1,2,5	1.G FE	2,000,000	103.0459	2,060,918	2,000,000	2,000,000	.0	.0	.0	.0	1.678	1.678	MN	4,288	16,873	05/07/2020	05/15/2024
18060T-AA-3	CLARIOS GLOBAL LP		C	1,2	4.A FE	97,313	107.2500	96,525	90,000	96,525	(617)	(170)	.0	.0	6.750	3.209	MN	776	.0	12/09/2020	05/15/2025
191216-CR-9	COCA-COLA CO			1	1.E FE	12,497,625	114.4544	14,306,800	12,500,000	12,497,860	.0	235	.0	.0	3.375	3.378	MS	112,500	210,938	03/20/2020	03/25/2027
19240C-AA-1	COGENT COMMUNICATIONS GROUP INC			1,2	4.A FE	254,375	102.7500	256,875	250,000	251,301	.0	(1,345)	.0	.0	5.375	4.794	MS	4,479	13,438	08/14/2018	03/01/2022
19565C-AA-8	COLONIAL ENTERPRISES INC			1,2	1.G FE	2,998,470	113.0059	3,390,177	3,000,000	2,998,557	.0	87	.0	.0	3.250	3.256	MN	12,458	49,292	05/06/2020	05/15/2030
197677-AG-2	HCA INC				3.B FE	83,475	120.0000	82,934	70,000	82,934	.0	(541)	.0	.0	7.690	3.205	JD	239	2,692	10/15/2020	06/15/2025
197679-AB-9	HCA INC				3.B FE	508,413	114.5000	509,525	445,000	504,527	.0	(3,885)	.0	.0	7.500	2.752	JD	1,483	16,688	10/15/2020	12/15/2023
197670-AQ-8	HCA INC				3.B FE	166,600	119.000														

SCHEDULE D - PART 2 - SECTION 1

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1A ..\$	1B ..\$	1C ..\$	1D ..\$	1E ..\$	1F ..\$	1G ..\$
2A ..\$	2B ..\$	2C ..\$				
3A ..\$	3B ..\$	3C ..\$				
4A ..\$	4B ..\$	4C ..\$				
5A ..\$	5B ..\$	5C ..\$				
6 ..\$						

SCHEDULE D - PART 2 - SECTION 2

[illegible][illegible]

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36179R-BW-8	G2 MA2753 - RMBS		02/04/2020	JP MORGAN SECURITIES LLC		2,050,450	1,975,742	3,128
912828-YY-0	UNITED STATES TREASURY		01/30/2020	RAYMOND JAMES & ASSOCIATES		13,843,312	13,600,000	22,231
912828-ZF-0	UNITED STATES TREASURY		04/24/2020	RBS SECURITIES INC.		1,942,666	1,930,000	738
912828-ZK-9	UNITED STATES TREASURY		07/06/2020	Various		27,020,307	27,000,000	13,069
912828-ZM-5	UNITED STATES TREASURY		05/21/2020	RBC DOMINION SECURITIES INC./CDS**		5,695,102	5,700,000	503
912828-ZP-8	UNITED STATES TREASURY		06/05/2020	Various		23,679,182	23,749,000	1,108
912828-ZR-4	UNITED STATES TREASURY		12/03/2020	Various		67,335,170	67,425,000	2,709
912828-ZW-3	UNITED STATES TREASURY		07/17/2020	JP Morgan Securities Inc.		9,983,203	10,000,000	1,359
912828-ZX-1	UNITED STATES TREASURY		07/17/2020	BNP Paribas		19,990,625	20,000,000	1,359
912828-ZY-9	UNITED STATES TREASURY		08/05/2020	Various		26,682,911	26,720,000	566
91282C-AC-5	UNITED STATES TREASURY		08/05/2020	HSBC SECURITIES		20,003,906	20,000,000	408
91282C-AF-8	UNITED STATES TREASURY		09/09/2020	Various		9,768,019	9,780,000	864
91282C-AG-6	UNITED STATES TREASURY		09/16/2020	Various		12,445,815	12,449,000	625
91282C-AM-3	UNITED STATES TREASURY		10/27/2020	Various		6,163,025	6,187,000	1,028
91282C-AN-1	UNITED STATES TREASURY		10/07/2020	RBC DOMINION SECURITIES INC./CDS**		5,796,602	5,800,000	159
91282C-AP-6	UNITED STATES TREASURY		10/30/2020	JP Morgan Securities Inc.		49,908,203	50,000,000	3,091
91282C-AR-2	UNITED STATES TREASURY		10/30/2020	BANK OF AMERICA SECURITIES		39,982,813	40,000,000	276
91282C-AS-0	UNITED STATES TREASURY		12/29/2020	Various		29,099,604	29,100,000	6,078
91282C-AT-8	UNITED STATES TREASURY		11/10/2020	Various		30,583,216	30,785,000	865
91282C-AU-5	UNITED STATES TREASURY		11/24/2020	Various		16,909,727	17,070,000	6,247
91282C-AW-1	UNITED STATES TREASURY		12/09/2020	Various		4,561,269	4,555,000	716
91282C-AZ-4	UNITED STATES TREASURY		12/22/2020	RBC DOMINION SECURITIES INC./CDS**		2,000,625	2,000,000	495
91282C-BA-8	UNITED STATES TREASURY		12/30/2020	Various		52,922,178	52,990,000	2,739
91282C-BB-6	UNITED STATES TREASURY		12/30/2020	Citigroup (SSB)		29,946,094	30,000,000	0
91282C-BC-4	UNITED STATES TREASURY		12/30/2020	WELLS FARGO SECURITIES LLC		15,004,688	15,000,000	0
91282C-BD-2	UNITED STATES TREASURY		12/30/2020	WELLS FARGO SECURITIES LLC		15,000,000	15,000,000	0
0599999. Subtotal - Bonds - U.S. Governments						538,318,710	538,815,742	70,360
452152-G3-9	ILLINOIS ST		03/27/2020	BARCLAYS CAPITAL INC		2,024,726	1,990,000	16,583
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,024,726	1,990,000	16,583
116475-Z2-6	BROWNVILLE TEX UTIL SYS REV		07/30/2020	CITIGROUP GLOBAL MARKETS INC.		500,000	500,000	0
118217-CY-2	BUCKEYE OHIO TOB SETTLEMENT FING AUTH		03/02/2020	Jefferies		1,497,750	1,500,000	0
14055R-CP-8	CAPITOL AREA DEV AUTH CALIF TAX ALLOC		11/13/2020	HILLTOP SECURITIES INC		1,000,000	1,000,000	0
155498-JW-9	CENTRAL TEX REGL MOBILITY AUTH REV		08/26/2020	MORGAN STANLEY CO		1,000,000	1,000,000	0
167590-EZ-7	CHICAGO ILL O HARE INTL ARPT SPL FAC REV		01/08/2020	BARCLAYS CAPITAL INC		593,250	500,000	625
419794-F4-9	HAWAII ST ARPTS SYS REV		10/08/2020	MORGAN STANLEY CO		750,000	750,000	0
542691-DN-7	LONG IS PWIR AUTH N Y ELEC SYS REV		08/06/2020	GOLDMAN		900,000	900,000	0
56035D-BW-1	MAIN STR NAT GAS INC GA GAS SUPPLY REV		04/29/2020	CITIGROUP GLOBAL MARKETS INC.		1,756,245	1,500,000	34,583
56678R-AG-8	MARICOPA CNTY ARIZ INDL DEV AUTH EDL FAC		04/27/2020	BARCLAYS CAPITAL INC		1,777,429	1,755,000	21,645
60636A-TY-9	MISSOURI ST HEALTH & EDL FACS AUTH EDL F		04/22/2020	Stifel Nicolaus & Co.		905,445	855,000	2,731
650010-CK-5	NEW YORK ST TIWY AUTH GEN REV JR INDBT OB		04/02/2020	CITIGROUP GLOBAL MARKETS INC.		995,000	1,000,000	17,333
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA SPORTS &		06/22/2020	Bank of New York Mellon		2,000,000	2,000,000	270
72588R-AN-9	PLACENTIA CALIF PUB FING AUTH LEASE REV		10/30/2020	Stifel Nicolaus & Co.		500,000	500,000	0
73358W-4V-3	PORT AUTH N Y & N J		07/02/2020	CITIGROUP GLOBAL MARKETS INC.		900,000	900,000	0
79467B-DD-4	SALES TAX SECURITIZATION CORP ILL		01/17/2020	GOLDMAN		1,000,000	1,000,000	0
95236P-FY-1	WEST COVINA CALIF PUB FING AUTH LEASE RE		07/24/2020	HILLTOP SECURITIES INC		300,000	300,000	0
95236P-FZ-8	WEST COVINA CALIF PUB FING AUTH LEASE RE		07/24/2020	HILLTOP SECURITIES INC		335,000	335,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						16,710,119	16,295,000	77,188
00130H-CD-5	AES CORP		11/19/2020	BANC OF AMERICA/FIXED INCOME		999,450	1,000,000	0
00140N-AE-0	AIMCO 11 C - CDO	C.	10/26/2020	JP MORGAN SECURITIES LLC		987,970	1,000,000	1,093
00164V-AD-5	AMC NETWORKS INC		11/02/2020	Various		776,507	766,000	9,475
00206R-JK-1	AT&T INC		05/21/2020	BANC OF AMERICA/FIXED INCOME		998,520	1,000,000	0
00206R-KG-6	AT&T INC		07/27/2020	MORGAN STANLEY CO		7,969,920	8,000,000	0
00206R-MF-6	AT&T INC		11/30/2020	Not Available		375,247	367,000	0
00287Y-BQ-1	ABBVIE INC		03/06/2020	JP Morgan Securities Inc.		2,609,400	2,500,000	19,681
00489L-AC-7	ACRISURE LLC		10/02/2020	Various		337,810	321,000	7,586
00688J-AB-3	ADIENT US LLC		12/10/2020	Various		468,575	425,000	7,691
00724P-AD-1	ADOBE INC		05/13/2020	BANC OF AMERICA/FIXED INCOME		4,153,440	4,000,000	26,067
00766T-AD-2	AECOM		12/21/2020	Various		551,433	497,000	4,513
00901A-AE-7	AIMCO 10 C - CDO	C.	08/06/2020	CREDIT SUISSE SECURITIES (USA)		1,232,813	1,250,000	1,786
00914A-AF-9	AIR LEASE CORP		01/07/2020	BANK OF AMERICA SECURITIES		5,937,780	6,000,000	0
00914A-AH-5	AIR LEASE CORP		07/21/2020	Various		1,517,950	1,500,000	2,953
00914A-AJ-1	AIR LEASE CORP		08/10/2020	WELLS FARGO SECURITIES LLC		989,720	1,000,000	0
00915B-BC-9	AIR PRODUCTS AND CHEMICALS INC		04/27/2020	BANC OF AMERICA/FIXED INCOME		2,995,920	3,000,000	0
013092-AA-9	ALBERTSONS COMPANIES INC		12/16/2020	Various		1,363,019	1,215,000	34,502

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SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
013092-AD-3	ALBERTSONS COMPANIES, INC.		01/22/2020	BANC OF AMERICA/FIXED INCOME		345,000	345,000	.0
013092-AF-8	ALBERTSONS COMPANIES INC		08/11/2020	BANC OF AMERICA/FIXED INCOME		700,000	700,000	.0
013093-AD-1	ALBERTSONS COMPANIES LLC		11/10/2020	Various		820,338	600,000	6,492
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		10/16/2020	Jefferies		463,325	430,000	7,228
02005N-BF-6	ALLY FINANCIAL INC		07/20/2020	Various		245,932	227,000	1,082
02079K-AD-9	ALPHABET INC		08/03/2020	GOLDMAN		6,980,820	7,000,000	.0
02209S-BH-5	ALTRIA GROUP INC		05/04/2020	BARCLAYS CAPITAL INC		172,927	173,000	.0
023551-AJ-3	HESS CORP		11/06/2020	JP MORGAN SECURITIES LLC		611,220	500,000	8,618
023551-AM-6	HESS CORP		12/03/2020	BARCLAYS CAPITAL INC		126,586	100,000	1,623
024747-AE-7	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		07/16/2020	BARCLAYS CAPITAL INC		83,700	80,000	849
03027X-BB-5	AMERICAN TOWER CORP		06/01/2020	RBC CAPITAL MARKETS		3,490,165	3,500,000	.0
030981-AH-7	AMERIGAS PARTNERS LP		11/20/2020	Various		341,325	315,000	1,284
031162-CT-5	AMGEN INC		05/04/2020	Citigroup (SSB)		5,052,450	5,000,000	22,917
033291-AA-3	ANCH 13 A - CDO	C.	03/02/2020	GOLDMAN		1,003,500	1,000,000	4,493
036752-AN-3	ANTHEM INC		04/30/2020	DEUTSCHE BANK SECURITIES, INC.		5,977,500	6,000,000	.0
03765X-AG-1	APIDOS CLO XXII - CDO		02/24/2020	JP MORGAN SECURITIES LLC		8,000,000	8,000,000	.0
038522-AR-9	ARAMARK SERVICES INC		04/22/2020	GOLDMAN, SACHS & CO.		600,000	600,000	.0
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC	C.	11/12/2020	Various		853,250	830,000	6,100
05508R-AE-6	B&G FOODS INC		09/15/2020	Various		196,758	189,000	3,637
05530Q-AN-0	BAT INTERNATIONAL FINANCE PLC	C.	09/22/2020	GOLDMAN		10,000,000	10,000,000	.0
05608Q-AA-5	BY CROWN PARENT LLC		07/23/2020	GOLDMAN		270,000	270,000	.0
05875D-AA-0	BALLY 202 A1 - CDO	C.	10/05/2020	BARCLAYS CAPITAL INC		1,000,000	1,000,000	.0
06051G-HY-8	BANK OF AMERICA CORP		02/10/2020	BANC OF AMERICA/FIXED INCOME		8,000,000	8,000,000	.0
06051G-JD-2	BANK OF AMERICA CORP		06/16/2020	BANC OF AMERICA/FIXED INCOME		5,000,000	5,000,000	.0
06051G-JF-7	BANK OF AMERICA CORP		07/20/2020	BANC OF AMERICA/FIXED INCOME		4,000,000	4,000,000	.0
06051G-JH-3	BANK OF AMERICA CORP		10/16/2020	BANC OF AMERICA/FIXED INCOME		1,000,000	1,000,000	.0
07274N-AJ-2	BAYER US FINANCE II LLC		01/21/2020	WELLS FARGO SECURITIES LLC		5,457,850	5,000,000	22,431
085770-AA-3	BERRY GLOBAL INC		11/19/2020	BARCLAYS CAPITAL INC		416,469	395,000	5,998
085790-AY-9	BERRY GLOBAL INC		10/29/2020	BANC OF AMERICA/FIXED INCOME		793,375	785,000	16,120
09261L-AA-6	BLACKSTONE / GSO SECURED LENDING FUND		07/08/2020	Citigroup (SSB)		4,480,695	4,500,000	.0
09261L-AB-4	BLACKSTONE / GSO SECURED LENDING FUND		10/16/2020	CITIGROUP GLOBAL MARKETS INC.		4,954,800	5,000,000	.0
095370-AD-4	BLUE CUBE SPINCO INC		04/03/2020	BANC OF AMERICA/FIXED INCOME		369,200	355,000	16,961
103186-AB-8	BOXER PARENT COMPANY INC		11/24/2020	Various		822,394	755,000	10,401
109696-AB-0	BRINKS CO		11/19/2020	WELLS FARGO SECURITIES LLC		326,731	305,000	7,036
11134L-AP-4	BROADCOM CORP		03/25/2020	MORGAN STANLEY CO		528,090	580,000	3,625
11134L-AR-0	BROADCOM CORP		06/17/2020	BANC OF AMERICA/FIXED INCOME		6,403,380	6,000,000	89,833
11135F-AF-8	BROADCOM INC		04/06/2020	JP MORGAN SECURITIES LLC		767,923	768,000	.0
11135F-AM-3	BROADCOM INC		05/21/2020	Various		2,073,780	2,084,660	6,250
11135F-AT-8	BROADCOM INC		05/05/2020	Citigroup (SSB)		8,204,826	8,216,000	.0
118230-AN-1	BUCKEYE PARTNERS LP		09/11/2020	Jefferies		287,825	290,000	5,256
118230-AT-8	BUCKEYE PARTNERS LP		02/11/2020	CREDIT SUISSE SECURITIES (USA)		390,000	390,000	.0
1248EP-BM-4	CCO HOLDINGS LLC		07/15/2020	Various		365,820	348,000	3,746
1248EP-BR-3	CCO HOLDINGS LLC		10/27/2020	Various		1,590,656	1,520,000	34,309
12508E-AD-3	CDK GLOBAL INC		04/08/2020	CREDIT SUISSE SECURITIES (USA)		220,913	215,000	5,315
12508E-AG-6	CDK GLOBAL INC		11/30/2020	Various		236,231	225,000	5,892
12513G-BA-6	CDW LLC		11/23/2020	MORGAN STANLEY CO		206,044	185,000	4,918
12513G-BE-8	CDW LLC		06/24/2020	Various		394,725	390,000	2,011
125581-GR-3	CIT GROUP INC		09/09/2020	Various		772,088	735,000	8,098
125581-HA-9	CIT GROUP INC		08/03/2020	MORGAN STANLEY CO		671,413	670,000	1,707
126307-AF-4	CSC HOLDINGS LLC		03/26/2020	Citigroup (SSB)		185,400	180,000	4,556
126307-AJ-1	CSC HOLDINGS LLC		08/04/2020	Various		888,630	845,000	10,417
126650-DH-0	CVS HEALTH CORP		03/26/2020	BARCLAYS CAPITAL INC		2,662,253	2,667,000	.0
126650-DM-9	CVS HEALTH CORP		08/12/2020	Various		3,319,015	3,325,000	.0
12686C-BB-4	CABLEVISION SYSTEMS CORP		09/10/2020	Various		211,365	198,000	5,680
12770R-AA-1	CAESARS HOLDINGS INC		11/02/2020	CREDIT SUISSE SECURITIES (USA)		334,344	325,000	6,125
14739L-AA-0	CASCADES INC	C.	11/17/2020	WELLS FARGO SECURITIES LLC		403,750	380,000	6,708
15135B-AJ-0	CENTENE CORP		10/22/2020	US Bank		231,964	225,000	2,998
15135B-AN-1	CENTENE CORP		01/22/2020	Citigroup (SSB)		83,200	80,000	.95
15137T-AA-8	CENTENE CORP		10/08/2020	Various		669,736	635,000	11,711
156700-AX-4	CENTURYLINK INC		09/09/2020	Various		721,483	665,000	14,070
15723R-AA-2	COLFAX CORP		11/23/2020	Various		1,056,033	1,015,000	18,405
15723R-AC-8	COLFAX CORP		10/19/2020	JP MORGAN SECURITIES LLC		144,788	135,000	1,578
161175-AY-0	CHARTER COMMUNICATIONS OPERATING LLC		06/16/2020	JP MORGAN SECURITIES LLC		576,615	500,000	9,884
16411Q-AB-7	CHENIERE ENERGY PARTNERS LP		12/17/2020	Various		746,550	725,000	7,001
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS LLC		11/09/2020	Various		1,705,878	1,620,000	31,999

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS LLC		12/29/2020	Various		1,103,845	1,000,000	3,546
166756-AL-0	CHEVRON USA INC		08/10/2020	BARCLAYS CAPITAL INC		6,500,000	6,500,000	.0
166764-BW-9	CHEVRON CORP		05/07/2020	JP MORGAN SECURITIES LLC		10,000,000	10,000,000	.0
166764-BY-5	CHEVRON CORP		05/07/2020	JP MORGAN SECURITIES LLC		4,750,000	4,750,000	.0
172967-KU-4	CITIGROUP INC		09/02/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		581,600	500,000	2,234
172967-LD-1	CITIGROUP INC		07/06/2020	BANC OF AMERICA/FIXED INCOME		5,096,565	4,500,000	86,486
172967-LS-8	CITIGROUP INC		06/09/2020	Citigroup (SSB)		2,746,450	2,500,000	10,756
172967-MR-9	CITIGROUP INC		05/07/2020	Citigroup (SSB)		2,000,000	2,000,000	.0
18060T-AA-3	CLARIOS GLOBAL LP	C.	12/09/2020	BARCLAYS CAPITAL INC		97,313	90,000	439
191216-CR-9	COCA-COLA CO		03/20/2020	JP MORGAN SECURITIES LLC		12,497,625	12,500,000	.0
19565C-AA-8	COLONIAL ENTERPRISES INC		05/06/2020	TORONTO DOMINION SECS USA INC		2,998,470	3,000,000	.0
197677-AG-2	HCA INC		10/15/2020	JP MORGAN SECURITIES LLC		83,475	70,000	1,854
197679-AB-9	HCA INC		10/15/2020	JP MORGAN SECURITIES LLC		508,413	445,000	11,496
197670-AD-8	HCA INC		10/15/2020	JP MORGAN SECURITIES LLC		166,600	140,000	1,002
20030N-DM-0	COMCAST CORP		05/20/2020	RBC CAPITAL MARKETS		4,984,300	5,000,000	.0
22160K-AP-0	COSTCO WHOLESALE CORP		04/16/2020	Credit Suisse Securities (USA), LLC		6,987,750	7,000,000	.0
221644-AA-5	PRIMO WATER HOLDINGS INC		07/29/2020	Various		655,008	631,000	11,655
22282E-AG-7	COVANTA HOLDING CORP		08/27/2020	Various		1,011,300	965,000	8,098
228187-AB-6	CROWN AMERICAS LLC		11/10/2020	Various		886,506	850,000	9,558
228189-AB-2	CROWN AMERICAS LLC		11/12/2020	JP MORGAN SECURITIES LLC		404,250	385,000	5,823
22822V-AR-2	CROWN CASTLE INTERNATIONAL CORP		03/31/2020	MORGAN STANLEY CO		1,487,685	1,500,000	.0
23283P-AT-1	CYRUSONE FINANCE CORP		09/15/2020	JP MORGAN SECURITIES LLC		688,601	697,000	.0
233331-BG-1	DTE ENERGY CO		08/03/2020	Citigroup (SSB)		3,495,785	3,500,000	.0
233851-DY-7	DAIMLER FINANCE NORTH AMERICA LLC		03/05/2020	CITIGROUP GLOBAL MARKETS INC.		4,990,700	5,000,000	.0
235822-AB-9	DANA FINANCING LUXEMBOURG SARL	C.	07/27/2020	JP MORGAN SECURITIES LLC		135,525	130,000	2,159
235825-AE-6	DANA INC		09/18/2020	SUNTRUST ROBINSON HUMPHREY INC		302,744	295,000	4,153
24703D-BA-8	DELL INTERNATIONAL LLC		09/02/2020	BANC OF AMERICA/FIXED INCOME		500,890	500,000	11,263
24703D-BB-6	DELL INTERNATIONAL LLC		04/03/2020	JP MORGAN SECURITIES LLC		299,589	300,000	.0
24703D-BD-2	DELL INTERNATIONAL LLC		12/29/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		647,650	500,000	14,208
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO		03/04/2020	MORGAN STANLEY CO		4,000,000	4,000,000	.0
251526-CC-1	DEUTSCHE BANK AG (NEW YORK BRANCH)		09/10/2020	DEUTSCHE BANK SECURITIES, INC.		1,452,000	1,452,000	.0
251526-CE-7	DEUTSCHE BANK AG (NEW YORK BRANCH)		11/17/2020	DEUTSCHE BANK SECURITIES, INC.		503,000	503,000	.0
25272K-AG-8	DELL INTERNATIONAL LLC		06/16/2020	BNP Paribas		549,545	500,000	227
25272K-AW-3	DELL INTERNATIONAL LLC		10/13/2020	Various		784,913	757,000	10,584
253657-AA-8	DIEBOLD NIXDORF INC		12/17/2020	JP MORGAN SECURITIES LLC		653,559	600,000	16,191
254687-FP-6	WALT DISNEY CO		03/19/2020	CITIGROUP GLOBAL MARKETS INC.		3,745,875	3,750,000	.0
25470X-AE-5	DISH DBS CORP		04/08/2020	Various		962,513	955,000	22,211
25525P-AA-5	DIVERSIFIED HEALTHCARE TRUST		11/19/2020	Various		622,066	585,000	10,637
26885B-AD-2	EQM MIDSTREAM PARTNERS LP		11/05/2020	WELLS FARGO SECURITIES LLC		136,856	135,000	2,031
26885B-AF-7	EQM MIDSTREAM PARTNERS LP		06/16/2020	JP MORGAN SECURITIES LLC		195,000	195,000	.0
27409L-AA-1	EAST OHIO GAS CO		06/02/2020	JP MORGAN SECURITIES LLC		3,496,465	3,500,000	.0
27409L-AC-7	EAST OHIO GAS CO		06/12/2020	CITIGROUP GLOBAL MARKETS INC.		4,372,324	4,400,000	.0
278300-AA-6	EATON 201 A - CDO	C.	07/29/2020	WELLS FARGO ADVISORS LLC		5,000,000	5,000,000	.0
29003B-AA-9	ELMW5 5 A1 - CDO	C.	10/21/2020	Stifel Nicolaus & Co.		1,000,300	1,000,000	5,516
29278N-AP-8	ENERGY TRANSFER OPERATING LP		01/08/2020	DEUTSCHE BANK SECURITIES, INC.		4,006,185	4,000,000	.0
29355X-AG-2	ENPRO INDUSTRIES INC		12/03/2020	WELLS FARGO SECURITIES LLC		338,230	315,000	2,490
29444U-BG-0	EQUINIX INC		06/08/2020	BANC OF AMERICA/FIXED INCOME		1,330,652	1,334,000	.0
30161N-AX-9	EXELON CORP		03/30/2020	JP MORGAN SECURITIES LLC		3,492,790	3,500,000	.0
30212P-AZ-8	EXPEDIA GROUP INC		07/07/2020	JP MORGAN SECURITIES LLC		354,723	355,000	.0
314353-AA-1	FEDERAL EXPRESS CORPORATION 2020-1 PASS		07/30/2020	Citigroup (SSB)		9,500,000	9,500,000	.0
31740L-AA-1	REFINITIV US HOLDINGS INC		12/03/2020	Various		1,719,029	1,595,000	18,663
345370-CV-0	FORD MOTOR CO		04/17/2020	GOLDMAN		1,000,000	1,000,000	.0
345370-CW-8	FORD MOTOR CO		12/08/2020	Various		325,250	278,000	2,520
345397-A2-9	FORD MOTOR CREDIT COMPANY LLC		01/06/2020	GOLDMAN SACHS & CO, NY		8,500,000	8,500,000	.0
345397-B2-8	FORD MOTOR CREDIT COMPANY LLC		11/09/2020	BANC OF AMERICA/FIXED INCOME		605,000	605,000	.0
345397-WF-6	FORD MOTOR CREDIT CO LLC		03/30/2020	Jefferies		182,000	200,000	260
345397-WW-9	FORD MOTOR CREDIT COMPANY LLC		05/26/2020	JP MORGAN SECURITIES LLC		185,500	200,000	1,628
345397-ZC-0	FORD MOTOR CREDIT COMPANY LLC		09/03/2020	JP MORGAN SECURITIES LLC		189,750	200,000	185
345397-ZU-0	FORD MOTOR CREDIT COMPANY LLC		07/13/2020	JP MORGAN SECURITIES LLC		327,463	335,000	2,307
345397-ZX-4	FORD MOTOR CREDIT COMPANY LLC		09/18/2020	BARCLAYS CAPITAL INC		200,500	200,000	3,183
36166N-AA-1	GE CAPITAL FUNDING LLC		08/31/2020	Various		2,098,030	2,000,000	11,021
36166N-AB-9	GE CAPITAL FUNDING LLC		12/29/2020	JP MORGAN SECURITIES LLC		589,045	500,000	2,750
36168Q-AJ-3	GFL ENVIRONMENTAL INC	C.	04/22/2020	Barclays Bank		365,000	365,000	.0
36168Q-AK-0	GFL ENVIRONMENTAL INC	C.	08/17/2020	BARCLAYS CAPITAL INC		390,000	390,000	.0
361841-AN-9	GLP CAPITAL LP		08/31/2020	WELLS FARGO SECURITIES LLC		508,095	500,000	47

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
364725-BC-4	TEGNA INC		11/12/2020	Various		.654,340	.639,000	2,209
369604-BV-4	GENERAL ELECTRIC CO		04/13/2020	GOLDMAN		1,276,550	1,250,000	.0
37045V-AS-9	GENERAL MOTORS CO		07/31/2020	SG AMERICAS SECURITIES, LLC		734,182	650,000	11,104
37045V-AV-2	GENERAL MOTORS CO		05/07/2020	Citigroup (SSB)		.415,580	.416,000	.0
37045X-CW-4	GENERAL MOTORS FINANCIAL COMPANY INC		06/16/2020	Various		1,542,316	1,510,000	2,383
37045X-DA-1	GENERAL MOTORS FINANCIAL COMPANY INC		08/17/2020	BARCLAYS CAPITAL INC		.498,890	500,000	.0
373334-KM-2	GEORGIA POWER CO		01/08/2020	BARCLAYS CAPITAL INC		6,998,530	7,000,000	.0
37940X-AD-4	GLOBAL PAYMENTS INC		05/07/2020	BANC OF AMERICA/FIXED INCOME		2,491,825	2,500,000	.0
38136N-AB-2	GLM 8 A - CDO	C.	07/24/2020	WELLS FARGO SECURITIES LLC		7,000,000	7,000,000	.0
38141G-ES-9	GOLDMAN SACHS GROUP INC		11/18/2020	GOLDMAN		1,260,520	1,000,000	20,660
38141G-XN-9	GOLDMAN SACHS GROUP INC		12/04/2020	GOLDMAN		3,000,000	3,000,000	.0
382550-BE-0	GOODYEAR TIRE & RUBBER CO		11/19/2020	Various		.630,962	.630,000	10,805
382550-BH-3	GOODYEAR TIRE & RUBBER CO		10/13/2020	Various		.724,107	.708,000	4,280
389375-AJ-5	GRAY TELEVISION INC		10/09/2020	JP MORGAN SECURITIES LLC		.339,219	.325,000	4,720
398545-AA-1	GRINDING MEDIA INC		10/19/2020	Various		.662,864	.650,000	11,750
404119-BT-5	HCA INC		07/23/2020	MORGAN STANLEY CO		2,348,460	2,000,000	12,250
404121-AG-0	HCA INC		03/27/2020	Various		1,162,225	1,090,000	23,236
40436V-AE-1	HLM 1711R AR - CDO	C.	02/11/2020	RBC CAPITAL MARKETS		11,000,000	11,000,000	19,233
410345-AN-2	HANESBRANDS INC		07/14/2020	JP MORGAN SECURITIES LLC		.364,750	.355,000	2,150
431571-AD-0	HILLENBRAND INC		06/09/2020	HSBC SECURITIES		.140,000	.140,000	.0
432833-AG-6	HILTON DOMESTIC OPERATING COMPANY INC		04/16/2020	BANC OF AMERICA/FIXED INCOME		.65,000	.65,000	.0
437076-CB-6	HOME DEPOT INC		03/26/2020	JP MORGAN SECURITIES LLC		2,993,230	3,000,000	.0
44106M-AQ-5	SERVICE PROPERTIES TRUST		12/04/2020	WELLS FARGO SECURITIES LLC		.515,731	.505,000	7,926
442851-AC-5	HOWARD UNIVERSITY		01/31/2020	Loop Capital Markets		1,000,000	1,000,000	.0
443201-AA-6	HOWMET AEROSPACE INC		11/10/2020	Various		.657,750	.650,000	.115
444454-AA-0	HUGHES SATELLITE SYSTEMS CORP		03/10/2020	MORGAN STANLEY CO		.39,035	.37,000	.682
448579-AH-5	HYATT HOTELS CORP		04/21/2020	GOLDMAN		.235,000	.235,000	.0
457187-AC-6	INGREDION INC		05/08/2020	BANK OF AMERICA SECURITIES		.9,980,800	10,000,000	.0
458140-BQ-2	INTEL CORP		03/20/2020	JP Morgan Securities Inc.		17,465,875	17,500,000	.0
459200-KH-3	INTERNATIONAL BUSINESS MACHINES CORP		04/30/2020	GOLDMAN SACHS & CO, NY		15,970,400	16,000,000	.0
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY PLC	C.	09/22/2020	Various		.840,757	.833,000	15,002
46625H-RY-8	JPMORGAN CHASE & CO		03/05/2020	MORGAN STANLEY CO		6,740,820	6,000,000	23,953
46647P-AM-8	JPMORGAN CHASE & CO		06/24/2020	BANC OF AMERICA/FIXED INCOME		5,587,850	5,000,000	74,566
46647P-BR-6	JPMORGAN CHASE & CO		07/15/2020	BANC OF AMERICA/FIXED INCOME		4,172,680	4,000,000	12,122
46647P-BT-2	JPMORGAN CHASE & CO		11/12/2020	JP Morgan Securities Inc.		.7,000,000	.7,000,000	.0
47010L-AB-8	JAGUAR HOLDING COMPANY II		10/27/2020	Various		1,305,685	1,275,000	11,575
478160-CN-2	JOHNSON & JOHNSON		08/20/2020	JP Morgan Securities Inc.		14,983,650	15,000,000	.0
478160-CP-7	JOHNSON & JOHNSON		08/20/2020	JP Morgan Securities Inc.		13,990,480	14,000,000	.0
489399-AG-0	KENNEDY WILSON INC		10/13/2020	Various		.609,151	.594,000	10,428
49427R-AQ-5	KILROY REALTY LP		08/03/2020	BANC OF AMERICA/FIXED INCOME		.521,661	.525,000	.0
50249A-AF-0	LYB INTERNATIONAL FINANCE III LLC		10/06/2020	CREDIT SUISSE SECURITIES (USA)		.259,176	.260,000	.0
512807-AV-0	LAM RESEARCH CORP		04/30/2020	JP Morgan Securities Inc.		.7,973,600	8,000,000	.0
513075-BL-4	LAMAR MEDIA CORP		11/30/2020	Various		.135,006	.130,000	2,758
526107-AF-4	LENNOX INTERNATIONAL INC		07/22/2020	JP MORGAN SECURITIES LLC		2,492,625	2,500,000	.0
527298-BH-5	LEVEL 3 FINANCING INC		09/22/2020	Various		1,414,226	1,375,000	20,654
527298-BK-8	LEVEL 3 FINANCING INC		03/09/2020	Citigroup (SSB)		.257,873	.257,000	1,931
52736R-BG-6	LEVI STRAUSS & CO		10/14/2020	Various		.175,169	.170,000	3,630
52736R-BH-4	LEVI STRAUSS & CO		04/14/2020	BANC OF AMERICA/FIXED INCOME		.793,950	.790,000	18,214
53219L-AT-6	LIFEPOINT HEALTH INC		12/01/2020	Various		1,051,862	1,010,000	9,180
536797-AC-7	LITHIA MOTORS INC		11/10/2020	GOLDMAN		.230,880	.222,000	3,302
552953-CC-3	MGM RESORTS INTERNATIONAL		10/22/2020	Various		.623,800	.580,000	7,142
552953-CG-4	MGM RESORTS INTERNATIONAL		12/09/2020	JP MORGAN SECURITIES LLC		.205,675	.190,000	1,425
55336V-BQ-2	MPLX LP		09/02/2020	Various		4,996,765	5,000,000	.589
55336V-BR-0	MPLX LP		08/11/2020	JP MORGAN SECURITIES LLC		1,094,641	1,097,000	.0
55342U-AG-9	MPT OPERATING PARTNERSHIP LP		12/14/2020	Various		.679,350	.650,000	11,815
55954E-AQ-2	MAGNE 17R AR - CDO	C.	03/11/2020	Citigroup (SSB)		4,889,063	5,000,000	21,083
55955E-AA-6	MAGNE 27 A1 - CDO	C.	07/24/2020	MORGAN STANLEY & CO, LLC		6,000,000	6,000,000	.0
56585A-BA-9	MARATHON PETROLEUM CORP		06/16/2020	MITSUBISHI UFJ SECURITIES		1,099,380	1,000,000	.396
56585A-BH-4	MARATHON PETROLEUM CORP		04/23/2020	Citigroup (SSB)		.328,358	.329,000	.0
56844X-BL-2	MARNR 151RR CR2 - CDO		02/10/2020	JP MORGAN SECURITIES LLC		1,000,000	1,000,000	.0
571903-AR-4	MARRIOTT INTERNATIONAL INC		04/16/2020	Various		.346,848	.361,000	2,128
571903-BC-6	MARRIOTT INTERNATIONAL INC		04/22/2020	DEUTSCHE BANK SECURITIES, INC.		.165,813	.175,000	.217
571903-BD-4	MARRIOTT INTERNATIONAL INC		04/15/2020	Various		.202,189	.200,000	.6
59001K-AD-2	MERITOR INC		10/13/2020	Various		.241,735	.237,000	4,766
59001K-AG-5	MERITOR INC		07/13/2020	JP MORGAN SECURITIES LLC		.323,190	.320,000	.418

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59151K-AK-4	METHANEX CORP	C	11/23/2020	Various		671,106	665,000	10,977
595017-AS-3	MICROCHIP TECHNOLOGY INC		12/07/2020	Various		664,081	645,000	4,107
595017-AV-6	MICROCHIP TECHNOLOGY INC		12/14/2020	JP MORGAN SECURITIES LLC		2,000,000	2,000,000	.0
60855R-AG-5	MOLINA HEALTHCARE INC		11/02/2020	Various		372,013	355,000	7,094
617446-8Q-5	MORGAN STANLEY		08/11/2020	Various		11,652,263	11,189,000	51,456
620076-BT-5	MOTOROLA SOLUTIONS INC		08/10/2020	GOLDMAN		1,019,976	1,022,000	.0
62886E-AX-6	NCR CORP		12/08/2020	Various		834,340	768,000	1,158
629377-CA-8	NRG ENERGY INC		07/16/2020	Citigroup (SSB)		59,056	55,000	720
629377-CN-0	NRG ENERGY INC		11/17/2020	CREDIT SUISSE SECURITIES (USA)		375,786	376,000	.0
62954H-AC-2	NXP BV	C	04/29/2020	BANC OF AMERICA/FIXED INCOME		2,994,030	3,000,000	.0
63934E-AW-8	NAVISTAR INTERNATIONAL CORP		11/03/2020	Various		478,144	430,000	13,555
63938C-AF-5	NAVIENT CORP		09/03/2020	Various		187,538	179,000	2,504
641062-AR-5	NESTLE HOLDINGS INC		09/08/2020	Citigroup (SSB)		15,917,280	16,000,000	.0
641062-AS-3	NESTLE HOLDINGS INC		09/08/2020	CITIGROUP GLOBAL MARKETS INC.		19,969,000	20,000,000	.0
641062-AT-1	NESTLE HOLDINGS INC		09/08/2020	Citigroup (SSB)		4,960,800	5,000,000	.0
64110L-AJ-5	NETFLIX INC		03/02/2020	MORGAN STANLEY CO		36,750	35,000	743
64133G-AG-5	NEUB 37 B - CDO	C	06/12/2020	CREDIT SUISSE SECURITIES (USA)		1,000,000	1,000,000	.0
65120F-AD-6	NEWCREST FINANCE PTY LTD	C	05/07/2020	BANC OF AMERICA/FIXED INCOME		2,990,340	3,000,000	.0
651229-BB-1	NEWELL BRANDS INC		11/24/2020	Various		302,379	300,000	490
65342Q-AC-6	NEXTERA ENERGY OPERATING PARTNERS LP		07/09/2020	CITIBANK, NA		269,776	260,000	3,622
65409Q-BB-7	NIELSEN FINANCE LLC		08/24/2020	Various		1,028,119	1,025,000	12,571
65410C-AA-8	NIELSEN COMPANY LUXEMBOURG SARL	C	05/19/2020	Various		362,448	369,000	6,965
65410C-AC-4	NIELSEN COMPANY LUXEMBOURG SARL	C	11/17/2020	Various		1,357,598	1,320,000	21,303
65473P-AJ-4	NISOURCE INC		04/07/2020	JP MORGAN SECURITIES LLC		3,487,085	3,500,000	.0
66977W-AN-9	NOVA CHEMICALS CORP	C	10/22/2020	US Bank		104,583	104,000	1,289
67020Y-AQ-3	NUANCE COMMUNICATIONS INC		12/17/2020	Various		687,729	650,000	9,141
67059T-AC-9	NUSTAR LOGISTICS LP		11/16/2020	GOLDMAN		654,675	645,000	9,106
67059T-AG-0	NUSTAR LOGISTICS LP		09/09/2020	Citigroup (SSB)		350,000	350,000	.0
67077M-AW-8	NUTRIEN LTD	C	05/11/2020	TORONTO DOMINION SECS USA INC		5,993,820	6,000,000	.0
67079B-AB-6	NUTRITION & BIOSCIENCES INC		09/09/2020	MORGAN STANLEY CO		10,794,000	10,794,000	.0
67079B-AC-4	NUTRITION & BIOSCIENCES INC		09/09/2020	MORGAN STANLEY CO		1,999,980	2,000,000	.0
67109B-CU-6	CHALF 2015-1 CR2 - CDO		11/24/2020	Citigroup (SSB)		1,000,000	1,000,000	877
67113G-AC-1	OHA CREDIT FUNDING 5 LTD - CDO	C	02/18/2020	JP MORGAN SECURITIES LLC		15,000,000	15,000,000	.0
67577U-AA-3	OCT48 4B A - CDO	C	08/19/2020	Citigroup (SSB)		5,000,000	5,000,000	.0
67592M-AA-2	OCTAGON INVESTMENT PARTNERS 50 LTD. - CD	C	10/06/2020	MORGAN STANLEY & CO. LLC		5,000,000	5,000,000	.0
680665-AW-8	OLIN CORP		05/14/2020	BANC OF AMERICA/FIXED INCOME		94,525	95,000	.0
68245X-AC-3	1011778 BC UNLIMITED LIABILITY CO	C	10/14/2020	Various		417,688	410,000	3,884
683715-AB-2	OPEN TEXT CORP	C	10/21/2020	RBC CAPITAL MARKETS		178,075	170,000	3,940
68389X-BU-8	ORACLE CORP		03/30/2020	JP MORGAN SECURITIES LLC		6,984,950	7,000,000	.0
69007T-AD-6	OUTFRONT MEDIA CAPITAL LLC		11/25/2020	Various		236,312	223,000	7,073
69121K-AE-4	OWIL ROCK CAPITAL CORP		12/01/2020	BANC OF AMERICA/FIXED INCOME		5,930,700	6,000,000	.0
693656-AB-6	PVH CORP		07/31/2020	Various		892,990	885,000	1,002
69370C-AB-6	PTC INC		01/30/2020	JP MORGAN SECURITIES LLC		130,000	130,000	.0
69430B-JP-3	PACIFIC GAS AND ELECTRIC CO		11/12/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,042,430	1,000,000	11,725
69867D-AA-6	CLARIOS GLOBAL LP		12/14/2020	Various		89,185	83,000	402
70932M-AA-5	PENNYMAC FINANCIAL SERVICES INC		10/14/2020	CREDIT SUISSE SECURITIES (USA)		608,900	605,000	388
709599-BL-7	PENSKE TRUCK LEASING CO LP		10/19/2020	BANC OF AMERICA/FIXED INCOME		953,462	955,000	.0
70959W-AG-8	PENSKE AUTOMOTIVE GROUP INC		12/14/2020	Various		513,652	492,000	4,758
70959W-AJ-2	PENSKE AUTOMOTIVE GROUP INC		08/04/2020	BANC OF AMERICA/FIXED INCOME		425,000	425,000	.0
713448-EQ-7	PEPSICO INC		03/17/2020	BANC OF AMERICA/FIXED INCOME		4,996,450	5,000,000	.0
71817Z-CN-7	PHILIP MORRIS INTERNATIONAL INC		04/29/2020	GOLDMAN		4,478,040	4,500,000	.0
71953L-AA-9	PICASSO FINANCE SUB INC		10/06/2020	Various		582,375	560,000	4,832
731572-AB-9	RALPH LAUREN CORP		06/01/2020	BANC OF AMERICA/FIXED INCOME		2,969,850	3,000,000	.0
73179P-AM-8	AVIENT CORP		11/25/2020	Various		532,994	515,000	4,553
737446-AK-0	POST HOLDINGS INC		10/30/2020	Various		1,013,878	975,000	10,889
74112B-AK-1	PRESTIGE BRANDS INC		09/21/2020	Various		1,017,161	985,000	8,829
744573-AP-1	PUBLIC SERVICE ENTERPRISE GROUP INC		08/12/2020	GOLDMAN		2,993,250	3,000,000	.0
747262-AK-9	QVC INC		09/08/2020	Various		1,285,950	1,276,000	16,807
747262-AU-7	QVC INC		11/23/2020	CREDIT SUISSE SECURITIES (USA)		694,971	670,000	5,922
747525-BK-8	QUALCOMM INC		05/06/2020	JP Morgan Securities Inc.		11,951,520	12,000,000	.0
74819R-AP-1	QUEBECOR MEDIA INC	C	08/14/2020	Various		654,744	625,000	8,556
75419T-AA-1	RATTLER MIDSTREAM LP		07/09/2020	GOLDMAN		215,000	215,000	.0
75513E-AD-3	RAYTHEON TECHNOLOGIES CORP		05/14/2020	BANC OF AMERICA/FIXED INCOME		10,486,560	10,500,000	.0
759509-AF-9	RELIANCE STEEL & ALUMINUM CO		07/28/2020	JP MORGAN SECURITIES LLC		3,718,586	3,730,000	.0
759509-AG-7	RELIANCE STEEL & ALUMINUM CO		08/04/2020	Citigroup (SSB)		3,022,910	3,000,000	478

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761735-AT-6	REYNOLDS GROUP ISSUER LLC		02/26/2020	BARCLAYS CAPITAL INC		153,188	150,000	.918
776743-AM-8	ROPER TECHNOLOGIES INC		08/16/2020	WELLS FARGO SECURITIES LLC		2,996,040	3,000,000	.0
776743-AN-6	ROPER TECHNOLOGIES INC		08/18/2020	JP MORGAN SECURITIES LLC		3,495,100	3,500,000	.0
778296-AC-7	ROSS STORES INC		04/02/2020	JP Morgan Securities Inc.		11,943,840	12,000,000	.0
78388J-AV-8	SBA COMMUNICATIONS CORP		11/23/2020	Various		1,707,532	1,662,000	13,244
78403D-AP-5	SBATOW 201 2C - RMBS		07/08/2020	BARCLAYS CAPITAL INC		4,000,000	4,000,000	.0
78409V-AS-3	S&P GLOBAL INC		08/11/2020	MORGAN STANLEY CO		3,482,990	3,500,000	.0
78442F-EL-8	NAVIENT CORP		08/17/2020	BARCLAYS CAPITAL INC		46,800	45,000	.218
78442F-EQ-7	NAVIENT CORP		04/02/2020	BARCLAYS CAPITAL INC		176,475	195,000	.2,115
78472G-AA-7	SSL ROBOTICS LLC		12/17/2020	Various		721,514	635,000	11,127
785592-AW-6	SABINE PASS LIQUEFACTION LLC		07/21/2020	Various		1,312,268	1,150,000	9,781
797440-BZ-6	SAN DIEGO GAS & ELECTRIC CO		09/22/2020	MITSUBISHI UFJ SECURITIES		6,987,820	7,000,000	.0
80685X-AC-5	SCHLUMBERGER FINANCE CANADA LTD	C.	09/09/2020	MORGAN STANLEY & CO. LLC		5,992,800	6,000,000	.0
81180W-AH-4	SEAGATE HDD CAYMAN	C.	12/10/2020	Various		94,554	89,000	.153
81180W-AL-5	SEAGATE HDD CAYMAN	C.	04/27/2020	Stifel Nicolaus & Co.		133,534	130,000	2,012
81725W-AH-6	SENSATA TECHNOLOGIES BV	C.	03/17/2020	BANC OF AMERICA/FIXED INCOME		312,813	325,000	7,008
81727T-AA-6	SENSATA TECHNOLOGIES UK FINANCING CO PLC	C.	11/23/2020	Various		654,860	625,000	10,177
822582-CF-7	SHELL INTERNATIONAL FINANCE BV	C.	04/01/2020	BARCLAYS CAPITAL INC		4,989,000	5,000,000	.0
827048-AU-3	SILGAN HOLDINGS INC		07/08/2020	WELLS FARGO SECURITIES LLC		234,025	230,000	3,490
82967N-BE-7	SIRIUS XM RADIO INC		09/22/2020	Various		1,047,339	1,015,000	13,271
842587-DE-4	SOUTHERN CO		04/01/2020	Citigroup (SSB)		4,488,615	4,500,000	.0
845011-AC-9	SOUTHWEST GAS CORP		06/01/2020	US BANCORP INVESTMENTS INC.		3,994,960	4,000,000	.0
84762L-AS-4	SPECTRUM BRANDS INC		05/15/2020	PERSHING DIV OF DLJ SEC LNDING		35,547	35,000	.917
84762L-AU-9	SPECTRUM BRANDS INC		07/06/2020	Various		409,430	397,000	9,396
85172F-AS-8	SPRINGLEAF FINANCE CORP		05/12/2020	BARCLAYS CAPITAL INC		190,000	190,000	.0
852061-AS-9	SPRINT COMMUNICATIONS INC		02/18/2020	Various		772,045	713,000	10,844
85207U-AE-5	SPRINT CORP		06/18/2020	BARCLAYS CAPITAL INC		141,370	134,000	2,618
85207U-AF-2	SPRINT CORP		10/07/2020	Various		1,434,610	1,245,000	20,941
85207U-AH-8	SPRINT CORP		02/13/2020	Various		653,193	570,000	6,832
85572N-AA-6	STARS GROUP HOLDINGS BV	C.	11/20/2020	Various		2,240,386	2,093,000	16,329
858912-AF-5	STERICYCLE INC		11/19/2020	Various		611,371	591,000	13,643
864486-AH-8	SUBURBAN PROPANE PARTNERS LP		10/26/2020	Various		469,316	460,000	10,270
86614R-AL-1	SUMMIT MATERIALS LLC		07/28/2020	BANC OF AMERICA/FIXED INCOME		567,423	554,000	4,570
86765L-AL-1	SUNOCO LP		11/19/2020	Various		345,406	335,000	4,678
871503-AU-2	NORTONLIFELOCK INC		10/13/2020	Various		1,411,487	1,376,000	14,090
87240U-AQ-3	TCW 181R CR - CDO		07/16/2020	Bank of New York/Natixis, New		1,000,000	1,000,000	.0
87264A-AM-7	T-MOBILE USA INC		06/18/2020	RBC CAPITAL MARKETS		114,130	113,000	2,091
87264A-AQ-8	T-MOBILE USA INC		08/13/2020	BANC OF AMERICA/FIXED INCOME		153,450	150,000	3,050
87264A-BE-4	T-MOBILE USA INC		11/04/2020	BNP Paribas		1,705,260	1,500,000	3,391
87264A-BH-7	T-MOBILE USA INC		09/22/2020	BARCLAYS CAPITAL INC		1,539,885	1,500,000	8,713
87470L-AH-4	TALLGRASS ENERGY PARTNERS LP		09/11/2020	RBC CAPITAL MARKETS		70,000	70,000	.0
87612E-BL-9	TARGET CORP		03/26/2020	Citigroup (SSB)		3,993,360	4,000,000	.0
87901J-AF-2	TEGNA INC		11/20/2020	Various		399,781	395,000	.732
88023J-AD-8	TEMPO ACQUISITION LLC		12/15/2020	Various		494,045	482,000	2,701
88033G-CS-7	TENET HEALTHCARE CORP		12/04/2020	BARCLAYS CAPITAL INC		138,206	135,000	2,480
88033G-DE-7	TENET HEALTHCARE CORP		09/24/2020	Various		387,500	370,000	8,906
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC		08/07/2020	SEAPORT GROUP SECURITIES, LLC		5,309,550	5,000,000	67,264
88104L-AC-7	TERRAFORM POWER OPERATING LLC		11/10/2020	Stifel Nicolaus & Co.		443,275	425,000	5,168
88160R-AE-1	TESLA INC		12/17/2020	Various		479,956	460,000	8,008
882508-BJ-2	TEXAS INSTRUMENTS INC		04/24/2020	Citigroup (SSB)		3,246,425	3,250,000	.0
893647-AX-5	TRANSDIGM INC		12/15/2020	Various		578,768	580,000	15,879
893647-BK-2	TRANSDIGM INC		10/06/2020	Various		178,550	170,000	.140
89469A-AC-8	TREEHOUSE FOODS INC		03/10/2020	WELLS FARGO SECURITIES LLC		85,708	84,000	.374
896945-AA-0	TRIPADVISOR INC		10/13/2020	Various		530,117	519,000	2,435
89788J-AB-5	TRUIST BANK		03/09/2020	SUNTRUST ROBINSON HUMPHREY INC		7,924,960	8,000,000	.556
90290M-AC-5	US FOODS INC		12/08/2020	Various		668,319	637,000	4,182
90931G-AA-7	UNITED AIRLINES PASS THROUGH TRUST 2020-		10/20/2020	GOLDMAN		1,077,000	1,077,000	.0
911312-BY-1	UNITED PARCEL SERVICE INC		03/19/2020	BANK OF AMERICA SECURITIES		4,981,150	5,000,000	.0
911365-BE-3	UNITED RENTALS (NORTH AMERICA) INC		08/03/2020	BANC OF AMERICA/FIXED INCOME		331,700	310,000	7,083
91153L-AA-5	UNITED SHORE FINANCIAL SERVICES LLC		10/28/2020	UBS SECURITIES LLC		350,000	350,000	.0
914906-AS-1	UNIVISION COMMUNICATIONS INC		07/20/2020	JP MORGAN SECURITIES LLC		181,450	190,000	4,247
914906-AT-9	UNIVISION COMMUNICATIONS INC		04/21/2020	DEUTSCHE BANK SECURITIES, INC.		14,854	15,000	.0
91831A-AC-5	BAUSCH HEALTH COMPANIES INC	C.	11/30/2020	Various		940,033	913,000	11,600
91879Q-AL-3	VAIL RESORTS INC		11/03/2020	Various		253,506	250,000	1,728
91911K-AK-8	BAUSCH HEALTH COMPANIES INC	C.	08/31/2020	Various		1,094,955	1,084,000	15,028

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C	02/20/2020	Various		340,031	325,000	5,611
91911K-AP-7	BAUSCH HEALTH COMPANIES INC	C	06/10/2020	Various		428,660	365,000	16,639
92047W-AB-7	VALVOLINE INC		11/19/2020	Various		479,901	465,000	3,283
92047W-AF-8	VALVOLINE INC		05/11/2020	BANC OF AMERICA/FIXED INCOME		319,970	321,000	3,784
92343E-AF-9	VERISIGN INC		05/29/2020	Various		463,131	460,000	5,787
92343V-ER-1	VERIZON COMMUNICATIONS INC		01/28/2020	SUNTRUST ROBINSON HUMPHREY INC		861,023	750,000	11,634
92343V-FR-0	VERIZON COMMUNICATIONS INC		11/10/2020	BANC OF AMERICA/FIXED INCOME		7,764,510	7,800,000	0
92552V-AK-6	VIASAT INC		10/19/2020	Various		676,673	680,000	6,449
92564R-AC-9	VICI PROPERTIES LP		03/23/2020	Various		539,231	580,000	1,274
92866B-BN-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		11/17/2020	JP MORGAN SECURITIES LLC		1,907,205	1,914,000	0
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC		06/03/2020	Citigroup (SSB)		2,672,125	2,500,000	958
95000U-2H-5	WELLS FARGO & CO		01/22/2020	WELLS FARGO SECURITIES LLC		15,110,400	15,000,000	84,210
95000U-2K-8	WELLS FARGO & CO		02/04/2020	WELLS FARGO SECURITIES LLC		9,000,000	9,000,000	0
95000U-2S-1	WELLS FARGO & CO		05/28/2020	WELLS FARGO SECURITIES LLC		3,023,370	3,000,000	0
95040Q-AL-8	WELLTOWER INC		09/01/2020	Various		1,267,975	1,250,000	3,724
95081Q-AN-4	WESCO DISTRIBUTION INC		05/29/2020	BARCLAYS CAPITAL INC		335,000	335,000	0
958102-AM-7	WESTERN DIGITAL CORP		12/03/2020	Various		313,685	286,000	4,154
962178-AN-9	TRI POINTE GROUP INC		12/08/2020	Various		398,963	365,000	8,462
983793-AD-2	XPO LOGISTICS INC		10/13/2020	Bank of New York Mellon		89,396	89,000	1,928
983793-AG-5	XPO LOGISTICS INC		10/20/2020	UBS SECURITIES LLC		292,153	274,000	3,399
983793-AH-3	XPO LOGISTICS INC		11/13/2020	Various		825,000	810,000	556
98625D-AA-8	YLO 7 A1 - CDO	C	03/02/2020	BARCLAYS CAPITAL INC		1,002,500	1,000,000	3,162
988498-AM-3	YUM! BRANDS INC		10/22/2020	Various		534,325	480,000	14,748
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						823,604,390	814,420,660	2,044,659
464288-64-6	ISHARES-SHT-TRM CORP BD		06/01/2020	Jane Street	0.000	6,512,949	0	0
464288-64-6	ISHARES-SHT-TRM CORP BD		07/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	0.000	53,003,905	0	0
8099999. Subtotal - Bonds - SVO Identified Funds						59,516,854	0	0
8399997. Total - Bonds - Part 3						1,440,174,798	1,371,521,402	2,208,790
8399998. Total - Bonds - Part 5						1,043,241,581	995,113,000	1,225,897
8399999. Total - Bonds						2,483,416,379	2,366,634,402	3,434,687
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
FHLBCH-11-3	FHLBC B-2		06/29/2020	Unknown	100.000	10,000		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						10,000	XXX	0
9799997. Total - Common Stocks - Part 3						10,000	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						10,000	XXX	0
9899999. Total - Preferred and Common Stocks						10,000	XXX	0
9999999 - Totals						2,483,426,379	XXX	3,434,687

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
36179R-BW-8	G2 MA2753 - RMBS		12/01/2020	Paydown		692,781	692,781	718,976	.0	.0	(26,196)	.0	(26,196)	.0	692,781	.0	.0	.0	10,274	04/20/2045
912828-4V-9	UNITED STATES TREASURY		04/08/2020	BNYM/PIERPONT SEC		39,053,438	33,000,000	33,061,875	33,054,493	.0	(1,516)	.0	(1,516)	.0	33,052,977	.0	6,000,460	6,000,460	615,124	08/15/2028
912828-5U-0	UNITED STATES TREASURY		03/18/2020	DEUTSCHE BANK SECURITIES, INC.		13,072,109	12,200,000	12,241,590	12,234,271	.0	(1,757)	.0	(1,757)	.0	12,232,514	.0	839,595	839,595	69,505	12/31/2023
912828-6A-3	UNITED STATES TREASURY		03/20/2020	DEUTSCHE BANK SECURITIES, INC.		18,819,531	17,000,000	17,052,969	17,046,769	.0	(1,601)	.0	(1,601)	.0	17,045,168	.0	1,774,363	1,774,363	286,875	01/31/2026
912828-6B-1	UNITED STATES TREASURY		03/20/2020	Various		27,263,235	24,415,000	24,504,649	24,499,336	.0	(1,471)	.0	(1,471)	.0	24,497,864	.0	2,765,370	2,765,370	356,743	02/15/2029
912828-6F-2	UNITED STATES TREASURY		03/30/2020	Various		47,270,410	42,500,000	42,662,402	42,646,588	.0	(5,657)	.0	(5,657)	.0	42,640,931	.0	4,629,479	4,629,479	611,923	02/28/2026
912828-7G-9	UNITED STATES TREASURY		03/20/2020	Various		31,028,153	31,000,000	30,983,784	30,984,852	.0	1,551	.0	1,551	.0	30,986,403	.0	41,750	41,750	167,845	07/31/2021
912828-L6-5	UNITED STATES TREASURY		09/30/2020	Maturity @ 100.00 JP MORGAN SECURITIES LLC		1,800,000	1,800,000	1,803,051	.0	.0	(477)	.0	(477)	.0	1,800,000	.0	.0	.0	24,724	09/30/2020
912828-X8-8	UNITED STATES TREASURY		08/04/2020	Various		27,468,879	24,225,000	24,562,714	24,483,603	.0	(19,333)	.0	(19,333)	.0	24,464,270	.0	3,004,609	3,004,609	415,873	05/15/2027
912828-X9-6	UNITED STATES TREASURY		05/15/2020	Maturity @ 100.00		1,270,000	1,270,000	1,271,643	1,270,208	.0	(208)	.0	(208)	.0	1,270,000	.0	.0	.0	9,525	05/15/2020
912828-YM-6	UNITED STATES TREASURY		04/07/2020	BNYM/PIERPONT SEC		1,995,520	1,900,000	1,889,461	1,889,666	.0	559	.0	559	.0	1,890,225	.0	105,294	105,294	12,527	10/31/2024
912828-YN-4	UNITED STATES TREASURY		07/16/2020	Various		14,536,253	14,500,000	14,520,324	14,520,290	.0	(3,932)	.0	(3,932)	.0	14,516,358	.0	19,896	19,896	110,534	10/31/2021
912828-YQ-7	UNITED STATES TREASURY		08/13/2020	JP MORGAN SECURITIES LLC		805,254	750,000	739,922	740,102	.0	847	.0	847	.0	740,949	.0	64,305	64,305	9,604	10/31/2026
912828-YS-3	UNITED STATES TREASURY		03/04/2020	BARCLAYS CAPITAL INC FIXED INC		10,666,797	10,000,000	9,857,422	9,857,459	.0	2,352	.0	2,352	.0	9,859,811	.0	806,986	806,986	53,365	11/15/2029
912828-YU-8	UNITED STATES TREASURY		08/13/2020	JP MORGAN SECURITIES LLC		6,443,906	6,000,000	5,960,625	5,960,961	.0	3,311	.0	3,311	.0	5,964,273	.0	479,634	479,634	68,730	11/30/2026
912828-YW-4	UNITED STATES TREASURY		01/07/2020	JP MORGAN SECURITIES LLC		19,032,910	19,000,000	19,011,133	19,011,123	.0	(111)	.0	(111)	.0	19,011,012	.0	21,899	21,899	23,898	12/15/2022
912828-YY-0	UNITED STATES TREASURY		04/06/2020	Various		28,608,574	27,330,000	27,592,779	15,042,165	.0	(7,997)	.0	(7,997)	.0	27,584,758	.0	1,023,815	1,023,815	88,662	12/31/2024
912828-YZ-7	UNITED STATES TREASURY		01/09/2020	Various		6,008,828	6,000,000	6,005,391	6,005,383	.0	(54)	.0	(54)	.0	6,005,330	.0	3,498	3,498	2,232	12/31/2021
912828-ZF-0	UNITED STATES TREASURY		08/24/2020	JP MORGAN SECURITIES LLC		940,099	930,000	936,103	.0	.0	(400)	.0	(400)	.0	935,704	.0	4,396	4,396	1,868	03/31/2025
912828-ZK-9	UNITED STATES TREASURY		12/14/2020	HSBC SECURITIES WELLS FARGO SECURITIES LLC		1,801,680	1,800,000	1,801,354	.0	.0	(343)	.0	(343)	.0	1,801,011	.0	669	669	2,617	04/30/2022
912828-ZM-5	UNITED STATES TREASURY		12/30/2020	LLC		2,105,411	2,105,000	2,103,191	.0	.0	560	.0	560	.0	2,103,751	.0	1,660	1,660	1,759	04/30/2022
912828-ZR-4	UNITED STATES TREASURY		11/18/2020	Unknown		24,974	25,000	24,967	.0	.0	7	.0	7	.0	24,974	.0	.0	.0	15	05/31/2022
912828-ZW-3	UNITED STATES TREASURY		08/19/2020	JP MORGAN SECURITIES LLC		8,195,195	8,200,000	8,186,227	.0	.0	233	.0	233	.0	8,186,460	.0	8,736	8,736	2,841	06/30/2025
91282C-AS-0	UNITED STATES TREASURY		12/30/2020	Various		3,999,405	4,000,000	4,000,076	.0	.0	(5)	.0	(5)	.0	4,000,072	.0	(666)	(666)	957	10/31/2022
91282C-AT-8	UNITED STATES TREASURY		11/12/2020	HSBC SECURITIES		9,928,906	10,000,000	9,942,969	.0	.0	438	.0	438	.0	9,943,407	.0	(14,501)	(14,501)	1,105	10/31/2025
91362*-AA-9	THE BUREAU OF THE PUBLIC DEBT		09/30/2020	Adjustment		23,507,000	23,507,000	23,507,000	23,507,000	.0	.0	.0	.0	.0	23,507,000	.0	.0	.0	.0	12/12/2023
0599999. Subtotal - Bonds - U.S. Governments						346,339,248	324,149,781	324,942,595	284,554,748	.0	(61,199)	.0	(61,199)	.0	324,758,002	.0	21,581,247	21,581,247	2,949,125	XXX
452152-F9-7	ILL INDIS ST		02/01/2020	Maturity @ 100.00		2,010,000	2,010,000	2,131,103	2,014,443	.0	(4,443)	.0	(4,443)	.0	2,010,000	.0	.0	.0	50,250	02/01/2020
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,010,000	2,010,000	2,131,103	2,014,443	.0	(4,443)	.0	(4,443)	.0	2,010,000	.0	.0	.0	50,250	XXX
167484-QS-6	CHICAGO ILL		05/26/2020	JP MORGAN SECURITIES LLC		772,720	1,000,000	715,210	764,706	.0	23,107	.0	23,107	.0	787,813	.0	(15,093)	(15,093)	.0	01/01/2027
24879P-NS-7	DENTON CNTY TEX FRESH WTR SUPPLY DIST NO		02/15/2020	Maturity @ 100.00		240,000	240,000	254,462	240,751	.0	(751)	.0	(751)	.0	240,000	.0	.0	.0	4,800	02/15/2020
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,012,720	1,240,000	969,672	1,005,457	.0	22,356	.0	22,356	.0	1,027,813	.0	(15,093)	(15,093)	4,800	XXX
033177-XV-3	ANCHORAGE ALASKA ELEC UTIL REV		05/12/2020	JANNEY MONTGOMERY SCOTT INC		2,509,800	2,500,000	2,547,700	2,500,000	.0	.0	.0	.0	.0	2,500,000	.0	9,800	9,800	74,233	12/01/2039
04052B-CN-2	ARIZONA INDL DEV AUTH REV		05/21/2020	Call @ 100.00		50,000	50,000	49,927	.0	.0	24	.0	24	.0	49,951	.0	.50	.50	2,250	07/01/2022
052409-DC-0	AUSTIN TEX CONVENTION ENTERPRISES INC CO		04/30/2020	CITIGROUP GLOBAL MARKETS INC.		500,000	500,000	554,730	517,066	.0	(5,651)	.0	(5,651)	.0	511,415	.0	(11,415)	(11,415)	20,833	01/01/2021
118217-CY-2	BUCKEYE OHIO TOB SETTLEMENT FING AUTH		11/12/2020	Call @ 100.00		760,000	760,000	758,860	.0	.0	40	.0	40	.0	758,881	.0	1,119	1,119	2,415	06/01/2029
121342-PU-7	BURKE CNTY GA DEV AUTH POLLUTN CTL REV		05/07/2020	JP MORGAN SECURITIES LLC		448,682	450,000	450,000	450,000	.0	.0	.0	.0	.0	450,000	.0	(1,319)	(1,319)	6,188	10/01/2032
154871-CJ-4	CENTRAL PLAINS ENERGY PROJ NEB GAS PROJ		05/26/2020	GOLDMAN NATL FINANCIAL SERVICES CORP (NFS)		1,882,290	1,500,000	1,824,870	1,798,219	.0	(13,821)	.0	(13,821)	.0	1,784,398	.0	97,892	97,892	93,125	09/01/2033
167593-VL-3	CHICAGO ILL O HARE INTL ARPT REV		05/13/2020	BB&T SECURITIES, LLC		2,840,725	2,500,000	2,972,300	2,852,322	.0	(20,344)	.0	(20,344)	.0	2,831,977	.0	8,748	8,748	109,028	01/01/2029
16768T-JJ-4	CHICAGO ILL SALES TAX REV		05/20/2020	PERSHING DIV OF DLJ SEC		1,071,980	1,000,000	1,050,420	1,024,663	.0	(4,679)	.0	(4,679)	.0	1,019,984	.0	51,996	51,996	44,583	01/01/2041
16768T-JU-9	CHICAGO ILL SALES TAX REV		05/07/2020	LNDING		1,071,490	1,000,000	1,109,960	1,052,918	.0	(9,361)	.0	(9,361)	.0	1,043,557	.0	27,933	27,933	43,056	01/01/2022

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
20282E-AG-1	COMMONWEALTH FING AUTH PA TOB MASTER SET		.05/13/2020	PNC SECURITIES CORP.		2,928,375	2,500,000	2,811,400	2,748,250	0	(12,909)	0	(12,909)	0	2,735,341	0	193,034	193,034	56,944	.06/01/2026
249182-KN-5	DENVER COLO CITY & CNTY ARPT REV		.05/12/2020	MESROW FINANCIAL INC.		1,176,040	1,000,000	1,155,940	1,136,273	0	(5,668)	0	(5,668)	0	1,130,605	0	45,435	45,435	24,861	.11/15/2028
249182-LL-8	DENVER COLO CITY & CNTY ARPT REV		.05/21/2020	RBC CAPITAL MARKETS JP MORGAN SECURITIES		1,082,610	1,000,000	1,011,710	1,011,383	0	(392)	0	(392)	0	1,009,990	0	72,620	72,620	19,444	.12/01/2037
311450-FP-0	FARMINGTON N MEX POLLUTN CTL REV		.05/07/2020	LLC		1,960,000	2,000,000	1,981,190	1,984,440	0	2,228	0	2,228	0	1,986,668	0	(26,668)	(26,668)	18,889	.06/01/2040
345651-AG-8	FOREST GROVE ORE STUDENT HSG REV		.03/01/2020	Maturity @ 100.00		955,000	955,000	1,001,757	958,231	0	(3,231)	0	(3,231)	0	955,000	0	0	0	19,100	.03/01/2020
36005G-AX-1	FULTON CNTY GA DEV AUTH HOSP REV		.05/26/2020	BARCLAYS CAPITAL INC NATL FINANCIAL SERVICES		1,107,440	1,000,000	1,124,830	1,103,550	0	(9,766)	0	(9,766)	0	1,093,785	0	13,655	13,655	57,917	.04/01/2047
437887-GS-5	HOMEWOOD ALA EDL BLDG AUTH REV		.05/07/2020	CORP (NFS)		1,002,600	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	2,600	2,600	9,346	.12/01/2022
442348-4S-4	HOUSTON TEX ARPT SYS REV		.05/05/2020	Stifel Nicolaus & Co. JP MORGAN SECURITIES		1,244,981	1,210,000	1,352,248	1,267,828	0	(13,333)	0	(13,333)	0	1,254,495	0	(9,513)	(9,513)	51,425	.07/01/2025
442348-4U-9	HOUSTON TEX ARPT SYS REV		.05/05/2020	LLC		569,230	555,000	618,098	580,680	0	(5,918)	0	(5,918)	0	574,762	0	(5,532)	(5,532)	23,588	.07/01/2026
44244C-GN-1	HOUSTON TEX UTIL SYS REV		.05/07/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC. JP MORGAN SECURITIES		3,669,000	3,000,000	3,634,860	3,490,167	0	(23,693)	0	(23,693)	0	3,466,473	0	202,527	202,527	73,333	.11/15/2030
452022-BF-2	ILLINOIS FIN AUTH CHARTER SCH REV		.05/26/2020	LLC		1,555,800	1,500,000	1,597,185	1,580,093	0	(3,480)	0	(3,480)	0	1,576,614	0	(20,814)	(20,814)	36,875	.12/01/2037
45203H-E7-3	ILLINOIS FIN AUTH REV		.05/05/2020	Jefferies		2,481,511	2,125,000	2,340,603	2,297,224	0	(12,257)	0	(12,257)	0	2,284,967	0	196,544	196,544	81,458	.08/01/2033
45204E-VJ-4	ILLINOIS FIN AUTH REV		.08/01/2020	Maturity @ 100.00		250,000	250,000	249,808	249,959	0	.41	0	.41	0	250,000	0	0	0	8,375	.08/01/2020
452143-FE-5	ILLINOIS SPORTS FACS AUTH		.05/21/2020	MORGAN STANLEY CO		2,157,380	2,000,000	2,226,920	2,156,048	0	(13,058)	0	(13,058)	0	2,142,990	0	14,390	14,390	46,958	.06/15/2032
452227-DN-8	ILLINOIS ST SALES TAX REV		.06/15/2020	Maturity @ 100.00		435,000	435,000	474,176	441,652	0	(6,652)	0	(6,652)	0	435,000	0	0	0	10,875	.06/15/2020
452227-EM-9	ILLINOIS ST SALES TAX REV		.05/07/2020	CITIGROUP GLOBAL MARKETS INC.		599,904	600,000	638,118	606,472	0	(5,108)	0	(5,108)	0	601,365	0	(1,461)	(1,461)	9,733	.06/15/2020
45506D-TJ-4	INDIANA ST FIN AUTH REV		.05/21/2020	OPPENHEIMER & CO. INC.		2,355,320	2,000,000	2,417,600	2,304,863	0	(20,578)	0	(20,578)	0	2,284,284	0	71,036	71,036	86,042	.02/01/2030
469466-FH-4	JACKSONVILLE FLA PORT AUTH REV		.05/21/2020	MORGAN STANLEY CO		2,824,250	2,500,000	2,824,600	2,786,560	0	(11,176)	0	(11,176)	0	2,775,384	0	48,866	48,866	71,181	.11/01/2048
469480-AP-2	JACKSONVILLE ALA PUB EDL BLDG AUTH HIGH		.11/04/2020	Call @ 100.00		30,000	30,000	33,846	33,086	0	(335)	0	(335)	0	32,751	0	(2,751)	(2,751)	1,500	.07/01/2044
474176-KG-8	JEFFERSON LA SALES TAX DIST SPL SALES TA		.05/12/2020	FENNER & SMITH INC. CITIGROUP GLOBAL		1,192,950	1,000,000	1,183,980	1,147,620	0	(6,109)	0	(6,109)	0	1,141,511	0	51,439	51,439	22,639	.12/01/2033
484503-BY-2	KANKAKEE RIV MET AGY ILL SEW TREATMENT F		.05/07/2020	MARKETS INC. Belle Haven		1,397,058	1,240,000	1,456,206	1,395,917	0	(9,872)	0	(9,872)	0	1,386,045	0	11,013	11,013	32,722	.05/01/2025
491501-EL-2	KENTUCKY ST MUN PIWR AGY PIWR SYS REV		.05/26/2020	Investments, LP		1,153,350	1,000,000	1,146,410	1,119,209	0	(12,420)	0	(12,420)	0	1,106,788	0	46,562	46,562	62,083	.09/01/2032
542690-RC-9	LONG ISLAND PIWR AUTH N Y ELEC SYS REV		.05/07/2020	BARCLAYS CAPITAL INC		3,563,040	3,000,000	3,616,620	3,472,519	0	(23,488)	0	(23,488)	0	3,449,031	0	114,009	114,009	104,167	.09/01/2029
567656-EC-3	MARIETTA GA DEV AUTH REV		.10/09/2020	Call @ 100.00		140,000	140,000	141,081	140,634	0	(178)	0	(178)	0	140,457	0	(457)	(457)	4,781	.11/01/2022
57947P-CZ-1	MCCLAIN CNTY OKLA ECONOMIC DEV AUTH EDL		.05/21/2020	PERSHING DIV OF DLJ SEC LNDING		1,784,350	1,490,000	1,692,938	1,665,102	0	(6,978)	0	(6,978)	0	1,658,124	0	126,225	126,225	54,840	.09/01/2033
584521-EM-6	MEDICAL CTR HOSP AUTH GA REV ANTIC CTF		.05/12/2020	BARCLAYS CAPITAL INC JP MORGAN SECURITIES		2,098,140	2,000,000	2,096,400	2,059,882	0	(8,184)	0	(8,184)	0	2,051,698	0	46,442	46,442	76,646	.08/01/2022
586111-NC-6	MEMPHIS-SHELBY CNTY TENN ARPT AUTH ARPT		.05/21/2020	LLC JP MORGAN SECURITIES		2,759,175	2,500,000	2,800,825	2,765,690	0	(10,855)	0	(10,855)	0	2,754,835	0	4,340	4,340	112,847	.07/01/2043
592247-J7-6	METROPOLITAN PIER & EXPOSITION AUTH ILL		.05/21/2020	LLC		614,560	1,000,000	550,480	591,634	0	20,762	0	20,762	0	612,396	0	2,164	2,164	0	.12/15/2031
59259N-2G-7	METROPOLITAN TRANSN AUTH N Y DEDICATED T		.05/07/2020	Jefferies		2,593,637	2,275,000	2,892,162	2,749,391	0	(23,255)	0	(23,255)	0	2,726,136	0	(132,500)	(132,500)	58,392	.11/15/2027
593338-AT-3	MIAMI DADE CNTY FLA EXPWY AUTH TOLL SYS		.05/07/2020	LLC		2,853,075	2,500,000	2,973,000	2,860,856	0	(18,483)	0	(18,483)	0	2,842,373	0	10,702	10,702	107,639	.07/01/2029
594477-EA-7	MICHIGAN FIN AUTH REV		.09/02/2020	Call @ 100.00 JP MORGAN SECURITIES		240,000	240,000	242,678	242,073	0	(540)	0	(540)	0	241,532	0	(1,532)	(1,532)	7,275	.10/01/2022
594615-FG-6	MICHIGAN ST BLDG AUTH REV		.05/07/2020	LLC		1,211,940	1,000,000	1,222,120	1,167,153	0	(8,920)	0	(8,920)	0	1,158,233	0	53,707	53,707	28,611	.04/15/2026
61204K-HV-6	MONTANA FAC FIN AUTH REV		.01/01/2020	Call @ 100.00		2,345,000	2,345,000	2,461,007	2,345,000	0	0	0	0	0	2,345,000	0	0	0	55,694	.01/01/2040
62476R-AA-3	MTA HUDSON RAIL YARDS TR OBLIGS REV		.03/27/2020	Call @ 100.00		1,200,000	1,200,000	1,262,508	1,200,000	0	0	0	0	0	1,200,000	0	0	0	21,038	.11/15/2046
641454-AA-1	NEVADA ST DEPT BUSINESS & IND CHATER SCH		.06/16/2020	Call @ 100.00		100,000	100,000	99,741	99,857	0	.29	0	.29	0	99,886	0	114	114	1,953	.07/15/2022
64542Q-AQ-6	NEW HOPE CULTURAL ED FACS FIN CORP TEX E		.07/03/2020	Call @ 100.00		125,000	125,000	125,650	125,289	0	(110)	0	(110)	0	125,179	0	(179)	(179)	4,531	.08/15/2022
64577B-D5-0	NEW JERSEY ECONOMIC DEV AUTH REV		.05/26/2020	BARCLAYS CAPITAL INC NATL FINANCIAL SERVICES		1,020,810	1,000,000	1,101,320	1,056,672	0	(20,259)	0	(20,259)	0	1,036,413	0	(15,603)	(15,603)	53,750	.11/01/2021
645918-B8-5	NEW JERSEY ECONOMIC DEV AUTH REV		.05/13/2020	CORP (NFS) NATL FINANCIAL SERVICES		1,024,080	1,000,000	1,080,710	1,028,178	0	(8,836)	0	(8,836)	0	1,019,343	0	4,737	4,737	35,278	.09/01/2022
646136-E8-0	NEW JERSEY ST TRANSN TR FD AUTH		.05/04/2020	CORP (NFS)		2,211,218	2,105,000	2,289,882	2,179,517	0	(17,401)	0	(17,401)	0	2,162,116	0	49,102	49,102	43,284	.06/15/2024
647377-AP-5	NEW MEXICO ST HOSP EQUIP LN COUNCIL FIRS		.06/04/2020	Call @ 100.00		420,000	420,000	419,412	419,489	0	.99	0	.99	0	419,587	0	413	413	8,252	.07/01/2022
64971W-F8-8	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		.04/21/2020	NATL FINANCIAL SERVICES CORP (NFS)		4,151,120	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	151,120	151,120	80,347	.02/01/2026

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
64971X-BJ-6	NEW YORK N Y CITY TRANSITIONAL FIN AUTH .....		.01/30/2020	RAYMOND JAMES & ASSOCIATES		15,372,764	14,770,000	14,768,671	14,768,844	0	.21	0	.21	0	14,768,865	0	.603,898	.603,898	.200,864	.08/01/2024
64972F-PL-4	NEW YORK N Y CITY MUN WTR FIN AUTH WTR & .....		.04/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	.5,111	.06/15/2035
650116-CJ-3	NEW YORK TRANSN DEV CORP SPL FAC REV .....		.03/27/2020	MARKETS INC.		1,486,965	1,500,000	1,685,640	1,658,075	0	(4,279)	0	(4,279)	0	1,653,796	0	(166,831)	(166,831)	.56,250	.01/01/2030
66285W-UY-0	NORTH TEX TWY AUTH REV .....		.05/21/2020	Jefferies CITIGROUP GLOBAL		1,179,560	1,000,000	1,157,000	1,127,594	0	(5,668)	0	(5,668)	0	1,121,926	0	.57,634	.57,634	.45,139	.01/01/2043
66528P-BC-1	NORTHERN IND COMMUTER TRANSN DIST IND RE .....		.05/07/2020	MARKETS INC.		3,694,373	3,250,000	3,610,425	3,554,923	0	(15,238)	0	(15,238)	0	3,539,686	0	.154,687	.154,687	.139,931	.07/01/2041
709224-HE-2	PENNSYLVANIA ST TPK COMMN TPK REV .....		.05/12/2020	MARKETS INC.		2,315,700	2,000,000	2,388,740	2,280,921	0	(17,941)	0	(17,941)	0	2,262,980	0	.52,720	.52,720	.45,278	.12/01/2027
71323M-DR-0	PEORIA ILL PUB BLDG COMMN SCH DIST FACS .....		.05/07/2020	BNY CAPITAL MARKETS, INC.		1,058,380	1,000,000	1,125,710	1,058,805	0	(10,830)	0	(10,830)	0	1,047,974	0	.10,406	.10,406	.22,222	.12/01/2021
723161-GX-7	PINELLAS CNTY FLA EDL FACS AUTH REV .....		.05/21/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		2,566,250	2,500,000	2,711,050	2,620,072	0	(16,742)	0	(16,742)	0	2,603,329	0	(37,079)	(37,079)	.85,677	.10/01/2030
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA SPORTS & .....		.10/05/2020	Various		600,000	600,000	600,000	0	0	0	0	0	0	600,000	0	0	0	.325	.11/01/2039
735389-DB-8	PORT SEATTLE WASH REV .....		.05/26/2020	MORGAN STANLEY CO		1,705,380	1,500,000	1,685,895	1,665,294	0	(15,480)	0	(15,480)	0	1,649,814	0	.55,566	.55,566	.80,625	.05/01/2037
74442E-BZ-2	PUBLIC FIN AUTH WIS ED REV .....		.05/11/2020	Call @ 100.00		105,000	105,000	107,460	106,903	0	(357)	0	(357)	0	106,547	0	(1,547)	(1,547)	.6,300	.07/01/2027
74526Q-EL-2	PUERTO RICO ELEC PWR AUTH PWR REV .....		.07/01/2020	Maturity @ 100.00 JP MORGAN SECURITIES		1,000,000	1,000,000	1,041,750	1,000,000	0	0	0	0	0	1,000,000	0	0	0	.50,000	.07/01/2020
751073-KK-2	RALEIGH DURHAM N C ARPT AUTH ARPT REV .....		.05/05/2020	LLC PERSHING DIV OF DLJ SEC		1,823,497	1,615,000	1,922,012	1,835,913	0	(13,632)	0	(13,632)	0	1,822,281	0	.1,215	.1,215	.41,721	.05/01/2026
751073-KL-0	RALEIGH DURHAM N C ARPT AUTH ARPT REV .....		.05/05/2020	LNDING JP MORGAN SECURITIES		1,269,986	1,135,000	1,343,227	1,284,971	0	(9,234)	0	(9,234)	0	1,275,737	0	(5,752)	(5,752)	.29,321	.05/01/2027
751073-KM-8	RALEIGH DURHAM N C ARPT AUTH ARPT REV .....		.05/05/2020	LLC		1,117,590	1,000,000	1,183,950	1,132,477	0	(8,158)	0	(8,158)	0	1,124,319	0	(6,729)	(6,729)	.25,833	.05/01/2028
75913T-JK-1	REGIONAL TRANSN DIST COLO CTFS PARTN .....		.05/07/2020	BARCLAYS CAPITAL INC		4,381,214	3,830,000	4,555,134	4,354,380	0	(32,686)	0	(32,686)	0	4,321,694	0	.59,519	.59,519	.85,111	.06/01/2027
759861-DQ-7	RENO NEV SALES TAX REV .....		.05/26/2020	MORGAN STANLEY CO		534,270	500,000	563,160	555,365	0	(2,151)	0	(2,151)	0	553,214	0	(18,944)	(18,944)	.12,292	.06/01/2038
88283L-HJ-3	TEXAS TRANSN COMMN ST HWY FD REV .....		.04/01/2020	MORGAN STANLEY CO		11,913,500	10,000,000	12,061,200	12,051,838	0	(43,553)	0	(43,553)	0	12,008,285	0	(94,785)	(94,785)	.261,777	.04/01/2030
93978H-WJ-0	WASHINGTON ST HEALTH CARE FACS AUTH REV .....		.05/07/2020	MARKETS INC.		1,096,150	1,000,000	1,199,400	1,193,043	0	(6,378)	0	(6,378)	0	1,186,665	0	(90,515)	(90,515)	.36,111	.08/01/2039
976596-BB-1	WISCONSIN CTR DIST WIS APPROPRIATION REV .....		.05/21/2020	Stifel Nicolaus & Co.		2,405,700	2,200,000	2,305,248	2,287,556	0	(4,892)	0	(4,892)	0	2,282,664	0	.123,036	.123,036	.39,356	.12/15/2034
3199999. Subtotal - Bonds - U.S. Special Revenues						130,744,188	119,505,000	132,084,419	127,749,526	0	(561,273)	0	(561,273)	0	128,547,095	0	2,197,093	2,197,093	3,349,565	XXX
00130H-BT-1	AES CORP .....		.05/26/2020	Adjustment		237,482	235,000	239,406	237,990	0	(1,188)	0	(1,188)	0	236,802	0	.680	.680	.6,365	.05/15/2023
00130H-CA-1	AES CORP .....		.05/27/2020	Adjustment		512,375	500,000	498,640	499,055	0	.118	0	.118	0	499,173	0	.13,202	.13,202	.16,250	.03/15/2023
00164V-AC-7	AMC NETWORKS INC .....		.02/05/2020	Call @ 100.79		167,315	166,000	168,283	167,254	0	(224)	0	(224)	0	167,030	0	.285	.285	0	.12/15/2022
00175P-AA-1	AMN HEALTHCARE INC .....		.11/04/2020	Various		597,815	585,000	608,025	606,027	0	(6,238)	0	(6,238)	0	599,789	0	(14,789)	(14,789)	.43,487	.10/01/2024
00206R-CT-7	AT&T INC .....		.11/19/2020	MARKETAXESS CORPORATION		738,854	635,000	677,160	675,840	0	(5,800)	0	(5,800)	0	670,041	0	.68,814	.68,814	.33,179	.02/17/2026
00206R-DC-3	AT&T INC .....		.11/17/2020	Various		947,679	845,000	879,375	869,142	0	(3,874)	0	(3,874)	0	865,268	0	.82,412	.82,412	.35,818	.04/01/2024
00206R-DQ-2	AT&T INC .....		.11/27/2020	Adjustment		280,157	235,000	234,657	234,699	0	.34	0	.34	0	234,733	0	.45,424	.45,424	.13,481	.03/01/2027
00206R-GD-8	AT&T INC .....		.07/29/2020	Adjustment		306,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	.6,000	.6,000	.4,594	.06/12/2024
00206R-GL-0	AT&T INC .....		.11/30/2020	Adjustment		95,090	80,000	79,225	79,286	0	.70	0	.70	0	79,356	0	.15,734	.15,734	.5,261	.02/15/2028
00206R-HP-0	AT&T INC .....		.05/21/2020	BNP Paribas		8,197,650	7,500,000	7,799,250	7,763,598	0	(25,172)	0	(25,172)	0	7,738,426	0	.459,224	.459,224	.135,844	.12/15/2023
00206R-HW-5	AT&T INC .....		.08/25/2020	Citigroup (SSB) MERRILL LYNCH PIERCE		455,180	400,000	408,743	408,162	0	(696)	0	(696)	0	407,466	0	.47,714	.47,714	.15,707	.02/15/2027
00287Y-AL-3	ABBVIE INC .....		.03/24/2020	FENNER & SMITH INC.		4,446,225	4,500,000	4,427,190	4,443,443	0	4,439	0	4,439	0	4,447,882	0	(1,657)	(1,657)	.50,750	.11/06/2022
00287Y-BX-6	ABBVIE INC .....		.12/01/2020	GOLDMAN		565,810	500,000	499,875	499,876	0	.11	0	.11	0	499,887	0	.65,923	.65,923	.16,533	.11/21/2029
00404A-AE-9	ACADIA HEALTHCARE LLC .....		.05/18/2020	US Bank PERSHING DIV OF DLJ SEC		483,788	485,000	490,684	485,000	0	0	0	0	0	485,000	0	(1,213)	(1,213)	.20,217	.03/15/2021
00404A-AM-1	ACADIA HEALTHCARE COMPANY INC .....		.05/18/2020	LNDING		110,287	110,000	107,800	108,153	0	.149	0	.149	0	108,302	0	.1,986	.1,986	.5,144	.03/01/2024
00508X-AF-1	ENERPAC TOOL GROUP CORP .....		.06/15/2020	Call @ 100.00		500,000	500,000	511,250	502,152	0	(2,152)	0	(2,152)	0	500,000	0	0	0	.14,063	.06/15/2022
00724P-AD-1	ADOBE INC .....		.12/02/2020	MORGAN STANLEY CO		1,867,692	1,725,000	1,791,171	0	0	(3,525)	0	(3,525)	0	1,787,646	0	.80,046	.80,046	.33,173	.02/01/2030
00790X-AA-9	ADVANCED DISPOSAL SERVICES INC .....		.11/30/2020	Call @ 100.00		508,924	495,000	520,369	514,994	0	(6,356)	0	(6,356)	0	508,639	0	(13,639)	(13,639)	.42,928	.11/15/2024
00912X-AT-1	AIR LEASE CORP .....		.03/04/2020	TORONTO DOMINION SECS USA INC		206,936	200,000	191,436	192,881	0	.318	0	.318	0	193,199	0	.13,737	.13,737	.2,850	.09/15/2023
00912X-AV-6	AIR LEASE CORP .....		.02/26/2020	RBC CAPITAL MARKETS		371,749	350,000	338,706	339,537	0	.197	0	.197	0	339,734	0	.32,015	.32,015	.5,181	.04/01/2027

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
00912X-AX-2	AIR LEASE CORP		03/04/2020	US BANCORP INVESTMENTS INC.		511,910	500,000	490,855	492,439	0	424	0	424	0	492,864	0	19,046	19,046	8,823	01/15/2023
00912X-BA-1	AIR LEASE CORP		02/26/2020	RBC CAPITAL MARKETS TORONTO DOMINION SECS		183,407	175,000	165,844	166,970	0	221	0	221	0	167,191	0	16,216	16,216	2,796	03/01/2025
00912X-BC-7	AIR LEASE CORP		03/04/2020	USA INC		689,787	650,000	663,728	661,635	0	(577)	0	(577)	0	661,058	0	28,728	28,728	17,002	07/03/2023
00914A-AD-4	AIR LEASE CORP		03/04/2020	US BANCORP INVESTMENTS INC.		561,255	555,000	551,037	551,366	0	206	0	206	0	551,571	0	9,684	9,684	5,897	01/15/2023
013093-AB-5	ALBERTSONS COMPANIES LLC		09/11/2020	Call @ 100.00		361,596	350,000	368,000	365,996	232	(6,011)	0	(5,779)	0	360,218	0	(10,218)	(10,218)	28,728	06/15/2024
013093-AD-1	ALBERTSONS COMPANIES LLC		12/07/2020	Call @ 102.88		494,829	481,000	497,470	0	0	(3,920)	0	(3,920)	0	493,550	0	1,279	1,279	4,603	03/15/2025
013817-AV-3	ARCONIC INC		05/04/2020	Call @ 105.04		258,721	250,000	255,000	252,192	0	(674)	0	(674)	0	251,518	0	7,203	7,203	7,296	04/15/2021
019736-AD-9	ALLISON TRANSMISSION INC		11/19/2020	Various		254,888	255,000	261,056	260,334	0	(1,588)	0	(1,588)	0	258,746	0	(4,984)	(4,984)	11,358	10/01/2024
02005N-AJ-9	ALLY FINANCIAL INC		09/15/2020	Maturity @ 100.00		1,250,000	1,250,000	1,345,313	1,281,890	0	(31,890)	0	(31,890)	0	1,250,000	0	0	0	93,750	09/15/2029
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR		12/15/2020	Paydown		90,000	90,000	85,370	85,756	0	4,244	0	4,244	0	90,000	0	0	0	2,178	12/15/2029
023772-AB-2	AMERICAN AIRLINES 2013-1 PASS THROUGH TR		07/15/2020	Paydown		112,882	112,882	114,983	114,810	0	(1,928)	0	(1,928)	0	112,882	0	0	0	3,378	01/15/2027
02377A-AA-6	AMERICAN AIRLINES PASS THROUGH TRUST SER		10/01/2020	Paydown		296,871	296,871	290,227	290,678	0	6,193	0	6,193	0	296,871	0	0	0	8,214	04/01/2028
02377L-AA-2	AAL 2019-1 AA - ABS		08/15/2020	Paydown		243,379	243,379	243,379	243,379	0	0	0	0	0	243,379	0	0	0	5,969	08/15/2033
02378M-AA-9	AAL 2019-1 A - ABS		08/15/2020	Paydown		156,458	156,458	156,458	156,458	0	0	0	0	0	156,458	0	0	0	4,264	08/15/2033
02406P-AL-4	AMERICAN AXLE & MANUFACTURING INC		06/25/2020	Various		513,053	525,000	538,247	529,678	0	(2,157)	0	(2,157)	0	527,521	0	(14,467)	(14,467)	20,036	10/15/2022
025816-BM-0	AMERICAN EXPRESS CO		03/26/2020	WELLS FARGO SECURITIES LLC		4,487,265	4,500,000	4,510,260	4,505,567	0	(523)	0	(523)	0	4,505,043	0	(17,778)	(17,778)	74,688	08/01/2022
025816-BU-2	AMERICAN EXPRESS CO		01/16/2020	WELLS FARGO SECURITIES LLC		8,909,513	8,750,000	8,748,513	8,749,299	0	27	0	27	0	8,749,327	0	160,186	160,186	52,500	05/17/2021
02665W-CP-4	AMERICAN HONDA FINANCE CORP		05/20/2020	WELLS FARGO SECURITIES LLC		3,701,160	3,600,000	3,598,272	3,598,849	0	224	0	224	0	3,599,074	0	102,086	102,086	54,675	12/10/2021
02666Q-J7-9	AMERICAN HONDA FINANCE CORP		05/20/2020	WELLS FARGO SECURITIES LLC		5,555,898	5,400,000	5,484,996	5,446,037	0	(10,189)	0	(10,189)	0	5,435,848	0	120,050	120,050	137,940	09/20/2021
03328Q-AN-1	ANCHC 6R AR - CDO	C	10/02/2020	GOLDMAN		993,870	1,000,000	998,200	998,298	0	(7,656)	0	(7,656)	0	990,641	0	3,229	3,229	26,052	07/15/2030
03330A-AA-0	ANCHC 3-R A - CDO	C	08/06/2020	MITSUBISHI UFJ SECURITIES		986,700	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(13,300)	(13,300)	20,187	01/28/2031
03523T-BX-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		02/18/2020	WELLS FARGO SECURITIES LLC		375,336	340,000	339,660	339,708	0	7	0	7	0	339,715	0	35,621	35,621	8,113	01/23/2025
035287-AE-1	ANIXTER INC		07/21/2020	Call @ 100.00		368,550	350,000	353,500	352,221	0	(685)	0	(685)	0	351,536	0	(1,536)	(1,536)	33,049	10/01/2021
036752-AF-0	ANTHEM INC		03/27/2020	JP Morgan Securities Inc.		5,496,606	5,400,000	5,397,462	5,398,503	0	122	0	122	0	5,398,625	0	97,981	97,981	53,100	12/01/2022
036752-AG-8	ANTHEM INC		11/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		584,365	500,000	541,060	540,394	0	(4,051)	0	(4,051)	0	536,343	0	48,022	48,022	24,948	03/01/2028
036752-AJ-2	ANTHEM INC		08/12/2020	DEUTSCHE BANK SECURITIES, INC.		850,157	795,000	794,300	794,329	0	77	0	77	0	794,406	0	55,751	55,751	17,570	01/15/2025
036752-AN-3	ANTHEM INC		12/22/2020	BNP PARIBAS NY BRANCH LONDON BONDS		2,099,540	2,000,000	1,992,500	0	0	433	0	433	0	1,992,933	0	106,607	106,607	28,625	05/15/2030
037411-BE-4	APACHE CORP		02/18/2020	JP MORGAN SECURITIES LLC		1,084,210	1,000,000	1,033,000	1,032,889	0	(425)	0	(425)	0	1,032,464	0	51,746	51,746	15,191	10/15/2028
037833-DP-2	APPLE INC		06/05/2020	GOLDMAN SACHS & CO, NY		5,302,800	5,000,000	4,980,400	4,980,941	0	773	0	773	0	4,981,715	0	321,085	321,085	81,889	09/11/2029
043436-AN-4	ASBURY AUTOMOTIVE GROUP INC		03/04/2020	Call @ 103.00		535,600	520,000	538,200	535,429	0	(895)	0	(895)	0	534,534	0	1,066	1,066	6,847	12/15/2024
05352A-AA-8	AVANTOR INC		11/06/2020	Call @ 100.00		548,625	525,000	561,038	557,245	251	(9,642)	0	(9,391)	0	547,854	0	(22,854)	(22,854)	58,188	10/01/2024
05352A-AC-4	AVANTOR INC		07/16/2020	Call @ 108.45		753,729	695,000	778,328	768,815	0	(19,396)	0	(19,396)	0	749,419	0	4,310	4,310	49,693	10/01/2025
05453G-AA-3	AXALTA COATING SYSTEMS LLC		11/25/2020	Call @ 100.00		261,217	255,000	264,881	264,007	0	(3,644)	0	(3,644)	0	260,363	0	(5,363)	(5,363)	22,101	08/15/2024
05526D-AZ-8	BAT CAPITAL CORP		08/13/2020	BARCLAYS CAPITAL INC		6,399,226	5,934,000	5,731,612	5,782,081	0	19,079	0	19,079	0	5,801,161	0	598,065	598,065	192,256	08/15/2024
05526D-BG-9	BAT CAPITAL CORP		10/05/2020	MORGAN STANLEY CO		3,173,910	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	173,910	173,910	90,875	09/06/2024
05530Q-AF-7	BAT INTERNATIONAL FINANCE PLC	C	04/13/2020	BARCLAYS CAPITAL INC		1,822,896	1,800,000	1,779,948	1,785,047	0	1,700	0	1,700	0	1,786,747	0	36,149	36,149	20,800	06/07/2022
05565E-AL-9	BMW US CAPITAL LLC		09/09/2020	Citigroup (SSB)		3,939,753	3,890,000	3,885,565	3,888,443	0	627	0	627	0	3,889,070	0	50,683	50,683	71,165	09/15/2021
05565E-BF-1	BMW US CAPITAL LLC		09/02/2020	BANC OF AMERICA/FIXED INCOME		1,147,517	1,103,000	1,103,000	1,103,000	0	0	0	0	0	1,103,000	0	44,517	44,517	28,923	04/14/2022
05584P-AE-7	BMWLT 2017-2 A4 - ABS		04/20/2020	Paydown		7,500,000	7,500,000	7,498,262	7,499,798	0	202	0	202	0	7,500,000	0	0	0	0	03/22/2021
06050T-IJ-8	BANK OF AMERICA NA		02/10/2020	BANC OF AMERICA/FIXED INCOME		6,024,564	5,850,000	5,850,000	5,850,000	0	0	0	0	0	5,850,000	0	174,564	174,564	106,762	01/25/2023
06051G-HI-2	BANK OF AMERICA CORP		06/16/2020	BANC OF AMERICA/FIXED INCOME		3,681,125	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	181,125	181,125	56,352	10/22/2025

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
06367W-JM-6	BANK OF MONTREAL	C	03/20/2020	Various		9,432,003	9,600,000	9,575,616	9,581,648	0	1,793	0	1,793	0	9,583,441	0	(151,438)	(151,438)	136,969	03/26/2022
06406R-AE-7	BANK OF NEW YORK MELLON CORP		07/16/2020	BANC OF AMERICA/FIXED INCOME PERSHING DIV OF DLJ SEC		2,860,893	2,700,000	2,711,853	2,709,651	0	(1,710)	0	(1,710)	0	2,707,941	0	152,952	152,952	77,659	01/29/2023
06406R-AG-2	BANK OF NEW YORK MELLON CORP		09/09/2020	ENDING WELLS FARGO SECURITIES LLC		7,785,792	7,200,000	7,192,152	7,194,622	0	1,073	0	1,073	0	7,195,694	0	590,098	590,098	219,100	04/28/2023
07274N-AE-3	BAYER US FINANCE II LLC		01/21/2020	Various		2,860,893	2,700,000	2,703,726	2,703,239	0	(46)	0	(46)	0	2,703,193	0	157,700	157,700	11,044	12/15/2023
085790-AY-9	BERRY GLOBAL INC		12/30/2020	Various		524,636	518,000	523,180	0	0	(1,307)	0	(1,307)	0	521,873	0	1,072	1,072	14,545	07/15/2023
085790-BA-0	BERRY GLOBAL INC		10/15/2020	Various		753,750	750,000	772,500	758,879	0	(6,122)	0	(6,122)	0	752,757	0	993	993	34,000	10/15/2022
095370-AB-8	BLUE CUBE SPINCO LLC		09/17/2020	Call @ 102.44		778,529	760,000	864,900	810,032	0	(31,503)	0	(31,503)	0	778,529	0	0	0	73,618	10/15/2023
095370-AD-4	BLUE CUBE SPINCO INC		05/14/2020	GOLDMAN WELLS FARGO SECURITIES LLC		41,200	40,000	45,800	43,904	0	(906)	0	(906)	0	42,998	0	(1,798)	(1,798)	2,367	10/15/2025
095796-AA-6	BLUE RACER MIDSTREAM LLC		04/02/2020	LLC		213,150	290,000	293,125	284,200	8,215	(650)	0	7,565	0	291,765	0	(78,615)	(78,615)	6,385	11/15/2022
097023-CH-6	BOEING CO		01/16/2020	MORGAN STANLEY CO		7,342,344	7,097,000	7,093,037	7,093,449	0	13	0	13	0	7,093,463	0	248,881	248,881	47,814	05/01/2026
097023-CM-5	BOEING CO		01/21/2020	Various		7,358,914	7,300,000	7,280,290	7,280,860	0	69	0	69	0	7,280,930	0	77,984	77,984	92,940	02/01/2027
097751-BJ-9	BOMBARDIER INC	C	04/16/2020	CREDIT SUISSE SECURITIES (USA)		133,650	180,000	181,620	180,401	0	(401)	0	(401)	0	180,000	0	(46,350)	(46,350)	5,550	10/15/2022
097751-BP-5	BOMBARDIER INC	C	04/16/2020	Various		447,874	557,000	613,164	599,666	0	(6,404)	0	(6,404)	0	593,262	0	(145,388)	(145,388)	18,677	12/01/2021
110122-BE-7	BRISTOL-MYERS SQUIBB CO		04/22/2020	LLC		3,042,780	3,000,000	2,998,620	2,999,492	0	169	0	169	0	2,999,661	0	43,119	43,119	58,698	02/19/2021
110122-BK-3	BRISTOL-MYERS SQUIBB CO		07/06/2020	Various		3,307,675	3,100,000	3,093,408	3,095,898	0	690	0	690	0	3,096,588	0	211,087	211,087	88,635	02/20/2023
11134L-AK-5	BROADCOM CORP		04/17/2020	Not Available		585,000	585,000	570,352	579,751	0	1,554	0	1,554	0	581,305	0	3,695	3,695	9,938	01/15/2021
11135F-AC-5	BROADCOM INC		05/21/2020	Unknown		2,073,780	2,000,000	1,991,100	1,992,809	0	955	0	955	0	1,993,763	0	80,017	80,017	43,750	10/15/2022
11135F-AM-3	BROADCOM INC		05/27/2020	Not Available		660	660	657	0	0	0	0	0	0	657	0	3	3	0	09/15/2026
118230-AJ-0	BUCKEYE PARTNERS LP		02/20/2020	Adjustment		139,869	137,000	138,884	138,172	0	(208)	0	(208)	0	137,964	0	1,905	1,905	3,785	02/01/2021
120111-BM-0	STANDARD INDUSTRIES INC		07/17/2020	Various		1,314,328	1,280,000	1,321,534	1,312,948	0	(6,187)	0	(6,187)	0	1,306,761	0	(26,705)	(26,705)	80,467	11/15/2024
1248EP-AY-9	CCO HOLDINGS LLC		04/03/2020	Call @ 100.88		312,713	310,000	313,238	311,608	0	(544)	0	(544)	0	311,064	0	1,648	1,648	8,273	09/30/2022
1248EP-BD-4	CCO HOLDINGS LLC		03/04/2020	Call @ 100.96		307,922	305,000	311,863	308,464	0	(565)	0	(565)	0	307,898	0	24	24	8,915	09/01/2023
1248EP-BF-9	CCO HOLDINGS LLC		05/01/2020	Call @ 101.28		1,569,856	1,550,000	1,590,688	1,579,004	3,814	(12,963)	0	(9,149)	0	1,569,856	0	0	0	39,719	05/01/2023
1248EP-BG-7	CCO HOLDINGS LLC		11/06/2020	Call @ 100.00		411,779	401,000	416,690	414,033	1,829	(5,909)	0	(4,081)	0	409,952	0	(8,952)	(8,952)	32,632	05/01/2025
12505F-AD-3	OUTFRONT MEDIA CAPITAL LLC		05/06/2020	CREDIT SUISSE SECURITIES (USA)		175,370	176,000	181,706	179,555	0	(615)	0	(615)	0	178,939	0	(3,569)	(3,569)	4,757	02/15/2024
12513G-BE-8	CDW LLC		06/02/2020	Various		73,800	72,000	72,000	0	0	0	0	0	0	72,000	0	1,800	1,800	351	05/01/2025
125523-AF-7	CIGNA CORP		06/04/2020	WELLS FARGO SECURITIES LLC		1,084,803	1,000,000	1,048,340	1,048,025	0	(4,845)	0	(4,845)	0	1,043,180	0	41,623	41,623	30,889	07/15/2023
125523-AV-2	CIGNA CORP		11/17/2020	MARKETAXESS CORPORATION		1,097,400	1,000,000	1,035,680	1,035,465	0	(5,855)	0	(5,855)	0	1,029,610	0	67,790	67,790	35,569	04/15/2025
125523-BS-8	CIGNA CORP		05/14/2020	Various		9,942,276	9,700,000	9,679,921	9,688,148	0	1,267	0	1,267	0	9,689,415	0	252,861	252,861	121,543	11/30/2022
126307-AT-4	CSC HOLDINGS LLC		07/15/2020	Call @ 101.34		780,349	770,000	792,138	787,365	0	(7,016)	0	(7,016)	0	780,349	0	0	0	41,388	07/15/2023
126650-CL-2	CVS HEALTH CORP		11/19/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		372,339	330,000	327,330	327,915	0	306	0	306	0	328,221	0	44,118	44,118	17,157	07/20/2025
126650-CV-0	CVS HEALTH CORP		05/18/2020	Citygroup (SSB)		2,390,085	2,250,000	2,229,840	2,236,710	0	1,511	0	1,511	0	2,238,220	0	151,865	151,865	58,044	03/09/2023
126650-CW-8	CVS HEALTH CORP		08/24/2020	Adjustment		649,123	565,000	559,469	560,750	0	480	0	480	0	561,229	0	87,894	87,894	21,363	03/25/2025
126650-CX-6	CVS HEALTH CORP		12/17/2020	Adjustment		533,129	449,000	446,119	446,500	0	251	0	251	0	446,751	0	86,378	86,378	23,973	03/25/2028
126650-DE-7	CVS HEALTH CORP		11/19/2020	GOLDMAN MERRILL LYNCH PIERCE FENNER & SMITH INC.		16,025	15,000	14,923	14,928	0	13	0	13	0	14,941	0	1,084	1,084	501	08/15/2024
14040H-BT-1	CAPITAL ONE FINANCIAL CORP		03/30/2020	BANC OF AMERICA/FIXED INCOME		224,659	230,000	229,331	229,522	0	23	0	23	0	229,545	0	(4,885)	(4,885)	3,163	10/30/2024
14040H-BU-8	CAPITAL ONE FINANCIAL CORP		03/30/2020	MORGAN STANLEY CO		738,135	750,000	752,355	751,965	0	(154)	0	(154)	0	751,811	0	(13,676)	(13,676)	16,000	01/30/2023
14040H-BW-4	CAPITAL ONE FINANCIAL CORP		03/30/2020	BANC OF AMERICA/FIXED INCOME		4,914	5,000	4,990	4,992	0	0	0	0	0	4,992	0	(78)	(78)	127	01/31/2028
14040H-BZ-7	CAPITAL ONE FINANCIAL CORP		03/30/2020	WELLS FARGO SECURITIES LLC		196,599	190,000	189,989	189,991	0	0	0	0	0	189,991	0	6,607	6,607	3,365	04/30/2025
14042R-FJ-5	CAPITAL ONE NA		04/02/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		937,162	998,000	1,008,505	1,005,006	0	(885)	0	(885)	0	1,004,121	0	(66,959)	(66,959)	13,292	01/30/2023
14042R-NW-7	CAPITAL ONE NA		03/30/2020	WELLS FARGO SECURITIES LLC		688,067	685,000	684,685	684,718	0	25	0	25	0	684,743	0	(16,676)	(16,676)	8,386	09/06/2022
14913Q-3A-5	CATERPILLAR FINANCIAL SERVICES CORP		04/01/2020	LLC		2,986,290	3,000,000	2,995,830	2,996,266	0	346	0	346	0	2,996,612	0	(10,322)	(10,322)	32,775	09/06/2022

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
15135B-AH-4	CENTENE ESCROW CORP		02/04/2020	Various		167,818	162,000	170,100	167,474	0	(337)	0	(337)	0	167,137	0	681	681	4,550	02/15/2024
153527-AL-0	CENTRAL GARDEN & PET CO		11/16/2020	Call @ 100.00		355,359	350,000	362,355	359,071	0	(3,727)	0	(3,727)	0	355,344	0	(5,344)	(5,344)	26,796	11/15/2023
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS LLC		02/26/2020	BARCLAYS CAPITAL INC PERSHING DIV OF DLJ SEC		1,696,590	1,500,000	1,681,105	1,679,527	0	(5,624)	0	(5,624)	0	1,673,903	0	22,687	22,687	14,198	03/31/2025
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS LLC		02/26/2020	LNDING		829,988	750,000	822,113	821,604	0	(1,449)	0	(1,449)	0	820,155	0	9,832	9,832	6,193	06/30/2027
166764-AH-3	CHEVRON CORP		07/13/2020	MORGAN STANLEY CO WELLS FARGO SECURITIES		4,111,607	3,825,000	3,970,388	3,912,936	0	(14,105)	0	(14,105)	0	3,898,831	0	212,776	212,776	68,148	06/24/2023
166764-BW-9	CHEVRON CORP		07/21/2020	LLC		2,077,600	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	77,600	77,600	6,216	05/11/2025
172441-AX-5	CINEMARK USA INC		04/30/2020	Various		90,050	103,000	103,636	103,443	0	(142)	0	(142)	0	103,301	0	(13,251)	(13,251)	1,884	12/15/2022
172967-JT-9	CITIGROUP INC		05/07/2020	BANC OF AMERICA/FIXED INCOME		1,745,696	1,600,000	1,671,312	1,665,043	0	(3,907)	0	(3,907)	0	1,661,135	0	84,561	84,561	29,529	06/10/2025
172967-LM-1	CITIGROUP INC		07/06/2020	INCOME		4,685,220	4,500,000	4,476,555	4,480,011	0	2,812	0	2,812	0	4,482,824	0	202,396	202,396	123,668	07/24/2023
17308C-C4-6	CITIGROUP INC		09/09/2020	Various		6,119,105	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	119,105	119,105	117,575	11/04/2022
17325F-AV-0	CITIBANK NA		01/10/2020	JP Morgan Securities Inc.		6,076,080	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	76,080	76,080	76,488	02/19/2022
17325F-AY-4	CITIBANK NA		03/27/2020	JP Morgan Securities Inc.		5,987,160	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(12,840)	(12,840)	62,094	05/20/2022
17401Q-AS-0	CITIZENS BANK NA		01/14/2020	CREDIT SUISSE SECURITIES (USA)		2,766,177	2,700,000	2,697,543	2,698,240	0	33	0	33	0	2,698,273	0	67,904	67,904	37,050	02/14/2022
20030N-BX-8	COMCAST CORP		09/18/2020	WELLS FARGO ADVISORS LLC		1,945,872	1,800,000	1,801,314	1,801,169	0	(197)	0	(197)	0	1,800,972	0	144,900	144,900	61,650	02/01/2024
20030N-CR-0	COMCAST CORP		05/21/2020	SECURITIES		7,368,792	6,693,000	6,809,688	6,790,606	0	(8,700)	0	(8,700)	0	6,781,906	0	586,886	586,886	152,024	04/15/2024
203372-AL-1	COMMSCOPE INC		07/02/2020	Call @ 100.00		172,000	172,000	172,645	172,000	0	0	0	0	0	172,000	0	0	0	2,569	06/15/2021
205887-BX-9	CONAGRA BRANDS INC		05/29/2020	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	36,876	10/22/2020
205887-BZ-4	CONAGRA BRANDS INC		01/13/2020	SECURITIES		4,641,435	4,500,000	4,494,825	4,496,816	0	65	0	65	0	4,496,881	0	144,554	144,554	39,425	10/22/2021
210383-AF-2	CONSTELLUM NV	C	04/08/2020	Jefferies		239,700	255,000	266,475	264,563	1,156	(2,758)	0	(1,602)	0	262,960	0	(23,260)	(23,260)	10,418	03/01/2025
22025Y-AM-2	CORRECTIONS CORP OF AMERICA		01/02/2020	Call @ 100.00		750,000	750,000	757,500	750,000	0	0	0	0	0	750,000	0	0	0	7,734	04/01/2020
22282E-AF-9	COVANTA HOLDING CORP		09/10/2020	Call @ 100.00		259,993	255,000	262,884	261,668	133	(3,105)	0	(2,971)	0	258,697	0	(3,697)	(3,697)	20,349	03/01/2024
225310-AN-1	CREDIT ACCEPTANCE CORP		04/20/2020	Jefferies		83,415	90,000	90,350	90,347	0	(21)	0	(21)	0	90,326	0	(6,911)	(6,911)	1,520	12/31/2024
228227-BD-5	CROWN CASTLE INTERNATIONAL CORP		08/06/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		277,803	250,000	276,695	266,084	0	(3,108)	0	(3,108)	0	262,977	0	14,826	14,826	14,036	01/15/2023
22822V-AD-3	CROWN CASTLE INTERNATIONAL CORP		07/09/2020	Call @ 100.00		561,066	550,000	540,771	545,654	0	1,332	0	1,332	0	546,986	0	3,014	3,014	21,550	09/01/2021
22822V-AJ-0	CROWN CASTLE INTERNATIONAL CORP		07/31/2020	MORGAN STANLEY CO WELLS FARGO SECURITIES		112,588	105,000	104,612	104,742	0	41	0	41	0	104,783	0	7,805	7,805	3,482	07/15/2023
233851-DB-7	DAIMLER FINANCE NORTH AMERICA LLC		04/23/2020	LLC		4,808,969	4,850,000	4,842,822	4,847,194	0	777	0	777	0	4,847,971	0	(39,002)	(39,002)	99,021	02/22/2021
233851-DJ-0	DAIMLER FINANCE NORTH AMERICA LLC		04/23/2020	LLC		4,474,890	4,500,000	4,494,780	4,497,604	0	564	0	564	0	4,498,167	0	(23,277)	(23,277)	72,444	05/04/2021
233851-DR-2	DAIMLER FINANCE NORTH AMERICA LLC		04/20/2020	BONY MELLON/BMO CAP MKTS		9,046,947	9,100,000	9,140,950	9,132,598	0	(4,538)	0	(4,538)	0	9,128,061	0	(81,114)	(81,114)	206,267	02/22/2022
233851-DY-7	DAIMLER FINANCE NORTH AMERICA LLC		12/09/2020	SG AMERICAS SECURITIES, LLC		1,152,889	1,125,000	1,122,908	0	0	516	0	516	0	1,123,423	0	29,465	29,465	14,820	03/10/2023
235825-AE-6	DANA HOLDING CORP		04/20/2020	BARCLAYS CAPITAL INC		257,195	285,000	294,253	292,717	0	(709)	0	(709)	0	292,009	0	(34,814)	(34,814)	5,039	12/15/2024
23918K-AQ-1	DAVITA INC		07/15/2020	Call @ 101.71		1,566,303	1,540,000	1,567,596	1,563,420	0	(6,501)	0	(6,501)	0	1,556,919	0	9,384	9,384	78,925	07/15/2024
24422E-UD-9	JOHN DEERE CAPITAL CORP		01/09/2020	Citigroup (SSB)		6,829,448	6,750,000	6,745,410	6,748,122	0	51	0	51	0	6,748,173	0	81,275	81,275	65,227	03/12/2021
24422E-LK-3	JOHN DEERE CAPITAL CORP		03/25/2020	WELLS FARGO SECURITIES LLC		4,057,331	4,050,000	4,048,745	4,049,279	0	98	0	98	0	4,049,377	0	7,953	7,953	69,258	09/10/2021
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO		12/10/2020	Paydown		119,588	119,588	119,588	0	0	0	0	0	0	119,588	0	0	0	1,781	12/10/2029
25278X-AL-3	DIAMONDBACK ENERGY INC		03/10/2020	BARCLAYS CAPITAL INC JP MORGAN SECURITIES		856,080	1,044,000	1,043,892	1,043,893	0	3	0	3	0	1,043,897	0	(187,817)	(187,817)	8,087	12/01/2024
25278X-AM-1	DIAMONDBACK ENERGY INC		02/26/2020	LLC		546,800	532,000	531,245	531,252	0	15	0	15	0	531,266	0	15,534	15,534	3,986	12/01/2026
25466A-AK-7	DISCOVER BANK		04/07/2020	BARCLAYS CAPITAL INC PERSHING DIV OF DLJ SEC		1,090,980	1,100,000	1,107,821	1,106,545	0	(562)	0	(562)	0	1,105,983	0	(15,003)	(15,003)	24,874	02/06/2023
25466A-AN-1	DISCOVER BANK		02/26/2020	LNDING		267,755	250,000	250,000	250,000	0	0	0	0	0	250,000	0	17,755	17,755	6,470	08/09/2028
25466A-AQ-4	DISCOVER BANK		04/29/2020	GOLDMAN		294,039	300,000	299,874	299,881	0	8	0	8	0	299,889	0	(5,850)	(5,850)	4,675	09/12/2024

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
254683-BX-2	DCENT 2017-2 A - ABS		09/09/2020	WELLS FARGO SECURITIES LLC		770,625	750,000	732,246	739,611	0	3,463	0	3,463	0	743,074	0	27,551	27,551	13,245	07/15/2024
254709-AJ-7	DISCOVER FINANCIAL SERVICES		04/08/2020	FENNER & SMITH INC.		1,033,395	1,025,000	1,043,243	1,040,150	0	(1,428)	0	(1,428)	0	1,038,722	0	(5,327)	(5,327)	15,566	11/21/2022
254709-AL-2	DISCOVER FINANCIAL SERVICES		04/21/2020	GOLDMAN		503,550	500,000	500,825	500,753	0	(42)	0	(42)	0	500,711	0	2,839	2,839	11,927	03/04/2025
254709-AP-3	DISCOVER FINANCIAL SERVICES		04/21/2020	PERSHING DIV OF DLJ SEC		97,390	95,000	95,937	95,828	0	(38)	0	(38)	0	95,790	0	1,600	1,600	3,123	01/30/2026
26078J-AB-6	DUPONT DE NEMOURS INC		09/10/2020	BARCLAYS CAPITAL INC		552,730	500,000	522,655	519,555	0	(3,456)	0	(3,456)	0	516,099	0	36,631	36,631	17,462	11/15/2023
26250J-AW-0	DRSLF XXV CRR - CDO		06/18/2020	MITSUBISHI UFJ		949,375	1,000,000	967,500	970,100	0	261	0	261	0	970,361	0	(20,986)	(20,986)	24,906	10/15/2027
26252H-AE-2	DRSLF 71 C - CDO	C	02/13/2020	Call @ 100.00		1,000,000	1,000,000	1,004,500	1,001,680	0	(40)	0	(40)	0	1,001,640	0	(1,640)	(1,640)	16,466	01/15/2029
26441C-AL-9	DUKE ENERGY CORP		05/21/2020	INC.		174,304	160,000	169,678	166,087	0	(656)	0	(656)	0	165,431	0	8,873	8,873	3,880	10/15/2023
26441C-AX-3	DUKE ENERGY CORP		09/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		559,900	500,000	491,545	492,130	0	663	0	663	0	492,793	0	67,107	67,107	17,325	08/15/2027
26907Y-AA-2	ESH HOSPITALITY INC		03/23/2020	SECURITIES, INC.		66,700	92,000	95,220	94,846	0	(299)	0	(299)	0	94,547	0	(27,847)	(27,847)	1,932	05/01/2025
28470R-AC-6	CAESARS ENTERTAINMENT INC		07/27/2020	Call @ 100.00		828,000	800,000	845,000	822,253	0	(8,058)	0	(8,058)	0	814,195	0	(14,195)	(14,195)	83,067	08/01/2023
28470R-AF-9	CAESARS ENTERTAINMENT INC		07/27/2020	Call @ 100.00		313,500	300,000	316,875	314,250	1,843	(4,016)	0	(2,173)	0	312,077	0	(12,077)	(12,077)	28,200	04/01/2025
29278N-AK-9	ENERGY TRANSFER OPERATING LP		01/29/2020	Call @ 103.80		119,370	115,000	121,325	117,797	0	(278)	0	(278)	0	117,519	0	1,851	1,851	2,516	10/15/2020
30219G-AR-9	EXPRESS SCRIPTS HOLDING CO		05/14/2020	Citigroup (SSB)		2,113,692	2,100,000	2,099,517	2,099,849	0	62	0	62	0	2,099,911	0	13,781	13,781	25,480	11/30/2020
31428X-BU-9	FEDEX CORP		04/22/2020	JP MORGAN SECURITIES LLC		4,647,330	4,500,000	4,494,780	4,496,390	0	540	0	540	0	4,496,930	0	150,400	150,400	119,000	01/14/2022
31430Q-BG-1	FELCOR LODGING LP		03/13/2020	JP MORGAN SECURITIES LLC		75,000	75,000	78,656	78,226	0	(488)	0	(488)	0	77,738	0	(2,738)	(2,738)	1,325	06/01/2025
31620M-AK-2	FIDELITY NATIONAL INFORMATION SERVICES I		04/30/2020	SUNTRUST ROBINSON HUMPHREY INC		530,710	500,000	509,590	508,077	0	(863)	0	(863)	0	507,213	0	23,497	23,497	9,674	04/15/2023
31620M-AT-3	FIDELITY NATIONAL INFORMATION SERVICES I		06/08/2020	PERSHING DIV OF DLJ SEC		215,861	195,000	181,921	183,187	0	693	0	693	0	183,880	0	31,981	31,981	4,794	08/15/2026
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERVICES I		07/31/2020	LANDING		574,800	480,000	483,960	483,751	0	(206)	0	(206)	0	483,545	0	91,255	91,255	12,650	05/21/2029
31677Q-BK-4	FIFTH THIRD BANK (OHIO)		05/13/2020	MORGAN STANLEY CO		4,020,720	4,000,000	3,998,480	3,999,571	0	190	0	190	0	3,999,761	0	20,959	20,959	47,667	10/30/2020
336130-AB-5	FIRST QUALITY FINANCE COMPANY INC		02/19/2020	Citigroup (SSB)		157,221	150,000	156,375	156,188	74	(171)	0	(97)	0	156,090	0	(6,090)	(6,090)	11,971	07/01/2025
337738-AR-9	FISERV INC		11/12/2020	Call @ 100.00		141,869	120,000	118,433	118,553	0	121	0	121	0	118,674	0	23,195	23,195	5,670	10/01/2028
337738-AS-7	FISERV INC		06/08/2020	SECURITIES, INC.		254,220	238,000	237,600	237,640	0	33	0	33	0	237,673	0	16,546	16,546	6,290	07/01/2024
337738-AT-5	FISERV INC		11/13/2020	PERSHING DIV OF DLJ SEC		583,312	525,000	524,963	524,968	0	4	0	4	0	524,972	0	58,340	58,340	23,473	07/01/2026
337738-AU-2	FISERV INC		11/12/2020	MARKETAXESS CORPORATION		565,270	500,000	527,160	526,734	0	(2,241)	0	(2,241)	0	524,493	0	40,777	40,777	24,403	07/01/2029
345370-CV-0	FORD MOTOR CO		05/20/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		369,800	370,000	370,000	0	0	0	0	0	0	370,000	0	(200)	(200)	2,119	04/21/2023
345397-XF-5	FORD MOTOR CREDIT CO LLC		03/27/2020	Various		4,415,000	4,415,000	4,381,446	4,411,246	0	3,754	0	3,754	0	4,415,000	0	0	0	54,282	03/27/2020
345397-ZR-7	FORD MOTOR CREDIT COMPANY LLC		01/14/2020	Maturity @ 100.00		774,552	750,000	757,068	757,046	0	(20)	0	(20)	0	757,026	0	17,526	17,526	7,151	05/03/2029
345397-ZX-4	FORD MOTOR CREDIT COMPANY LLC		03/25/2020	Various		1,124,195	1,489,000	1,489,000	1,489,000	0	0	0	0	0	1,489,000	0	(364,805)	(364,805)	24,535	11/01/2024
35671D-AU-9	FREEPORT-MCMORAN INC		07/22/2020	Jefferies		543,200	530,000	534,638	534,469	0	(505)	0	(505)	0	533,964	0	9,236	9,236	10,604	03/01/2022
36155W-AK-2	GCI LLC		10/14/2020	Adjustment		269,973	261,000	274,703	272,745	350	(4,589)	0	(4,239)	0	268,506	0	(7,506)	(7,506)	26,867	04/15/2025
36166T-AA-8	GCI LLC		10/23/2020	Call @ 100.00		67,503	63,000	67,883	67,511	0	(1,334)	0	(1,334)	0	66,177	0	(3,177)	(3,177)	8,074	06/15/2024
364725-BA-8	TEGNA INC		02/11/2020	Call @ 100.00		865,000	865,000	873,244	865,000	0	0	0	0	0	865,000	0	0	0	25,367	07/15/2020
364725-BC-4	TEGNA INC		09/16/2020	Call @ 101.83		39,715	39,000	40,365	0	0	(676)	0	(676)	0	39,689	0	26	26	1,073	09/15/2024
364725-BE-0	TEGNA INC		01/24/2020	BANC OF AMERICA/FIXED		511,300	500,000	511,594	508,788	0	(308)	0	(308)	0	508,480	0	2,820	2,820	9,031	10/15/2023
366651-AB-3	GARTNER INC		09/28/2020	INCOME		269,994	260,000	272,531	270,725	484	(2,837)	0	(2,354)	0	268,371	0	(8,371)	(8,371)	23,208	04/01/2025
369604-BV-4	GENERAL ELECTRIC CO		05/04/2020	Call @ 100.00		326,339	325,000	331,903	0	0	(35)	0	(35)	0	331,868	0	(5,529)	(5,529)	436	05/01/2027
37045X-BF-2	GENERAL MOTORS FINANCIAL COMPANY INC		07/31/2020	JP MORGAN SECURITIES LLC		405,706	400,000	405,340	403,141	0	(1,587)	0	(1,587)	0	401,554	0	4,152	4,152	14,910	03/01/2021
37045X-CB-0	GENERAL MOTORS FINANCIAL COMPANY INC		11/06/2020	Various		3,600,000	3,600,000	3,537,504	3,579,974	0	20,026	0	20,026	0	3,600,000	0	0	0	88,200	11/06/2020
37045X-CS-3	GENERAL MOTORS FINANCIAL COMPANY INC		02/07/2020	Maturity @ 100.00		402,626	350,000	395,920	395,819	0	(484)	0	(484)	0	395,335	0	7,291	7,291	11,206	01/17/2023
37045X-CU-8	GENERAL MOTORS FINANCIAL COMPANY INC		09/16/2020	Citigroup (SSB)		8,513,899	8,200,000	8,207,634	8,206,271	0	(1,335)	0	(1,335)	0	8,204,936	0	308,963	308,963	344,103	07/08/2022

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
37185L-AH-5	GENESIS ENERGY LP		02/18/2020	Call @ 101.69		269,472	265,000	271,625	267,636	0	(583)	0	(583)	0	267,052	0	2,420	2,420	9,689	08/01/2022
380355-AD-9	GOEASY LTD	C	04/15/2020	Various		82,833	90,000	90,000	90,000	0	0	0	0	0	90,000	0	(7,167)	(7,167)	1,806	12/01/2024
38136F-AL-7	GLM 1 C - CDO	C	02/19/2020	Call @ 100.00		1,500,000	1,500,000	1,510,965	1,502,745	0	(11)	0	(11)	0	1,502,734	0	(2,734)	(2,734)	20,826	04/20/2029
38141G-WC-4	GOLDMAN SACHS GROUP INC		08/31/2020	PERSHING DIV OF DLJ SEC LNDING CANTOR FITZGERALD + CO.		4,827,175	4,750,000	4,790,320	4,765,651	0	(5,524)	0	(5,524)	0	4,760,127	0	67,048	67,048	96,125	04/26/2022
38148Y-AC-2	GOLDMAN SACHS GROUP INC		10/26/2020			7,375,824	7,200,000	7,200,000	7,200,000	0	0	0	0	0	7,200,000	0	175,824	175,824	205,922	10/31/2022
382550-BA-8	GOODYEAR TIRE & RUBBER CO		08/15/2020	Maturity @ 100.00		500,000	500,000	547,500	514,783	0	(14,783)	0	(14,783)	0	500,000	0	0	0	43,750	08/15/2020
382550-BE-0	GOODYEAR TIRE & RUBBER CO		04/24/2020	Various		488,225	530,000	539,315	535,921	0	(1,994)	0	(1,994)	0	533,927	0	(45,702)	(45,702)	11,558	11/15/2023
382550-BH-3	GOODYEAR TIRE & RUBBER CO		06/02/2020	JP MORGAN SECURITIES LLC		84,378	80,000	80,000	0	0	0	0	0	0	80,000	0	4,378	4,378	359	05/31/2025
383909-AE-8	W R GRACE & CO-CONN		07/13/2020	Call @ 100.00		1,080,505	1,025,000	1,064,850	1,061,449	0	(10,847)	0	(10,847)	0	1,050,602	0	(25,602)	(25,602)	96,508	10/01/2021
398433-AH-5	GRIFFON CORP		07/08/2020	Call @ 100.00		415,000	415,000	404,579	408,494	0	780	0	780	0	409,274	0	5,726	5,726	13,306	03/01/2022
398905-AL-3	GROUP 1 AUTOMOTIVE INC		04/02/2020	Call @ 102.62		187,804	183,000	188,948	187,705	0	(601)	0	(601)	0	187,104	0	699	699	2,856	12/15/2023
404121-AD-7	HCA INC		03/13/2020	Call @ 112.02		1,680,243	1,500,000	1,644,375	1,588,291	0	(7,814)	0	(7,814)	0	1,580,477	0	99,766	99,766	65,000	02/15/2022
40412C-AC-5	HCA HOLDINGS INC		03/13/2020	Call @ 104.69		104,692	100,000	104,330	101,973	0	(338)	0	(338)	0	101,635	0	3,058	3,058	3,611	02/15/2021
404280-BJ-7	HSBC HOLDINGS PLC	C	04/13/2020	HSBC SECURITIES		1,834,578	1,800,000	1,769,256	1,779,206	0	1,782	0	1,782	0	1,780,988	0	53,590	53,590	34,577	03/13/2023
404280-BS-7	HSBC HOLDINGS PLC	C	05/26/2020	HSBC SECURITIES		4,799,925	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	299,925	299,925	93,813	05/18/2024
421924-BK-6	ENCOMPASS HEALTH CORP		11/02/2020	Call @ 100.00		205,000	205,000	208,075	206,891	0	(1,891)	0	(1,891)	0	205,000	0	0	0	11,788	11/01/2024
428040-CT-4	HERTZ CORP		04/29/2020	Various		188,153	495,000	406,731	512,048	0	(4,602)	101,214	(105,816)	0	406,232	0	(218,080)	(218,080)	15,603	06/01/2022
42824C-BE-8	HEWLETT PACKARD ENTERPRISE CO		06/05/2020	Various		5,077,470	5,000,000	4,998,950	4,999,052	0	129	0	129	0	4,999,181	0	78,289	78,289	79,398	04/01/2023
432833-AB-7	HILTON DOMESTIC OPERATING COMPANY INC		12/02/2020	Call @ 100.00		555,847	550,000	562,375	559,625	914	(6,167)	0	(5,253)	0	554,372	0	(4,372)	(4,372)	35,130	09/01/2024
443201-AA-6	HOWMET AEROSPACE INC		05/01/2020	JP MORGAN SECURITIES LLC		228,375	225,000	225,000	0	0	0	0	0	0	225,000	0	3,375	3,375	473	05/01/2025
44891A-AU-1	HYUNDAI CAPITAL AMERICA		06/03/2020	RBC CAPITAL MARKETS		6,454,024	6,400,000	6,392,192	6,396,150	0	1,012	0	1,012	0	6,397,162	0	56,862	56,862	213,313	07/08/2021
44891A-BC-0	HYUNDAI CAPITAL AMERICA		10/07/2020	RBC CAPITAL MARKETS		5,693,875	5,500,000	5,499,395	5,499,306	0	(26)	0	(26)	0	5,499,280	0	194,595	194,595	147,606	11/01/2022
457030-AJ-3	INGLES MARKETS INC		07/29/2020	Call @ 100.96		185,763	184,000	185,460	185,106	0	(317)	0	(317)	0	184,789	0	974	974	5,560	06/15/2023
457187-AC-6	INGREDION INC		10/01/2020	JEFFERIES & CO. - BONDS DIRECT		3,264,540	3,000,000	2,994,240	0	0	220	0	220	0	2,994,460	0	270,080	270,080	34,317	06/01/2030
459200-JX-0	INTERNATIONAL BUSINESS MACHINES CORP		03/24/2020	RBC CAPITAL MARKETS		4,502,350	4,500,000	4,497,570	4,498,065	0	185	0	185	0	4,498,250	0	4,100	4,100	47,183	05/13/2022
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CORP		04/30/2020	WELLS FARGO SECURITIES LLC		4,404,680	4,000,000	3,992,560	3,993,161	0	330	0	330	0	3,993,491	0	411,189	411,189	61,967	05/15/2026
46284P-AP-9	IRON MOUNTAIN INC		07/02/2020	Call @ 100.96		391,717	388,000	392,607	390,393	0	(1,926)	0	(1,926)	0	388,467	0	3,250	3,250	19,645	08/15/2024
46284P-AQ-7	IRON MOUNTAIN INC		06/25/2020	Citigroup (SSB) CREDIT SUISSE		1,601,557	1,570,000	1,613,175	1,595,542	0	(7,659)	0	(7,659)	0	1,587,883	0	13,674	13,674	81,378	08/15/2023
46625H-JD-3	JPMORGAN CHASE & CO		01/13/2020	SECURITIES (USA)		6,613,047	6,300,000	6,566,805	6,446,732	0	(2,600)	0	(2,600)	0	6,444,132	0	168,915	168,915	134,663	01/24/2022
46647P-AE-6	JPMORGAN CHASE & CO		03/25/2020	GOLDMAN BANC OF AMERICA/FIXED		4,963,300	5,000,000	4,979,800	4,982,941	0	1,172	0	1,172	0	4,984,113	0	(20,813)	(20,813)	58,604	04/25/2023
46647P-BA-3	JPMORGAN CHASE & CO		07/15/2020	INCOME		4,576,160	4,000,000	4,000,240	4,000,212	0	(17)	0	(17)	0	4,000,195	0	575,965	575,965	153,120	01/29/2027
47010D-AA-8	JAGUAR HOLDING COMPANY II		06/05/2020	Call @ 103.19		2,092,653	2,028,000	2,093,387	2,079,742	0	(14,794)	0	(14,794)	0	2,064,948	0	(36,948)	(36,948)	173,827	08/01/2023
477143-AH-4	JBLU 2019-1 AA - ABS		11/16/2020	Paydown		109,736	109,736	109,736	109,736	0	0	0	0	0	109,736	0	0	0	2,540	11/15/2033
478160-CN-2	JOHNSON & JOHNSON		11/24/2020	Various		7,013,295	7,000,000	6,992,370	0	0	268	0	268	0	6,992,638	0	20,657	20,657	6,783	09/01/2025
478160-CP-7	JOHNSON & JOHNSON		11/24/2020	BNP PARIBAS NY BRANCH LONDON BONDS		2,504,625	2,500,000	2,498,300	0	0	61	0	61	0	2,498,361	0	6,264	6,264	6,069	09/01/2027
48238T-AA-7	KAR AUCTION SERVICES INC		05/28/2020	JP MORGAN SECURITIES LLC		268,613	285,000	291,920	291,838	0	(464)	0	(464)	0	291,373	0	(22,761)	(22,761)	7,303	06/01/2025
48250N-AA-3	KFC HOLDING CO		10/09/2020	Call @ 100.00		533,000	520,000	540,150	538,699	0	(7,987)	0	(7,987)	0	530,712	0	(10,712)	(10,712)	35,244	06/01/2024
49446R-AL-3	KIMCO REALTY CORP		01/14/2020	US BANCORP INVESTMENTS INC.		1,242,432	1,225,000	1,222,550	1,224,503	0	15	0	15	0	1,224,518	0	17,914	17,914	8,167	05/01/2021
505742-AD-8	LADDER CAPITAL FINANCE HOLDINGS LLLP		12/29/2020	Various		418,175	442,000	445,315	443,527	0	(1,088)	0	(1,088)	0	442,439	0	(24,264)	(24,264)	22,678	08/01/2021
526057-CK-8	LENNAR CORP		11/20/2020	Call @ 100.00		252,968	250,000	270,000	259,602	0	(8,176)	0	(8,176)	0	251,425	0	(1,425)	(1,425)	31,176	01/15/2021
527298-BC-6	LEVEL 3 FINANCING INC		08/13/2020	Various		460,271	460,000	466,269	461,022	0	(1,022)	0	(1,022)	0	460,000	0	271	271	15,678	02/01/2023
527298-BD-4	LEVEL 3 FINANCING INC		07/15/2020	Call @ 100.00		895,000	895,000	901,481	895,000	0	0	0	0	0	895,000	0	0	0	32,071	08/15/2022
548661-CW-5	LOWES CO INC		01/10/2020	Citigroup (SSB) MERRILL LYNCH PIERCE		1,023,470	1,000,000	1,018,125	1,015,181	0	(239)	0	(239)	0	1,014,942	0	8,528	8,528	7,627	04/15/2022
548661-DD-6	LOWE'S COMPANIES INC		06/08/2020	FENNER & SMITH INC.		271,088	250,000	251,060	250,948	0	(87)	0	(87)	0	250,861	0	20,227	20,227	5,751	09/15/2024
548661-DW-6	LOWE'S COMPANIES INC		07/23/2020	US BANCORP INVESTMENTS INC.		763,280	700,000	660,275	663,812	0	2,958	0	2,958	0	666,770	0	96,510	96,510	13,708	04/15/2026

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
55305B-AM-3	M/I HOMES INC		.01/22/2020	Call @ 100.00		250,000	250,000	257,113	250,163	.0	(163)	.0	(163)	.0	250,000	.0	.0	.0	8,766	.01/15/2021
55342U-AF-1	MPT OPERATING PARTNERSHIP LP		.12/21/2020	Call @ 100.00		711,997	690,000	726,056	713,256	523	(10,629)	.0	(10,106)	.0	703,150	.0	(13,150)	(13,150)	79,181	.03/01/2024
576339-BM-6	MCCT 2018-1 A - ABS	A.	.09/09/2020	USA INC		8,001,875	8,000,000	8,000,000	8,000,000	.0	.0	.0	.0	.0	8,000,000	.0	1,875	1,875	77,746	.07/22/2024
57665R-AF-3	MATCH GROUP INC (DELAWARE)		.06/16/2020	Call @ 100.00		495,302	480,000	500,198	495,121	.0	(2,297)	.0	(2,297)	.0	492,824	.0	(12,824)	(12,824)	31,452	.06/01/2024
59001K-AD-2	MERITOR INC		.12/07/2020	Call @ 102.08		351,166	344,000	353,894	350,336	88	(4,277)	.0	(4,189)	.0	348,187	.0	2,979	2,979	25,827	.02/15/2024
59217G-CL-1	METROPOLITAN LIFE GLOBAL FUNDING I		.04/22/2020	BARCLAYS CAPITAL INC		4,533,840	4,500,000	4,495,095	4,498,290	.0	522	.0	522	.0	4,498,812	.0	35,028	35,028	85,800	.01/08/2021
59523U-AN-7	MID AMERICA APARTMENTS LP		.05/11/2020	WELLS FARGO SECURITIES LLC		1,048,600	1,000,000	1,025,040	1,023,523	.0	(1,065)	.0	(1,065)	.0	1,022,457	.0	26,143	26,143	16,200	.06/01/2027
59523U-AQ-0	MID AMERICA APARTMENTS LP		.05/06/2020	MIZUHO SECURITIES		1,083,160	1,000,000	1,078,270	1,075,353	.0	(2,584)	.0	(2,584)	.0	1,072,769	.0	10,391	10,391	25,565	.03/15/2029
615394-AK-9	MOOG INC		.01/13/2020	USA/FIXED INCOME		238,086	235,000	239,129	237,723	.0	(97)	.0	(97)	.0	237,626	.0	459	459	1,439	.12/01/2022
617446-7X-1	MORGAN STANLEY		.04/23/2020	WELLS FARGO SECURITIES LLC		1,134,670	1,000,000	1,078,540	1,071,269	.0	(3,505)	.0	(3,505)	.0	1,067,763	.0	66,907	66,907	21,250	.11/24/2025
617446-7Y-9	MORGAN STANLEY		.04/23/2020	GOLDMAN		1,694,305	1,550,000	1,583,762	1,579,623	.0	(1,264)	.0	(1,264)	.0	1,578,359	.0	115,946	115,946	42,890	.09/08/2026
61761J-VL-0	MORGAN STANLEY		.08/11/2020	MORGAN STANLEY & CO.		8,956,400	8,000,000	8,290,400	8,204,418	.0	(24,471)	.0	(24,471)	.0	8,179,947	.0	776,453	776,453	238,444	.10/23/2024
62886E-AJ-7	NCR CORP		.09/21/2020	LLC		260,000	260,000	263,120	261,443	.0	(1,443)	.0	(1,443)	.0	260,000	.0	.0	.0	15,311	.07/15/2022
62886E-AS-7	NCR CORP		.09/21/2020	Call @ 100.00		1,021,250	1,000,000	1,031,662	1,020,763	.0	(7,635)	.0	(7,635)	.0	1,013,128	.0	(13,128)	(13,128)	69,771	.12/15/2023
62886H-AP-6	NCL CORPORATION LTD		.09/03/2020	Various		527,289	760,000	480,875	760,000	.0	.0	279,125	(279,125)	.0	480,875	.0	46,414	46,414	18,985	.12/15/2024
62947Q-AU-2	NXP BV	C.	.04/13/2020	WELLS FARGO SECURITIES		4,980,393	4,908,000	4,963,215	4,932,603	.0	(4,889)	.0	(4,889)	.0	4,927,714	.0	52,679	52,679	75,358	.06/01/2021
637071-AJ-0	NATIONAL OILWELL VARCO INC		.08/24/2020	Call @ 102.31		799,020	772,000	733,786	746,459	.0	5,462	.0	5,462	.0	751,920	.0	47,100	47,100	14,775	.12/01/2022
63860U-AK-6	NATIONSTAR MORTGAGE LLC		.02/12/2020	Various		935,000	935,000	940,375	935,000	.0	.0	.0	.0	.0	935,000	.0	.0	.0	36,993	.07/01/2021
64072T-AA-3	CSC HOLDINGS LLC		.08/18/2020	Call @ 100.00		1,418,453	1,325,000	1,531,650	1,458,736	.0	(49,163)	.0	(49,163)	.0	1,409,573	.0	(84,573)	(84,573)	250,756	.10/15/2025
64072T-AC-9	CSC HOLDINGS LLC		.08/18/2020	Call @ 100.00		260,445	250,000	265,500	265,222	.0	(5,538)	.0	(5,538)	.0	259,684	.0	(9,684)	(9,684)	10,157	.10/15/2025
65339K-BG-4	NEXTERA ENERGY CAPITAL HOLDINGS INC		.06/16/2020	MERRILL LYNCH PIERCE		2,704,750	2,500,000	2,525,075	2,522,222	.0	(2,329)	.0	(2,329)	.0	2,519,893	.0	184,857	184,857	56,219	.04/01/2024
65339K-BH-2	NEXTERA ENERGY CAPITAL HOLDINGS INC		.07/21/2020	FENNER & SMITH INC.		563,220	500,000	510,465	509,673	.0	(817)	.0	(817)	.0	508,857	.0	54,363	54,363	13,181	.04/01/2026
65341X-AA-6	NEXSTAR BROADCASTING INC		.09/25/2020	LINDING		318,720	310,000	323,950	322,328	.0	(4,253)	.0	(4,253)	.0	318,075	.0	(8,075)	(8,075)	28,773	.08/01/2024
65342Q-AC-6	NEXTERA ENERGY OPERATING PARTNERS LP		.12/31/2020	Call @ 100.00		417,696	369,000	383,858	166,400	345	(2,259)	.0	(1,914)	.0	381,345	.0	(12,345)	(12,345)	58,231	.09/15/2024
65409Q-BA-9	NIELSEN FINANCE LLC		.06/04/2020	Call @ 100.00		900,000	900,000	903,375	900,000	.0	.0	.0	.0	.0	900,000	.0	.0	.0	27,338	.10/01/2020
65409Q-BB-7	NIELSEN FINANCE LLC		.09/15/2020	Call @ 100.00		298,000	298,000	295,123	258,098	.0	216	.0	216	.0	296,362	.0	1,638	1,638	10,541	.04/15/2022
65410C-AA-8	NIELSEN COMPANY LUXEMBOURG SARL	C.	.09/11/2020	Call @ 100.00		559,000	559,000	561,261	435,000	.0	1,302	.0	1,302	.0	556,582	.0	2,418	2,418	21,905	.10/01/2021
65474Q-BB-4	NISSAN MOTOR ACCEPTANCE CORP		.09/28/2020	Maturity @ 100.00		4,500,000	4,500,000	4,496,220	4,499,047	.0	953	.0	953	.0	4,500,000	.0	.0	.0	96,750	.09/28/2020
66977W-AN-9	NOVA CHEMICALS CORP	C.	.04/30/2020	Citigroup (SSB)		112,200	120,000	122,400	121,668	.0	(359)	.0	(359)	.0	121,309	.0	(9,109)	(9,109)	4,778	.08/01/2023
670001-AA-4	NOVELIS CORP		.01/27/2020	Call @ 104.69		261,720	250,000	263,125	260,558	.0	(305)	.0	(305)	.0	260,253	.0	1,467	1,467	6,944	.08/15/2024
67059T-AB-1	NUSTAR LOGISTICS LP		.09/01/2020	Maturity @ 100.00		500,000	500,000	504,520	501,478	.0	(1,478)	.0	(1,478)	.0	500,000	.0	.0	.0	24,000	.09/01/2020
67077M-AW-8	NUTRIEN LTD	C.	.10/21/2020	JEFFERIES & CO. - BONDS		3,277,980	3,000,000	2,996,910	.0	.0	119	.0	119	.0	2,997,029	.0	280,951	280,951	39,333	.05/13/2030
67105V-AY-0	OAKC IX DR - CDO		.09/11/2020	DIRECT		1,250,000	1,250,000	1,252,400	1,248,062	.0	1,938	.0	1,938	.0	1,250,000	.0	.0	.0	53,406	.10/20/2025
674599-BY-0	OCCIDENTAL PETROLEUM CORP		.07/07/2020	Paydown		904,500	900,000	952,470	912,620	.0	(8,018)	.0	(8,018)	.0	904,602	.0	(102)	(102)	35,055	.02/01/2021
674599-CC-7	OCCIDENTAL PETROLEUM CORP		.12/16/2020	Adjustment		4,578,750	4,500,000	4,635,135	4,562,949	.0	(32,322)	.0	(32,322)	.0	4,530,627	.0	48,123	48,123	190,234	.02/15/2022
674599-CU-7	OCCIDENTAL PETROLEUM CORP		.08/18/2020	Adjustment		6,030,000	6,000,000	5,994,720	5,995,749	.0	1,702	.0	1,702	.0	5,997,451	.0	32,549	32,549	164,233	.08/13/2021
67572Y-BU-5	OCT22 22RR CRR - CDO	C.	.03/05/2020	BNP Paribas		955,000	1,000,000	995,200	989,859	.0	243	.0	243	.0	990,103	.0	(35,103)	(35,103)	14,681	.01/22/2030
680665-AM-8	OLIN CORP		.07/15/2020	Various		70,570	.62,000	61,690	.0	.0	6	.0	6	.0	61,696	.0	8,874	8,874	657	.06/01/2025
68245X-AC-3	1011778 BC UNLIMITED LIABILITY CO	C.	.10/23/2020	Call @ 102.12		62,296	61,000	62,144	.0	(115)	.0	(115)	.0	62,029	.0	267	267	.0	.0	05/15/2024
683715-AA-4	OPEN TEXT CORP	C.	.03/05/2020	Call @ 101.41		684,491	675,000	696,094	684,909	.0	(1,709)	.0	(1,709)	.0	683,200	.0	1,290	1,290	24,258	.01/15/2023
68389X-BR-5	ORACLE CORP		.12/22/2020	Various		11,889,820	11,400,000	11,392,476	11,395,906	.0	1,024	.0	1,024	.0	11,396,930	.0	492,890	492,890	354,258	.02/15/2023
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC		.11/10/2020	MORGAN STANLEY CO		5,440,700	5,000,000	4,990,450	4,991,001	.0	1,103	.0	1,103	.0	4,992,104	.0	448,596	448,596	169,722	.07/23/2026
693522-AG-9	PQ CORP		.07/22/2020	Call @ 100.00		894,854	880,000	920,194	901,580	.0	(9,436)	.0	(9,436)	.0	892,143	.0	(12,143)	(12,143)	55,609	.11/15/2022
69353R-FH-6	PNC BANK NA		.01/09/2020	WELLS FARGO SECURITIES LLC		6,336,477	6,300,000	6,284,817	6,294,518	.0	166	.0	166	.0	6,294,684	.0	41,793	41,793	74,813	.01/22/2021
69371R-P5-9	PACCAR FINANCIAL CORP		.12/23/2020	Various		10,151,024	9,400,000	9,396,146	9,397,156	.0	698	.0	698	.0	9,397,854	.0	753,170	753,170	422,601	.08/09/2023
69689P-AE-7	PSTAT 2019-2 B - CDO	C.	.04/22/2020	BARCLAYS CAPITAL INC		892,500	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	(107,500)	(107,500)	21,323	.04/20/2027
69832A-AA-4	PANASONIC CORP	C.	.04/09/2020	HSBC SECURITIES		2,475,550	2,500,000	2,500,000	2,500,000	.0	.0	.0	.0	.0	2,500,000	.0	(24,450)	(24,450)	46,669	.07/19/2022

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
709599-AX-2	PENSKE TRUCK LEASING CO LP		04/30/2020	BANC OF AMERICA/FIXED INCOME		126,968	120,000	117,116	117,403	0	103	0	103	0	117,506	0	9,463	9,463	2,982	04/01/2027
709599-AY-0	PENSKE TRUCK LEASING CO LP		05/13/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		620,552	620,000	608,214	612,483	0	830	0	830	0	613,313	0	7,239	7,239	11,207	03/14/2023
709599-BD-5	PENSKE TRUCK LEASING CO LP		04/29/2020	Various		3,644,307	3,605,000	3,602,513	3,603,406	0	311	0	311	0	3,603,717	0	40,590	40,590	97,040	07/29/2021
709599-BE-3	PENSKE TRUCK LEASING CO LP		05/12/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		354,815	335,000	334,830	334,858	0	7	0	7	0	334,865	0	19,950	19,950	11,802	01/29/2026
709599-BG-8	PENSKE TRUCK LEASING CO LP		05/21/2020	GOLDMAN		241,334	240,000	239,503	239,532	0	40	0	40	0	239,572	0	1,762	1,762	4,482	11/01/2024
70959W-AE-3	PENSKE AUTOMOTIVE GROUP INC		10/01/2020	Various		732,150	750,000	765,000	755,400	0	(3,687)	0	(3,687)	0	751,713	0	(19,563)	(19,563)	32,997	10/01/2022
70959W-AF-0	PENSKE AUTOMOTIVE GROUP INC		12/18/2020	Various		361,000	359,000	370,918	368,397	0	(2,845)	0	(2,845)	0	365,552	0	(4,551)	(4,551)	18,621	12/01/2024
70959W-AH-6	PENSKE AUTOMOTIVE GROUP INC		08/15/2020	Maturity @ 100.00 JP MORGAN SECURITIES		250,000	250,000	248,500	249,539	0	461	0	461	0	250,000	0	0	0	9,375	08/15/2020
718172-CD-9	PHILIP MORRIS INTERNATIONAL INC		02/19/2020	LLC		3,666,996	3,600,000	3,584,556	3,591,002	0	430	0	430	0	3,591,431	0	75,565	75,565	27,250	11/02/2022
737446-AL-8	POST HOLDINGS INC		03/02/2020	Call @ 104.12		66,640	64,000	67,280	66,947	0	(310)	0	(310)	0	66,638	0	2	2	1,770	03/01/2025
74153W-CG-2	PRICOA GLOBAL FUNDING I		01/08/2020	Citigroup (SSB)		8,144,145	8,100,000	8,194,851	8,127,599	0	(757)	0	(757)	0	8,126,842	0	17,303	17,303	26,393	11/24/2020
74256L-AS-8	PRINCIPAL LIFE GLOBAL FUNDING II		01/09/2020	US BANCORP INVESTMENTS INC.		10,766,747	10,702,000	10,812,231	10,733,768	0	(1,180)	0	(1,180)	0	10,732,588	0	34,159	34,159	42,139	11/19/2020
743755-AG-5	PROVIDENCE HEALTH AND SERVICES OBLIGATED		03/18/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC. SG AMERICAS SECURITIES,		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	9,697	10/01/2042
744320-AM-4	PRUDENTIAL FINANCIAL INC		04/02/2020	LLC		181,488	190,000	198,550	196,412	0	(454)	0	(454)	0	195,958	0	(14,470)	(14,470)	3,295	06/15/2043
747525-AR-4	QUALCOMM INC		08/05/2020	BARCLAYS CAPITAL INC		8,542,908	8,100,000	8,080,803	8,082,536	0	3,280	0	3,280	0	8,085,816	0	457,092	457,092	214,695	01/30/2023
74840L-AA-0	QUICKEN LOANS INC		10/14/2020	Call @ 100.00		262,331	255,000	265,200	263,134	1,355	(3,247)	0	(1,892)	0	261,242	0	(6,242)	(6,242)	21,301	05/01/2025
74988L-AA-2	RRAM 3 A1R - CDO	C	05/28/2020	BARCLAYS CAPITAL INC		977,150	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(22,850)	(22,850)	18,298	01/15/2030
75513E-AD-3	RAYTHEON TECHNOLOGIES CORP		10/27/2020	Various		5,798,625	5,500,000	5,492,960	0	0	324	0	324	0	5,493,284	0	305,341	305,341	51,594	07/01/2030
75884B-AE-8	REG10 X C - CDO		10/21/2020	CREDIT SUISSE SECURITIES (USA)		966,310	1,000,000	967,500	968,245	0	(12,245)	0	(12,245)	0	956,000	0	10,310	10,310	31,963	01/17/2031
759150-AC-2	REGIONALCARE HOSPITAL PARTNERS HOLDINGS		02/12/2020	Adjustment		1,052,500	1,000,000	1,065,646	1,052,954	0	(5,223)	0	(5,223)	0	1,047,731	0	4,769	4,769	25,896	05/01/2023
761735-AP-4	REYNOLDS GROUP ISSUER (LUXEMBOURG) SA		02/04/2020	Call @ 100.00		814,050	814,050	816,569	814,050	0	0	0	0	0	814,050	0	0	0	14,172	10/15/2020
761735-AR-0	REYNOLDS GROUP ISSUER LLC		08/14/2020	Call @ 100.00		1,250,000	1,250,000	1,265,625	1,250,000	0	0	0	0	0	1,250,000	0	0	0	53,260	07/15/2021
761735-AT-6	REYNOLDS GROUP ISSUER LLC		10/27/2020	Various		405,317	402,000	412,568	406,463	0	(4,677)	0	(4,677)	0	406,463	0	(1,147)	(1,147)	19,681	07/15/2023
77340R-AK-3	ROCKIES EXPRESS PIPELINE LLC		03/05/2020	Call @ 100.42		502,092	500,000	515,970	502,721	0	(1,659)	0	(1,659)	0	501,063	0	1,030	1,030	10,938	04/15/2020
778296-AC-7	ROSS STORES INC		10/14/2020	UBS SECURITIES LLC		11,767,889	9,991,000	9,944,242	0	0	2,928	0	2,928	0	9,947,170	0	1,820,718	1,820,718	10,044	04/15/2027
78355H-KM-0	RYDER SYSTEM INC		09/09/2020	WELLS FARGO SECURITIES		4,149,840	4,000,000	3,997,680	3,998,149	0	519	0	519	0	3,998,668	0	151,172	151,172	89,444	06/01/2022
78442F-EJ-3	NAVIENT CORP		03/25/2020	LLC		168,000	168,000	177,694	169,366	0	(1,366)	0	(1,366)	0	168,000	0	0	0	6,720	03/25/2020
78573N-AA-0	SABRE GLBL INC		03/17/2020	Various		460,738	565,000	579,469	576,550	0	(2,920)	0	(2,920)	0	573,630	0	(112,892)	(112,892)	12,943	04/15/2023
80685X-AA-9	SCHLUMBERGER FINANCE CANADA LTD	C	11/20/2020	Maturity @ 100.00		6,300,000	6,300,000	6,292,377	6,297,700	0	2,300	0	2,300	0	6,300,000	0	0	0	138,600	11/20/2020
817565-CB-8	SERVICE CORPORATION INTERNATIONAL		09/10/2020	Call @ 100.00		285,018	280,000	289,800	286,784	0	(2,562)	0	(2,562)	0	284,222	0	(4,222)	(4,222)	17,350	05/15/2024
822582-BZ-4	SHELL INTERNATIONAL FINANCE BV	C	04/03/2020	BARCLAYS CAPITAL INC.		1,977,843	1,900,000	1,892,058	1,893,740	0	404	0	404	0	1,894,144	0	83,699	83,699	26,600	11/13/2023
829259-AR-1	SINCLAIR TELEVISION GROUP INC		12/04/2020	Various		503,581	515,000	531,738	528,394	0	(4,151)	0	(4,151)	0	524,244	0	(26,944)	(26,944)	38,571	08/01/2024
82967N-AL-2	SIRIUS XM RADIO INC		07/09/2020	Call @ 100.00		89,686	89,000	90,669	89,669	0	(445)	0	(445)	0	89,585	0	(585)	(585)	3,362	05/15/2023
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP		10/15/2020	Various		140,570	155,000	161,006	160,475	0	(1,599)	0	(1,599)	0	158,876	0	(18,306)	(18,306)	7,710	07/31/2024
83404R-AA-6	SOFI 2018-B A1F - ABS		09/25/2020	Paydown		3,206,960	3,206,961	3,200,231	3,201,248	0	5,713	0	5,713	0	3,206,961	0	0	0	34,396	08/25/2047
852061-AR-1	SPRINT COMMUNICATIONS INC		08/15/2020	Various		1,002,710	1,000,000	1,041,250	1,012,786	0	(8,759)	0	(8,759)	0	1,004,027	0	(1,317)	(1,317)	56,405	08/15/2020
852061-AS-9	SPRINT COMMUNICATIONS INC		10/07/2020	BARCLAYS CAPITAL INC		568,501	527,000	545,990	508,518	865	(4,271)	0	(3,405)	0	539,753	0	28,748	28,748	28,223	11/15/2022
85207U-AE-5	SPRINT CORP		04/02/2020	BARCLAYS CAPITAL INC		258,125	250,000	260,000	255,633	0	(832)	0	(832)	0	254,801	0	3,324	3,324	10,120	09/15/2021
85208N-AD-2	SPRINTS 181 A1 - ABS		02/06/2020	BARCLAYS CAPITAL INC		8,491,040	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	491,040	491,040	52,644	09/20/2029
853496-AB-3	STANDARD INDUSTRIES INC		06/18/2020	Various		253,438	250,000	255,598	253,645	0	(719)	0	(719)	0	252,926	0	(1,001)	(1,001)	10,455	02/15/2023
855244-AN-9	STARBUCKS CORP		01/13/2020	HSBC SECURITIES		4,311,731	4,175,000	4,173,664	4,174,597	0	5	0	5	0	4,174,602	0	137,129	137,129	48,175	03/01/2023
85571B-AG-0	STARWOOD PROPERTY TRUST INC		03/27/2020	JP MORGAN SECURITIES		732,000	800,000	810,923	806,317	0	(878)	0	(878)	0	805,439	0	(73,439)	(73,439)	11,778	12/15/2021
858119-BC-3	STEEL DYNAMICS INC		01/10/2020	Call @ 100.00		750,000	750,000	761,250	750,000	0	0	0	0	0	750,000	0	0	0	10,570	10/01/2021
858119-BJ-8	STEEL DYNAMICS INC		04/07/2020	Stifel Nicolaus & Co.		158,820	171,000	170,872	170,873	0	7	0	7	0	170,880	0	(12,060)	(12,060)	1,569	12/15/2024
858119-BK-5	STEEL DYNAMICS INC		02/19/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		568,721	547,000	546,699	546,699	0	(3)	0	(3)	0	546,696	0	22,026	22,026	3,669	04/15/2030
86614R-AG-2	SUMMIT MATERIALS LLC		08/11/2020	Call @ 100.00		500,000	500,000	509,491	504,028	0	(4,028)	0	(4,028)	0	500,000	0	0	0	32,837	07/15/2023

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
86787E-BE-6	SUNTRUST BANK		03/25/2020	HUMPHREY INC		4,442,735	4,500,000	4,497,705	4,498,167	0	173	0	173	0	4,498,340	0	(55,605)	(55,605)	44,878	05/17/2022
871503-AH-1	NORTONLIFELOCK INC		09/15/2020	Maturity @ 100.00		250,000	250,000	251,563	250,534	0	(534)	0	(534)	0	250,000	0	0	0	10,500	09/15/2020
87244A-BL-3	WINDR 121RR AR2 - CDO	C	10/15/2020	Paydown		3,245,721	3,245,721	3,245,721	3,245,721	0	0	0	0	0	3,245,721	0	0	0	47,797	01/15/2026
87264A-AM-7	T-MOBILE USA INC		04/02/2020	SECURITIES, INC.		717,790	716,000	740,165	723,180	0	(2,813)	0	(2,813)	0	720,367	0	(2,577)	(2,577)	25,657	03/01/2023
87264A-AN-5	T-MOBILE USA INC		09/01/2020	Call @ 100.00		857,850	840,000	870,806	863,956	0	(6,106)	0	(6,106)	0	857,850	0	(17,850)	(17,850)	71,400	03/01/2025
87612B-AY-8	TARGA RESOURCES PARTNERS LP		08/13/2020	Adjustment		775,732	760,000	795,263	781,892	0	(8,076)	0	(8,076)	0	773,816	0	1,916	1,916	47,453	03/15/2024
88948A-BD-8	TOLL ROAD INVESTORS PARTNERSHIP II LP		06/04/2020	JP MORGAN SECURITIES LLC		1,158,686	1,700,000	943,092	1,108,080	0	31,721	0	31,721	0	1,139,800	0	18,886	18,886	0	02/15/2028
89114Q-CD-8	TORONTO-DOMINION BANK	C	03/27/2020	BMO Capital Markets		3,162,240	3,200,000	3,196,448	3,196,670	0	274	0	274	0	3,196,944	0	(34,704)	(34,704)	22,069	12/01/2022
89469A-AB-0	TREEHOUSE FOODS INC		09/25/2020	Call @ 100.00		140,000	140,000	139,650	139,757	0	78	0	78	0	139,835	0	165	165	7,015	03/15/2022
89681B-AQ-4	TRIUMPH GROUP INC		04/22/2020	UBS SECURITIES LLC		212,925	255,000	259,950	259,388	135	(753)	0	(618)	0	258,770	0	(45,845)	(45,845)	9,341	09/15/2024
89788J-AB-5	TRUIST BANK		12/23/2020	HUMPHREY INC		3,055,980	3,000,000	2,971,860	0	0	7,378	0	7,378	0	2,979,238	0	76,742	76,742	30,104	03/09/2023
90290M-AB-7	US FOODS INC		05/13/2020	Various		487,056	510,000	527,350	522,522	0	(3,904)	0	(3,904)	0	518,618	0	(31,562)	(31,562)	11,971	06/15/2024
90331H-NL-3	US BANK NA		05/01/2020	Stifel Nicolaus & Co.		522,025	500,000	492,745	495,313	0	504	0	504	0	495,816	0	26,209	26,209	11,673	01/23/2023
90331H-NV-1	US BANK NA		08/04/2020	SECURITIES		1,960,362	1,800,000	1,803,474	1,802,785	0	(450)	0	(450)	0	1,802,335	0	158,027	158,027	63,240	07/24/2023
904764-BA-4	UNILEVER CAPITAL CORP		07/16/2020	JP MORGAN SECURITIES LLC		2,673,000	2,500,000	2,482,825	2,488,617	0	1,855	0	1,855	0	2,490,472	0	182,528	182,528	64,670	03/22/2023
90781B-DG-0	UNION PACIFIC CORP		01/09/2020	INC.		1,829,556	1,800,000	1,954,296	1,821,401	0	(822)	0	(822)	0	1,820,579	0	8,977	8,977	32,400	02/01/2021
90931L-AA-6	UNITED AIRLINES INC - ABS		07/07/2020	Paydown		184,680	184,680	184,680	184,680	0	0	0	0	0	184,680	0	0	0	4,294	01/07/2030
90932M-AA-3	UNITED AIRLINES 2019-2 PASS THROUGH TRUS		11/01/2020	Paydown		93,583	93,583	93,583	93,583	0	0	0	0	0	93,583	0	0	0	3,076	11/01/2029
90932O-AA-4	UNITED AIRLINES INC - ABS		09/03/2020	Paydown		388,498	388,498	383,331	383,668	0	4,829	0	4,829	0	388,498	0	0	0	10,922	03/03/2028
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC		08/28/2020	Call @ 100.00		85,283	83,000	86,216	85,946	0	(753)	0	(753)	0	85,193	0	(2,193)	(2,193)	7,393	07/15/2025
91159H-HV-5	U.S. BANCORP		09/09/2020	BANC OF AMERICA/FIXED INCOME		5,134,139	4,700,000	4,698,731	4,698,949	0	169	0	169	0	4,699,117	0	435,022	435,022	174,488	02/05/2024
91324P-QN-0	UNITEDHEALTH GROUP INC		06/16/2020	MORGAN STANLEY CO		3,334,086	3,150,000	3,276,498	3,219,565	0	(12,403)	0	(12,403)	0	3,207,162	0	126,924	126,924	97,611	07/15/2022
913903-AR-1	UNIVERSAL HEALTH SERVICES INC		09/28/2020	Call @ 100.00		800,000	800,000	811,280	808,542	0	(8,542)	0	(8,542)	0	800,000	0	0	0	44,017	08/01/2022
914906-AP-7	UNIVISION COMMUNICATIONS INC		05/28/2020	Call @ 100.00		793,831	785,000	798,800	791,312	0	(3,607)	0	(3,607)	0	787,705	0	(2,705)	(2,705)	46,070	09/15/2022
914906-AR-3	UNIVISION COMMUNICATIONS INC		07/21/2020	Call @ 100.00		837,088	830,000	825,045	823,596	1,568	602	0	2,170	0	825,766	0	4,234	4,234	35,801	05/15/2023
91831A-AB-7	BAUSCH HEALTH COMPANIES INC	C	11/30/2020	Various		1,017,633	1,005,000	1,018,650	1,011,453	1,403	(2,612)	0	(1,209)	0	1,010,245	0	7,389	7,389	15,988	05/15/2023
91911K-AE-2	BAUSCH HEALTH COMPANIES INC	C	12/18/2020	Call @ 100.00		456,000	456,000	458,555	456,527	0	(702)	0	(702)	0	455,825	0	175	175	27,223	03/01/2023
91911K-AJ-1	BAUSCH HEALTH COMPANIES INC	C	06/10/2020	Call @ 100.00		172,763	170,000	175,950	173,443	0	(1,326)	0	(1,326)	0	172,117	0	(2,117)	(2,117)	10,897	03/15/2022
91911K-AK-8	BAUSCH HEALTH COMPANIES INC	C	11/30/2020	BARCLAYS CAPITAL INC		325,875	316,000	331,640	327,781	0	(4,658)	0	(4,658)	0	323,123	0	2,752	2,752	26,851	03/15/2024
92343V-CR-3	VERIZON COMMUNICATIONS INC		01/28/2020	FENNER & SMITH INC.		683,078	640,000	646,547	644,730	0	(77)	0	(77)	0	644,653	0	38,426	38,426	5,538	11/01/2024
92343V-DD-3	VERIZON COMMUNICATIONS INC		09/09/2020	BARCLAYS CAPITAL INC		1,100,750	1,000,000	960,700	963,842	0	3,446	0	3,446	0	967,289	0	133,462	133,462	28,146	08/15/2026
92343V-DQ-4	VERIZON COMMUNICATIONS INC		01/07/2020	WELLS FARGO SECURITIES LLC		1,841,832	1,800,000	1,796,616	1,798,172	0	18	0	18	0	1,798,190	0	43,642	43,642	16,792	03/15/2022
92343V-DY-7	VERIZON COMMUNICATIONS INC		08/27/2020	BARCLAYS CAPITAL INC		182,117	155,000	154,975	154,984	0	1	0	1	0	154,986	0	27,132	27,132	6,127	03/16/2027
92343V-ES-9	VERIZON COMMUNICATIONS INC		06/08/2020	CREDIT SUISSE SECURITIES (USA)		947,255	810,000	836,558	835,052	0	(1,077)	0	(1,077)	0	833,976	0	113,279	113,279	26,331	02/08/2029
925651-AA-9	VICI PROPERTIES 1 LLC		02/12/2020	JP MORGAN SECURITIES LLC		792,845	735,000	808,480	785,247	0	(3,076)	0	(3,076)	0	782,171	0	10,674	10,674	19,273	10/15/2023
92676X-AC-1	VIKING CRUISES LTD	C	04/28/2020	Wells Fargo		165,000	250,000	261,250	260,000	362	(2,266)	0	(1,904)	0	258,096	0	(93,096)	(93,096)	7,161	05/15/2025
92826C-AC-6	VISA INC		01/08/2020	TORONTO DOMINION SECS USA INC		10,373,125	10,090,000	10,314,200	10,217,155	0	(1,091)	0	(1,091)	0	10,216,064	0	157,061	157,061	20,404	12/14/2022
92826C-AD-4	VISA INC		12/22/2020	Various		7,524,790	7,000,000	6,767,040	6,799,326	0	13,159	0	13,159	0	6,812,485	0	712,305	712,305	105,875	12/14/2025
92933B-AK-0	WMG ACQUISITION CORP		06/24/2020	Adjustment		1,046,717	1,030,000	1,057,975	1,052,029	0	(7,772)	0	(7,772)	0	1,044,257	0	2,460	2,460	47,065	08/01/2023
931142-EL-3	WALMART INC		07/23/2020	JP MORGAN SECURITIES LLC		5,717,565	5,250,000	5,243,595	5,244,276	0	676	0	676	0	5,244,952	0	472,613	472,613	156,611	07/08/2024
931427-AH-1	WALGREENS BOOTS ALLIANCE INC		06/03/2020	BARCLAYS CAPITAL INC		3,804,955	3,500,000	3,477,355	3,481,959	0	1,448	0	1,448	0	3,483,408	0	321,547	321,547	72,781	11/18/2024
93369K-AA-3	WAND MERGER CORP		03/26/2020	CREDIT SUISSE SECURITIES (USA)		80,763	91,000	91,683	91,613	0	(37)	0	(37)	0	91,575	0	(10,813)	(10,813)	5,237	07/15/2023

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
94106L-BF-5	WASTE MANAGEMENT INC		.02/18/2020	MITSUBISHI UFJ SECURITIES		2,090,400	2,000,000	2,086,260	2,082,222	0	(2,471)	0	(2,471)	0	2,079,750	0	10,650	10,650	10,653	.06/15/2024
942683-AF-0	ACTAVIS INC	C	.05/14/2020	Not Available		2,002,000	2,000,000	2,036,120	2,030,214	0	(4,296)	0	(4,296)	0	2,025,918	0	(23,918)	(23,918)	40,264	.10/01/2022
94974B-EV-8	WELLS FARGO & CO		.01/10/2020	WELLS FARGO ADVISORS LLC		9,289,080	9,000,000	9,311,130	9,152,485	0	(4,255)	0	(4,255)	0	9,148,230	0	140,850	140,850	118,450	.04/01/2021
94988J-5N-3	WELLS FARGO BANK NA		.04/22/2020	Citigroup (SBB)		2,017,360	2,000,000	1,998,920	1,999,612	0	116	0	116	0	1,999,728	0	17,632	17,632	40,300	.01/15/2021
94988J-5R-4	WELLS FARGO BANK NA		.05/28/2020	WELLS FARGO ADVISORS LLC		5,817,852	5,400,000	5,391,198	5,393,475	0	709	0	709	0	5,394,184	0	423,668	423,668	152,828	.08/14/2023
95000U-2B-8	WELLS FARGO & CO		.01/22/2020	WELLS FARGO SECURITIES LLC		15,138,549	14,900,000	14,702,916	14,763,434	0	3,171	0	3,171	0	14,766,605	0	371,944	371,944	197,735	.07/22/2022
96949L-AA-3	WILLIAMS PARTNERS LP		.01/31/2020	BANC OF AMERICA/FIXED INCOME		1,029,810	1,000,000	1,027,990	1,024,945	0	(1,113)	0	(1,113)	0	1,023,831	0	5,979	5,979	13,900	.03/15/2022
96950F-AD-6	WILLIAMS PARTNERS LP		.03/15/2020	Maturity @ 100.00		1,000,000	1,000,000	1,119,340	1,004,443	0	(4,443)	0	(4,443)	0	1,000,000	0	0	0	26,250	.03/15/2020
96950G-AA-0	WILLIAMS SCOTSMAN INTERNATIONAL INC		.07/01/2020	Call @ 100.00		472,918	455,000	475,216	471,637	0	(3,971)	0	(3,971)	0	467,666	0	(12,666)	(12,666)	37,426	.12/15/2022
96950G-AB-8	WILLIAMS SCOTSMAN INTERNATIONAL INC		.08/26/2020	Various		89,755	87,000	91,350	90,947	0	(962)	0	(962)	0	89,985	0	(1,365)	(1,365)	5,620	.08/15/2023
989194-AM-7	ZAYO GROUP LLC		.01/30/2020	Adjustment		1,055,700	1,035,000	1,062,319	1,054,149	0	(2,708)	0	(2,708)	0	1,051,441	0	4,259	4,259	27,255	.04/01/2023
98932K-AA-0	ZEKELMAN INDUSTRIES INC		.06/18/2020	Call @ 100.00		155,753	152,000	166,440	157,485	0	(1,762)	0	(1,762)	0	155,723	0	(3,723)	(3,723)	11,383	.06/15/2023
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						724,793,764	703,149,066	706,827,530	661,811,017	25,939	(604,673)	380,339	(959,073)	0	704,580,071	0	19,526,151	19,526,151	15,410,282	XXX
744320-AL-6	PRUDENTIAL FINANCIAL INC		.03/10/2020	MORGAN STANLEY CO		2,679,225	2,570,000	2,731,150	2,699,764	0	(9,325)	0	(9,325)	0	2,690,439	0	(11,214)	(11,214)	74,236	.09/15/2042
4899999. Subtotal - Bonds - Hybrid Securities						2,679,225	2,570,000	2,731,150	2,699,764	0	(9,325)	0	(9,325)	0	2,690,439	0	(11,214)	(11,214)	74,236	XXX
464288-64-6	ISHARES:SHT-TRM CORP BD		.06/01/2020	Adjustment	0.000	6,512,949		6,512,949	0	0	0	0	0	0	6,512,949	0	0	0	0	0
464288-64-6	ISHARES:SHT-TRM CORP BD		.06/01/2020	Reclassification	0.000	6,512,949	0	6,512,949	0	0	0	0	0	0	6,512,949	0	0	0	0	0
8099999. Subtotal - Bonds - SVO Identified Funds						13,025,899	0	13,025,899	0	0	0	0	0	0	13,025,899	0	0	0	0	XXX
8399997. Total - Bonds - Part 4						1,220,605,043	1,152,623,847	1,182,712,367	1,079,834,955	25,939	(1,218,557)	380,339	(1,572,957)	0	1,176,639,319	0	43,278,183	43,278,183	21,838,258	XXX
8399998. Total - Bonds - Part 5						1,056,819,984	995,113,000	1,043,241,581	0	0	(342,927)	0	(342,927)	0	1,042,898,654	0	13,219,299	13,219,299	4,813,331	XXX
8399999. Total - Bonds						2,277,425,027	2,147,736,847	2,225,953,948	1,079,834,955	25,939	(1,561,483)	380,339	(1,915,884)	0	2,219,537,973	0	56,497,482	56,497,482	26,651,589	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						2,277,425,027	XXX	2,225,953,948	1,079,834,955	25,939	(1,561,483)	380,339	(1,915,884)	0	2,219,537,973	0	56,497,482	56,497,482	26,651,589	XXX

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-YX-2	UNITED STATES TREASURY		01/14/2020	RBC DOMINION SECURITIES INC./CDS**	03/17/2020	Various	5,400,000	5,403,250	5,719,547	5,403,182	0	(69)	0	(69)	0	0	316,365	316,365	18,519	4,077
912828-YY-0	UNITED STATES TREASURY		01/16/2020	MORGAN STANLEY CO	03/06/2020	Various	11,686,252	11,686,252	12,240,214	11,684,332	0	(1,920)	0	(1,920)	0	0	555,882	555,882	38,531	10,272
912828-YZ-7	UNITED STATES TREASURY		01/16/2020	Various	02/28/2020	Various	50,264,000	50,308,382	50,841,905	50,305,646	0	(2,736)	0	(2,736)	0	0	536,259	536,259	132,159	31,457
912828-ZZ-9	UNITED STATES TREASURY		02/06/2020	Various	02/28/2020	JP Morgan Securities Inc.	12,800,000	12,800,523	13,009,000	12,800,793	0	269	0	269	0	0	208,207	208,207	24,791	9,107
912828-ZS-2	UNITED STATES TREASURY		02/19/2020	Various	03/06/2020	DEUTSCHE BANK SECURITIES, INC.	7,600,000	7,598,930	7,882,031	7,598,932	0	2	0	2	0	0	283,099	283,099	10,909	3,951
912828-Z6-0	UNITED STATES TREASURY		02/19/2020	JP MORGAN SECURITIES LLC	02/28/2020	SECURITIES	4,850,000	4,846,021	4,890,922	4,846,078	0	56	0	56	0	0	44,844	44,844	5,679	3,847
912828-Z8-6	UNITED STATES TREASURY		02/28/2020	JP MORGAN SECURITIES LLC	04/07/2020	Various	60,000,000	60,810,938	61,588,301	60,793,951	0	(16,986)	0	(16,986)	0	0	794,350	794,350	87,958	36,264
912828-Z9-4	UNITED STATES TREASURY		04/29/2020	Various	05/12/2020	Various	55,620,000	60,051,679	60,016,834	60,030,141	0	(21,538)	0	(21,538)	0	0	(13,307)	(13,307)	159,988	118,622
912828-ZA-1	UNITED STATES TREASURY		03/27/2020	Various	04/02/2020	BONY MELLON/BMO CAP MKTS	47,030,000	47,769,468	47,702,382	47,763,505	0	(5,963)	0	(5,963)	0	0	(61,123)	(61,123)	48,883	40,299
912828-ZB-9	UNITED STATES TREASURY		02/28/2020	BANK OF AMERICA SECURITIES INC.	03/19/2020	CITIGROUP GLOBAL MARKETS	5,000,000	5,019,336	5,035,547	5,019,184	0	(152)	0	(152)	0	0	16,363	16,363	3,516	306
912828-ZC-7	UNITED STATES TREASURY		03/23/2020	Various	03/26/2020	Various	27,800,000	28,391,453	28,482,273	28,389,903	0	(1,550)	0	(1,550)	0	0	92,371	92,371	17,413	10,321
912828-ZD-5	UNITED STATES TREASURY		04/07/2020	Various	04/14/2020	BANC OF AMERICA/FIXED INCOME	4,077,000	4,098,734	4,100,092	4,098,499	0	(235)	0	(235)	0	0	1,593	1,593	1,717	1,112
912828-ZE-3	UNITED STATES TREASURY		04/16/2020	Various	05/15/2020	Various	15,900,000	15,891,445	15,994,535	15,891,561	0	116	0	116	0	0	102,974	102,974	11,154	2,613
912828-ZF-0	UNITED STATES TREASURY		04/24/2020	Various	08/24/2020	Various	28,976,000	29,064,323	29,232,536	29,058,758	0	(5,565)	0	(5,565)	0	0	173,778	173,778	33,162	1,867
912828-ZG-8	UNITED STATES TREASURY		04/22/2020	Various	05/15/2020	Various	81,495,000	81,608,295	81,728,496	81,604,897	0	(3,398)	0	(3,398)	0	0	123,600	123,600	30,021	7,314
912828-ZH-6	UNITED STATES TREASURY		05/01/2020	Various	09/09/2020	Various	41,030,000	40,951,173	41,088,004	40,958,398	0	7,226	0	7,226	0	0	129,605	129,605	31,369	1,296
912828-ZK-9	UNITED STATES TREASURY		07/06/2020	TORONTO DOMINION SECS USA INC.	12/14/2020	Various	20,000,000	20,015,042	20,019,213	20,013,852	0	(1,191)	0	(1,191)	0	0	5,361	5,361	16,042	9,681
912828-ZL-7	UNITED STATES TREASURY		05/26/2020	Various	09/08/2020	Various	17,884,000	17,927,152	17,980,519	17,924,848	0	(2,304)	0	(2,304)	0	0	55,671	55,671	21,152	3,457
912828-ZM-5	UNITED STATES TREASURY		05/20/2020	Various	12/30/2020	Various	79,895,000	79,756,181	79,857,597	79,771,943	0	15,762	0	15,762	0	0	85,654	85,654	27,104	1,580
912828-ZO-6	UNITED STATES TREASURY		08/12/2020	Various	08/13/2020	Various	36,370,000	35,809,146	35,994,564	35,809,767	0	620	0	620	0	0	184,798	184,798	17,837	13,950
912828-ZR-4	UNITED STATES TREASURY		11/18/2020	BANC OF AMERICA/FIXED INCOME	12/03/2020	Unknown	25,000	24,974	24,975	24,975	0	1	0	1	0	0	0	0	16	15
912828-ZS-2	UNITED STATES TREASURY		06/10/2020	Various	08/05/2020	Various	24,455,000	24,240,804	24,612,589	24,244,605	0	3,801	0	3,801	0	0	367,984	367,984	19,911	3,553
912828-ZU-7	UNITED STATES TREASURY		07/06/2020	BANC OF AMERICA/FIXED INCOME	07/14/2020	Various	4,450,000	4,457,648	4,458,170	4,457,599	0	(50)	0	(50)	0	0	571	571	912	699
912828-ZW-3	UNITED STATES TREASURY		07/23/2020	JP MORGAN SECURITIES LLC	09/08/2020	Various	3,800,000	3,796,309	3,796,836	3,796,392	0	83	0	83	0	0	444	444	1,724	663
91282C-AE-1	UNITED STATES TREASURY		11/10/2020	Various	12/30/2020	Various	11,255,000	11,165,670	11,192,927	11,166,183	0	513	0	513	0	0	26,744	26,744	6,044	4,413
91282C-AJ-0	UNITED STATES TREASURY		09/18/2020	Various	09/22/2020	Various	13,605,000	13,589,922	13,595,191	13,589,962	0	39	0	39	0	0	5,229	5,229	2,072	1,623
91282C-AV-3	UNITED STATES TREASURY		12/24/2020	Various	12/30/2020	WELLS FARGO SECURITIES LLC	23,250,000	23,196,920	23,138,291	23,197,108	0	188	0	188	0	0	(58,817)	(58,817)	25,851	11,512
0599999. Subtotal - Bonds - U.S. Governments							694,446,000	700,279,970	704,223,491	700,244,991	0	(34,979)	0	(34,979)	0	0	3,978,500	3,978,500	794,436	333,871
574193-SG-4	MARYLAND ST		03/04/2020	MORGAN STANLEY & CO. LLC	03/27/2020	MORGAN STANLEY & CO. LLC	7,000,000	9,664,130	9,365,580	9,655,149	0	(8,981)	0	(8,981)	0	0	(289,569)	(289,569)	12,639	0
574193-SH-2	MARYLAND ST		03/13/2020	MORGAN STANLEY & CO. LLC	03/27/2020	MORGAN STANLEY & CO. LLC	5,580,000	7,212,094	7,459,009	7,206,800	0	(5,294)	0	(5,294)	0	0	252,209	252,209	10,075	0
574193-ST-6	MARYLAND ST		03/04/2020	BANK OF AMERICA SECURITIES	03/24/2020	Jefferies	2,200,000	2,519,198	2,386,538	2,517,158	0	(2,040)	0	(2,040)	0	0	(130,620)	(130,620)	2,444	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							14,780,000	19,395,422	19,211,127	19,379,107	0	(16,315)	0	(16,315)	0	0	(167,980)	(167,980)	25,158	0
118217-CY-2	BUCKEYE OHIO TOB SETTLEMENT FING AUTH		02/26/2020	Jefferies	05/14/2020	Call @ 100.00	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	4,471	0
59261A-E7-8	METROPOLITAN TRANSN AUTH N Y REV		03/02/2020	CITIGROUP GLOBAL MARKETS INC.	06/11/2020	Various	10,000,000	11,180,300	10,156,920	11,096,090	0	(84,210)	0	(84,210)	0	0	(939,170)	(939,170)	182,708	77,778
59261A-ZB-6	METROPOLITAN TRANSN AUTH N Y REV		05/11/2020	WELLS FARGO SECURITIES LLC	07/22/2020	CITIGROUP GLOBAL MARKETS INC.	3,525,000	3,538,289	3,662,546	3,537,049	0	(1,241)	0	(1,241)	0	0	125,497	125,497	121,906	87,146
64987D-UE-2	NEW YORK ST HSG FIN AGY REV		06/22/2020	Jefferies	12/04/2020	Various	2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	0	0	0	3,243	1,741
650116-CK-0	NEW YORK TRANSN DEV CORP SPL FAC REV		03/27/2020	CITIGROUP GLOBAL MARKETS INC.	05/05/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,500,000	1,481,475	1,492,500	1,481,719	0	244	0	244	0	0	10,781	10,781	26,250	18,750
71780T-AD-5	PHILADELPHIA PA AUTH FOR INDOL DEV UNIV R		03/06/2020	MORGAN STANLEY CO	04/27/2020	BARCLAYS CAPITAL INC	2,000,000	2,262,360	2,031,640	2,259,556	0	(2,804)	0	(2,804)	0	0	(227,916)	(227,916)	9,111	0
3199999. Subtotal - Bonds - U.S. Special Revenues							20,525,000	21,962,424	20,843,606	21,874,414	0	(88,011)	0	(88,011)	0	0	(1,030,808)	(1,030,808)	347,690	185,415
00130H-BW-4	AES CORP		11/12/2020	JP MORGAN SECURITIES LLC	11/24/2020	Adjustment	330,000	339,900	340,065	338,669	0	(1,231)	0	(1,231)	0	0	1,396	1,396	2,622	1,563
00130H-BX-2	AES CORP		09/03/2020	Various	11/27/2020	Adjustment	444,000	467,992	467,798	463,137	0	(4,855)	0	(4,855)	0	0	4,662	4,662	14,948	4,863
00206R-KG-6	AT&T INC		07/27/2020	MORGAN STANLEY CO	08/25/2020	BNP Paribas	977,000	975,769	986,536	975,779	0	10	0	10	0	0	10,757	10,757	1,030	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00287Y-CG-2	ABBVIE INC		05/14/2020	Not Available	07/21/2020	Various	2,000,000	2,000,000	2,096,355	2,000,000	0	0	0	0	0	0	96,355	96,355	15,058	7,764
00914A-AK-8	AIR LEASE CORP		11/17/2020	BANC OF AMERICA/FIXED INCOME	12/23/2020	Citigroup (SSB)	995,000	974,165	1,018,481	974,319	0	154	0	154	0	0	44,162	44,162	2,728	0
013093-AB-5	ALBERTSONS COMPANIES LLC		04/22/2020	Various	09/11/2020	Call @ 100.00	1,084,000	1,112,890	1,119,913	1,109,098	0	(3,792)	0	(3,792)	0	0	(25,098)	(25,098)	88,976	24,153
013093-AD-1	ALBERTSONS COMPANIES LLC		01/16/2020	Jefferies	08/18/2020	Call @ 102.88	11,000	11,495	11,316	11,316	0	(179)	0	(179)	0	0	0	0	633	221
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES INC		08/04/2020	Various	12/07/2020	LLC	1,233,000	1,242,064	1,218,019	1,241,836	0	(228)	0	(228)	0	0	(23,817)	(23,817)	7,963	18
019736-AD-9	ALLISON TRANSMISSION INC		08/11/2020	Various	11/19/2020	Call @ 100.00	893,000	883,505	904,163	883,261	0	(244)	0	(244)	0	0	9,739	9,739	52,941	19,718
031162-CT-5	AMGEN INC		02/28/2020	Various	09/16/2020	INC	1,844,000	1,861,607	1,963,122	1,860,276	0	(1,332)	0	(1,332)	0	0	102,847	102,847	23,327	794
036752-AN-3	ANHEIM INC		04/30/2020	DEUTSCHE BANK SECURITIES, INC.	08/27/2020	LLC	980,000	976,325	1,010,674	976,432	0	107	0	107	0	0	34,242	34,242	7,105	0
038222-AN-5	APPLIED MATERIALS INC		05/26/2020	BANK OF AMERICA SECURITIES	11/24/2020	Various	6,750,000	6,724,148	6,986,798	6,725,307	0	1,159	0	1,159	0	0	261,491	261,491	57,590	0
05352A-AA-8	AVANTOR INC		09/22/2020	Various	11/06/2020	Call @ 100.00	580,000	596,650	606,100	594,729	0	(1,921)	0	(1,921)	0	0	(14,729)	(14,729)	53,183	14,635
05352A-AC-4	AVANTOR INC		06/23/2020	Various	07/16/2020	Call @ 108.45	414,000	444,528	448,984	441,105	0	(3,423)	0	(3,423)	0	0	7,879	7,879	17,001	7,657
05453G-AA-3	AXALTA COATING SYSTEMS LLC		09/18/2020	Various	11/25/2020	Call @ 100.00	505,000	519,737	517,312	515,589	0	(4,148)	0	(4,148)	0	0	(10,589)	(10,589)	30,119	10,370
075887-CJ-6	BECTON DICKINSON AND CO		05/11/2020	Citigroup (SSB)	08/06/2020	Citigroup (SSB)	875,000	875,000	967,181	875,000	0	0	0	0	0	0	92,181	92,181	5,489	0
085790-BA-0	BERRY GLOBAL INC		05/05/2020	JP MORGAN SECURITIES LLC	10/15/2020	JP MORGAN SECURITIES LLC	120,000	121,350	120,000	121,350	0	(1,350)	0	(1,350)	0	0	0	0	3,600	440
09247X-AR-2	BLACKROCK INC		04/27/2020	MORGAN STANLEY CO	06/02/2020		3,000,000	2,989,320	3,071,730	2,989,380	0	60	0	60	0	0	82,350	82,350	4,433	0
097023-CT-0	BOEING CO		08/31/2020	Various	10/06/2020	Various	1,575,000	1,729,665	1,721,585	1,723,455	0	(6,210)	0	(6,210)	0	0	(1,870)	(1,870)	31,119	15,614
097751-BP-5	BOMBARDIER INC		01/16/2020	UBS SECURITIES LLC	04/23/2020	UBS SECURITIES LLC	175,000	187,688	150,225	185,998	0	(1,690)	0	(1,690)	0	0	(35,773)	(35,773)	6,098	2,127
101137-BA-4	BOSTON SCIENTIFIC CORP		05/14/2020	BARCLAYS CAPITAL INC	11/23/2020	Various	5,000,000	4,992,550	5,332,035	4,992,855	0	305	0	305	0	0	339,180	339,180	56,717	0
11135F-AF-8	BROADCOM INC		04/06/2020	JP MORGAN SECURITIES LLC	06/17/2020	BANC OF AMERICA/FIXED INCOME	6,000,000	5,999,400	6,824,340	5,999,440	0	40	0	40	0	0	824,900	824,900	54,833	0
120111-BM-0	STANDARD INDUSTRIES INC		02/07/2020	JP MORGAN SECURITIES LLC	07/17/2020	Call @ 100.00	10,000	10,313	10,269	10,219	0	(94)	0	(94)	0	0	(219)	(219)	630	128
120111-BN-8	STANDARD INDUSTRIES INC		06/09/2020	Various	09/08/2020	Call @ 100.00	280,000	293,135	290,228	289,228	0	(3,907)	0	(3,907)	0	0	(9,228)	(9,228)	20,528	3,337
1248EP-BG-7	CCO HOLDINGS LLC		07/14/2020	Various	11/06/2020	Call @ 100.00	2,442,000	2,515,030	2,507,641	2,496,814	0	(18,217)	0	(18,217)	0	0	(54,814)	(54,814)	161,500	27,989
1248EP-BP-7	CCO HOLDINGS LLC		03/03/2020	JP MORGAN SECURITIES LLC	08/20/2020	Various	20,000	20,675	20,588	20,485	0	(190)	0	(190)	0	0	(485)	(485)	1,590	503
125193-BC-2	CDW LLC		06/25/2020	Various	09/09/2020	Call @ 100.00	635,000	656,050	658,813	654,502	0	(1,548)	0	(1,548)	0	0	(19,502)	(19,502)	40,393	9,963
126650-CW-8	CVS HEALTH CORP		03/30/2020	WELLS FARGO SECURITIES LLC	11/19/2020	GOLDMAN	1,000,000	1,048,970	1,142,596	1,044,250	0	(4,720)	0	(4,720)	0	0	98,346	98,346	20,994	683
15135B-AL-5	CENTENE CORP		07/28/2020	Various	10/09/2020	Call @ 100.00	1,247,000	1,298,460	1,298,107	1,289,352	0	(9,108)	0	(9,108)	0	0	(42,352)	(42,352)	101,592	22,311
153527-AL-0	CENTRAL GARDEN & PET CO		08/19/2020	Various	11/16/2020	Call @ 100.00	340,000	349,422	345,205	345,191	0	(4,230)	0	(4,230)	0	0	(5,191)	(5,191)	15,618	4,665
191216-CV-0	COCA-COLA CO		04/29/2020	MORGAN STANLEY CO	06/02/2020	Citigroup (SSB)	5,000,000	4,989,800	5,014,200	4,989,892	0	92	0	92	0	0	24,309	24,309	7,563	0
191216-DD-9	COCA-COLA CO		09/14/2020	Citigroup (SSB)	11/24/2020	WELLS FARGO SECURITIES	10,000,000	9,992,100	9,976,800	9,992,296	0	196	0	196	0	0	(15,496)	(15,496)	19,167	0
20605P-AM-3	CONCHO RESOURCES INC		08/10/2020	BANC OF AMERICA/FIXED INCOME	09/03/2020	BARCLAYS CAPITAL INC	182,000	181,565	180,469	181,566	0	1	0	1	0	0	(1,097)	(1,097)	170	0
22282E-AF-9	COVANTA HOLDING CORP		07/08/2020	WELLS FARGO SECURITIES LLC	09/10/2020	Call @ 100.00	142,000	144,895	144,780	144,288	0	(607)	0	(607)	0	0	(2,288)	(2,288)	8,776	3,402
22822V-AT-8	CROWN CASTLE INTERNATIONAL CORP		06/04/2020	JP MORGAN SECURITIES LLC	12/01/2020	GOLDMAN	631,000	629,927	651,407	629,975	0	48	0	48	0	0	21,431	21,431	6,626	0
23918K-AQ-1	DAVITA INC		04/28/2020	Various	07/15/2020	Call @ 101.71	905,000	925,988	920,457	920,340	0	(5,647)	0	(5,647)	0	0	117	117	36,388	18,880
23918K-AR-9	DAVITA INC		06/18/2020	Various	08/12/2020	Various	1,410,000	1,446,853	1,445,615	1,442,592	0	(4,260)	0	(4,260)	0	0	3,023	3,023	19,975	7,000
254687-FN-1	WALT DISNEY CO		03/19/2020	CITIGROUP GLOBAL MARKETS INC.	03/23/2020	Various	4,000,000	3,997,800	4,096,290	3,997,802	0	2	0	2	0	0	98,488	98,488	744	0
254687-FQ-4	WALT DISNEY CO		03/19/2020	CITIGROUP GLOBAL MARKETS INC.	09/18/2020	Various	7,500,000	7,479,000	8,782,975	7,479,664	0	664	0	664	0	0	1,303,311	1,303,311	109,514	0
26441C-BH-7	DUKE ENERGY CORP		10/15/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/17/2020	SUNTRUST ROBINSON HUMPHREY INC	1,000,000	1,060,680	1,060,010	1,060,186	0	(494)	0	(494)	0	0	(176)	(176)	12,522	10,481
26614N-AA-0	DUPONT DE NEMOURS INC		04/28/2020	Citigroup (SSB)	11/02/2020	LINDING	493,000	493,000	498,300	493,000	0	0	0	0	0	0	5,300	5,300	5,436	0
28470R-AF-9	CAESARS ENTERTAINMENT INC		03/10/2020	JP MORGAN SECURITIES LLC	07/27/2020	Call @ 100.00	250,000	258,125	261,250	257,603	0	(522)	0	(522)	0	0	(7,603)	(7,603)	23,500	6,708
29273A-AA-4	ENERGIZER HOLDINGS INC		05/29/2020	Various	06/24/2020	Adjustment	627,000	644,019	646,594	643,055	0	(964)	0	(964)	0	0	3,539	3,539	18,775	15,249
29278N-AQ-6	ENERGY TRANSFER OPERATING LP		06/05/2020	RBC CAPITAL MARKETS	09/08/2020	Various	1,500,000	1,527,690	1,487,185	1,527,491	0	(199)	0	(199)	0	0	(40,306)	(40,306)	8,542	3,750
29364G-AL-7	ENTERGY CORP		05/13/2020	GOLDMAN	06/16/2020	Various	4,540,000	4,504,452	4,696,974	4,504,644	0	192	0	192	0	0	192,330	192,330	7,440	0
29364G-AM-5	ENTERGY CORP		08/24/2020	MORGAN STANLEY & CO. LLC	09/16/2020	WELLS FARGO SECURITIES LLC	7,000,000	6,972,420	7,010,430	6,972,759	0	339	0	339	0	0	37,671	37,671	3,850	0
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC		07/31/2020	Various	09/09/2020	CIBC WORLD MARKETS CORP.	1,500,000	1,442,139	1,597,950	1,445,935	0	3,796	0	3,796	0	0	152,015	152,015	14,692	3,963
30231G-BH-4	EXXON MOBIL CORP		03/17/2020	BANC OF AMERICA/FIXED INCOME	04/24/2020	RBS SECURITIES INC.	4,000,000	4,000,000	4,216,400	4,000,000	0	0	0	0	0	0	216,400	216,400	12,965	0
31620M-AK-2	FIDELITY NATIONAL INFORMATION SERVICES I		03/10/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	04/30/2020	SUNTRUST ROBINSON HUMPHREY INC	1,500,000	1,585,005	1,592,130	1,580,803	0	(4,202)	0	(4,202)	0	0	11,327	11,327	29,021	21,438

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC		07/23/2020	BANC OF AMERICA/FIXED INCOME	11/24/2020	DEUTSCHE BANK SECURITIES, INC.	1,380,000	1,524,320	1,505,566	1,513,279	0	(11,041)	0	(11,041)	0	0	(7,713)	(7,713)	22,011	2,001
337738-AT-5	FISERV INC		02/26/2020	Jefferies	11/13/2020	MARKETAXESS CORPORATION	500,000	530,950	555,535	527,556	0	(3,394)	0	(3,394)	0	0	27,979	27,979	14,044	2,533
337738-BB-3	FISERV INC		05/11/2020	WELLS FARGO SECURITIES LLC	08/11/2020	MORGAN STANLEY CO	1,500,000	1,499,010	1,611,157	1,499,047	0	37	0	37	0	0	112,110	112,110	8,397	0
345397-AA-5	FORD MOTOR CREDIT COMPANY LLC		01/06/2020	GOLDMAN MORGAN STANLEY & CO LLC/SL	02/04/2020	BARCLAYS CAPITAL INC	720,000	720,000	716,875	720,000	0	0	0	0	0	0	(3,125)	(3,125)	2,306	0
35671D-AU-9	FREEPORT-MCMORAN INC		04/23/2020	CONDUIT	07/22/2020	Adjustment	60,000	59,700	61,950	59,741	0	41	0	41	0	0	2,209	2,209	870	331
35671D-AZ-8	FREEPORT-MCMORAN INC		03/27/2020	CREDIT SUISSE SECURITIES (USA)	07/22/2020	Adjustment	350,000	329,000	364,000	331,129	0	2,129	0	2,129	0	0	32,872	32,872	5,011	603
36155W-AK-2	GCI LLC		06/23/2020	WELLS FARGO SECURITIES LLC	10/14/2020	Call @ 100.00	60,000	62,100	62,063	61,813	0	(287)	0	(287)	0	0	(1,813)	(1,813)	4,114	802
36166N-AB-9	GE CAPITAL FUNDING LLC		06/08/2020	MORGAN STANLEY CO	06/18/2020	Citigroup (SSB)	1,250,000	1,313,425	1,299,488	1,313,322	0	(103)	0	(103)	0	0	(13,834)	(13,834)	5,194	4,125
36166T-AA-8	GCI LLC		05/21/2020	Various	10/23/2020	Call @ 100.00	585,000	595,313	605,386	589,784	0	(5,529)	0	(5,529)	0	0	(24,784)	(24,784)	72,411	13,063
364725-BC-4	TEGNA INC		01/07/2020	BARCLAYS CAPITAL INC	09/16/2020	Call @ 101.83	141,000	145,935	143,585	143,492	0	(2,443)	0	(2,443)	0	0	93	93	5,729	1,163
366651-AB-3	GARTNER INC		07/30/2020	Various	09/28/2020	Call @ 100.00	509,000	525,549	528,566	524,413	0	(1,136)	0	(1,136)	0	0	(15,413)	(15,413)	32,392	7,845
369604-BG-7	GENERAL ELECTRIC CO		01/31/2020	Various	03/10/2020	BARCLAYS CAPITAL INC JP MORGAN SECURITIES LLC	2,000,000	2,106,564	2,076,540	2,103,958	0	(2,605)	0	(2,605)	0	0	(27,418)	(27,418)	33,938	26,813
369604-BV-4	GENERAL ELECTRIC CO		04/13/2020	BANC OF AMERICA/FIXED INCOME	05/04/2020		675,000	673,954	677,781	673,959	0	5	0	5	0	0	3,822	3,822	906	0
37185L-AG-7	GENESIS ENERGY LP		01/10/2020	CREDIT SUISSE SECURITIES (USA)	12/11/2020	Not Available JP MORGAN SECURITIES LLC	265,000	268,313	269,876	266,261	0	(2,052)	0	(2,052)	0	0	3,615	3,615	17,313	2,606
37940X-AD-4	GLOBAL PAYMENTS INC		05/07/2020	BANC OF AMERICA/FIXED INCOME	11/12/2020	NATL FINANCIAL SERVICES CORP (NFS)	682,000	679,770	735,448	679,867	0	97	0	97	0	0	55,581	55,581	9,944	0
38141G-XJ-8	GOLDMAN SACHS GROUP INC		03/30/2020	CREDIT SUISSE SECURITIES (USA)	12/04/2020	Call @ 100.00	2,500,000	2,533,250	2,764,325	2,528,915	0	(4,335)	0	(4,335)	0	0	235,410	235,410	60,278	0
383909-AE-8	W R GRACE & CO-CONN		04/03/2020	BANC OF AMERICA/FIXED INCOME	07/13/2020	Call @ 100.00	89,000	87,538	93,819	87,806	0	268	0	268	0	0	1,194	1,194	6,842	778
389375-AK-2	GRAY TELEVISION INC		08/20/2020	CREDIT SUISSE SECURITIES (USA)	10/19/2020	Call @ 100.00	155,000	158,488	158,973	158,372	0	(115)	0	(115)	0	0	(3,372)	(3,372)	8,033	2,847
421924-BK-6	ENCOMPASS HEALTH CORP		09/18/2020	Various	11/02/2020	Call @ 100.00	905,000	910,875	905,000	905,000	0	(5,875)	0	(5,875)	0	0	0	0	26,019	13,828
423074-AS-2	KRAFT HEINZ FOODS CO		03/26/2020	Various	06/04/2020	Call @ 102.44	617,000	621,798	632,042	620,818	0	(979)	0	(979)	0	0	11,224	11,224	9,107	3,277
436440-AK-7	HOLOGIC INC		03/24/2020	Various	10/15/2020	Call @ 100.00	310,000	301,281	316,783	300,989	0	(282)	0	(282)	0	0	9,011	9,011	20,345	5,651
437076-CA-8	HOME DEPOT INC		03/26/2020	JP Morgan Securities Inc.	06/05/2020	WELLS FARGO ADVISORS LLC	4,500,000	4,478,085	4,875,795	4,478,648	0	563	0	563	0	0	397,147	397,147	21,563	0
44485H-AA-2	GFL ENVIRONMENTAL INC	C	09/02/2020	Various	11/27/2020	Call @ 100.00	312,000	330,165	333,044	327,850	0	(2,315)	0	(2,315)	0	0	(15,850)	(15,850)	31,722	5,336
458140-BP-4	INTEL CORP		03/20/2020	JP Morgan Securities Inc.	03/23/2020	JP Morgan Securities Inc.	5,000,000	4,992,250	5,100,050	4,992,250	0	0	0	0	0	0	107,800	107,800	0	0
458140-BR-0	INTEL CORP		03/20/2020	JP MORGAN SECURITIES LLC	09/18/2020	WELLS FARGO ADVISORS LLC	6,000,000	5,987,700	7,279,800	5,988,200	0	500	0	500	0	0	1,291,600	1,291,600	115,050	0
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC		05/18/2020	BANC OF AMERICA/FIXED INCOME	10/19/2020	BANC OF AMERICA/FIXED INCOME	5,000,000	4,964,500	5,175,700	4,965,804	0	1,304	0	1,304	0	0	209,896	209,896	42,292	0
46284P-AP-9	IRON MOUNTAIN INC		04/22/2020	Various	07/02/2020	Call @ 100.96	925,000	926,750	933,862	924,754	0	(1,996)	0	(1,996)	0	0	9,107	9,107	20,241	9,675
46284P-AQ-7	IRON MOUNTAIN INC		03/23/2020	BANC OF AMERICA/FIXED INCOME	06/25/2020	Citigroup (SSB)	220,000	201,850	224,422	203,049	0	1,199	0	1,199	0	0	21,373	21,373	4,803	1,467
466253-AA-9	J2 CLOUD SERVICES LLC		07/22/2020	Various	12/07/2020	Call @ 100.00	969,000	999,663	1,012,605	993,525	0	(6,137)	0	(6,137)	0	0	(24,525)	(24,525)	85,018	9,863
47010D-AA-8	JAGUAR HOLDING COMPANY II		04/28/2020	Various	06/05/2020	Call @ 100.00	395,000	399,938	407,593	399,803	0	(134)	0	(134)	0	0	(4,803)	(4,803)	21,266	5,922
478160-CO-5	JOHNSON & JOHNSON		08/20/2020	JP Morgan Securities Inc.	05/05/2020	Jefferies	5,000,000	4,998,600	5,025,850	4,998,616	0	16	0	16	0	0	27,234	27,234	7,583	0
48250N-AA-3	KFC HOLDING CO		07/10/2020	Various	10/09/2020	Call @ 100.00	270,000	276,238	276,750	275,417	0	(820)	0	(820)	0	0	(5,417)	(5,417)	11,550	1,233
48661T-AA-3	KAYNE II A - CDO		03/19/2020	JP MORGAN SECURITIES LLC	11/18/2020	DEUTSCHE BANK SECURITIES, INC.	1,000,000	900,000	1,000,250	909,538	0	9,538	0	9,538	0	0	90,712	90,712	19,327	5,801
49271V-AH-3	KEURIG DR PEPPER INC		04/28/2020	JP MORGAN SECURITIES LLC	08/06/2020	Various	2,000,000	2,222,540	2,340,550	2,210,914	0	(11,626)	0	(11,626)	0	0	129,636	129,636	61,715	38,035
494368-CC-5	KIMBERLY-CLARK CORP		09/08/2020	MORGAN STANLEY CO	11/23/2020	BANC OF AMERICA/FIXED INCOME	4,500,000	4,500,000	4,544,280	4,500,000	0	0	0	0	0	0	44,280	44,280	9,713	0
49456B-AR-2	KINDER MORGAN INC		07/27/2020	JP MORGAN SECURITIES LLC	08/07/2020	SEAPORT GROUP SECURITIES, LLC JP MORGAN SECURITIES LLC	5,000,000	4,953,000	4,989,600	4,953,066	0	66	0	66	0	0	36,534	36,534	1,667	0
505742-AF-3	LADDER CAPITAL FINANCE HOLDINGS LLLP		03/10/2020	JP MORGAN SECURITIES LLC	04/15/2020	JP MORGAN SECURITIES LLC	80,000	80,200	66,100	80,188	0	(12)	0	(12)	0	0	(14,088)	(14,088)	2,453	2,065
513075-BE-0	LAMAR MEDIA CORP		06/24/2020	Various	09/16/2020	Various	568,000	571,345	572,731	570,443	0	(902)	0	(902)	0	0	(94)	(94)	18,945	7,119
527298-BF-9	LEVEL 3 FINANCING INC		04/20/2020	Various	08/13/2020	Various	730,000	730,488	731,460	730,000	0	(488)	0	(488)	0	0	1,460	1,460	16,940	4,412
548661-DM-6	LOWE'S COMPANIES INC		03/10/2020	Various	07/23/2020	US BANCORP INVESTMENTS INC.	1,150,000	1,177,695	1,253,960	1,175,811	0	(1,884)	0	(1,884)	0	0	78,149	78,149	22,521	10,115
548661-DT-1	LOWE'S COMPANIES INC		03/24/2020	JP MORGAN SECURITIES LLC	07/27/2020	BARCLAYS CAPITAL INC	455,000	453,958	520,456	454,028	0	70	0	70	0	0	66,428	66,428	6,218	0
55342U-AF-1	MPT OPERATING PARTNERSHIP LP		07/13/2020	JP MORGAN SECURITIES LLC	12/21/2020	Call @ 100.00	575,000	596,088	593,331	586,905	0	(9,182)	0	(9,182)	0	0	(11,905)	(11,905)	47,656	12,626
55354G-AB-6	MSCI INC		02/03/2020	BANC OF AMERICA/FIXED INCOME	06/17/2020	Call @ 100.00	250,000	261,875	259,221	258,628	0	(3,247)	0	(3,247)	0	0	(8,628)	(8,628)	21,280	6,788
576339-CF-0	MCCT 201 A - ABS	A	01/16/2020	BMO Capital Markets	07/13/2020	RBC CAPITAL MARKETS	10,000,000	9,999,779	10,294,531	9,999,811	0	32	0	32	0	0	294,720	294,720	95,078	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
57665R-AF-3	MATCH GROUP INC (DELAWARE)		03/06/2020	JP MORGAN SECURITIES LLC	06/16/2020	Call @ 100.00	10,000	10,375	10,319	10,312	0	(63)	0	(63)	0	0	(312)	(312)	655	175
58013M-FL-3	MCDONALD'S CORP		03/04/2020	GOLDMAN	04/29/2020	WELLS FARGO SECURITIES LLC	2,187,000	2,185,181	2,185,097	2,185,230	0	49	0	49	0	0	(133)	(133)	4,933	60
58013M-FN-9	MCDONALD'S CORP		03/25/2020	BANC OF AMERICA/FIXED INCOME	05/21/2020	Various	2,627,000	2,626,081	2,875,973	2,626,055	0	(26)	0	(26)	0	0	249,919	249,919	13,917	0
58001K-AD-2	MERITOR INC		02/04/2020	BARCLAYS CAPITAL INC	12/07/2020	Call @ 102.08	25,000	25,521	25,521	25,304	0	(290)	0	(290)	0	0	217	217	1,883	742
58151K-AG-3	METHANEX CORP	C	09/15/2020	BARCLAYS CAPITAL INC	10/27/2020	Call @ 100.00	330,000	340,313	350,344	339,543	0	(770)	0	(770)	0	0	(9,543)	(9,543)	23,039	770
59217G-EE-5	METROPOLITAN LIFE GLOBAL FUNDING I		01/06/2020	JP MORGAN SECURITIES LLC	05/01/2020	Stifel Nicolaus & Co. US BANCORP INVESTMENTS	10,000,000	9,995,700	10,144,600	9,996,134	0	434	0	434	0	0	148,466	148,466	60,667	0
59523U-AS-6	MID-AMERICA APARTMENTS LP		08/03/2020	WELLS FARGO SECURITIES LLC	08/31/2020	INC.	285,000	283,475	280,944	283,483	0	8	0	8	0	0	(2,538)	(2,538)	269	0
60855R-AH-3	MOLINA HEALTHCARE INC		07/23/2020	Various	12/02/2020	Call @ 100.00	585,000	598,153	599,262	595,477	0	(2,676)	0	(2,676)	0	0	(10,477)	(10,477)	35,292	8,579
609207-AS-4	MONDELEZ INTERNATIONAL INC		04/07/2020	WELLS FARGO SECURITIES LLC	05/21/2020	Citigroup (SSB)	272,000	271,372	280,701	271,396	0	24	0	24	0	0	9,306	9,306	690	0
609207-AT-2	MONDELEZ INTERNATIONAL INC		04/07/2020	WELLS FARGO SECURITIES LLC	08/03/2020	WELLS FARGO SECURITIES LLC	328,000	324,825	365,733	324,911	0	86	0	86	0	0	40,822	40,822	2,806	0
609207-AU-9	MONDELEZ INTERNATIONAL INC		04/30/2020	BARCLAYS CAPITAL INC	07/21/2020	PERSHING DIV OF DLJ SEC	875,000	870,310	906,133	870,507	0	197	0	197	0	0	35,626	35,626	2,880	0
62886E-AS-7	NCR CORP		07/28/2020	Various	09/21/2020	LINDING	825,000	828,445	842,531	825,038	0	(3,407)	0	(3,407)	0	0	(38)	(38)	51,664	14,483
637417-AN-6	NATIONAL RETAIL PROPERTIES INC		02/18/2020	WELLS FARGO SECURITIES LLC	04/13/2020	Call @ 100.00	1,041,000	1,037,648	917,592	1,037,685	0	37	0	37	0	0	(120,094)	(120,094)	2,943	0
64072T-AA-3	CSC HOLDINGS LLC		06/12/2020	JP MORGAN SECURITIES LLC	08/18/2020	Call @ 100.00	450,000	485,438	481,739	479,717	0	(5,721)	0	(5,721)	0	0	(29,717)	(29,717)	60,694	20,527
64072T-AB-2	CSC HOLDINGS LLC		07/31/2020	BANC OF AMERICA/FIXED INCOME	08/18/2020	Call @ 100.00	550,000	576,125	573,419	568,222	0	(7,904)	0	(7,904)	0	0	(18,222)	(18,222)	26,759	1,923
65339K-BQ-2	NEXTERA ENERGY CAPITAL HOLDINGS INC		04/01/2020	CREDIT SUISSE SECURITIES (USA)	07/06/2020	GOLDMAN	293,000	292,584	318,274	292,605	0	21	0	21	0	0	25,669	25,669	2,037	0
65341X-AA-6	NEXSTAR BROADCASTING INC		07/08/2020	WELLS FARGO SECURITIES LLC	09/25/2020	Call @ 100.00	444,000	454,695	456,490	453,759	0	(936)	0	(936)	0	0	(9,759)	(9,759)	28,723	10,259
65342Q-AC-6	NEXTERA ENERGY OPERATING PARTNERS LP		07/09/2020	Jefferies	12/31/2020	Call @ 100.00	153,000	158,738	170,739	158,103	0	(635)	0	(635)	0	0	(5,103)	(5,103)	22,735	2,095
65409Q-BB-7	NIELSEN FINANCE LLC		05/20/2020	Various	09/15/2020	Call @ 100.00	1,466,000	1,434,390	1,466,000	1,441,406	0	7,016	0	7,016	0	0	24,594	24,594	34,534	14,943
65410C-AA-8	NIELSEN COMPANY LUXEMBOURG SARL	C	03/09/2020	JP MORGAN SECURITIES LLC	09/11/2020	Call @ 100.00	155,000	154,225	155,000	154,509	0	284	0	284	0	0	491	491	9,075	3,789
65473P-AJ-4	NISOURCE INC		04/07/2020	JP MORGAN SECURITIES LLC	08/03/2020	MORGAN STANLEY CO	367,000	365,646	433,431	365,684	0	39	0	39	0	0	67,746	67,746	4,110	0
670346-AR-6	NUCOR CORP		05/20/2020	WELLS FARGO SECURITIES LLC	06/29/2020	GOLDMAN	166,000	165,748	172,150	165,753	0	5	0	5	0	0	6,397	6,397	350	0
67066G-AF-1	NVIDIA CORP		03/26/2020	GOLDMAN SACHS & CO, NY	08/17/2020	BANC OF AMERICA/FIXED INCOME	8,000,000	7,970,302	8,904,960	7,970,834	0	532	0	532	0	0	934,126	934,126	88,033	0
68245X-AC-3	1011778 BC UNLIMITED LIABILITY CO	C	03/13/2020	Jefferies	10/23/2020	Call @ 102.12	265,000	263,013	270,631	263,324	0	312	0	312	0	0	7,307	7,307	7,505	1,940
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO	C	09/11/2020	Various	11/13/2020	Various	795,000	817,183	814,875	814,423	0	(2,760)	0	(2,760)	0	0	(9,823)	(9,823)	31,802	13,912
68245X-AK-5	1011778 BC UNLIMITED LIABILITY CO	C	04/02/2020	JP MORGAN SECURITIES LLC	04/08/2020	JP MORGAN SECURITIES LLC	110,000	110,000	112,750	110,000	0	0	0	0	0	0	2,750	2,750	105	0
68902V-AD-9	OTIS WORLDWIDE CORP		02/19/2020	GOLDMAN	07/21/2020	PERSHING DIV OF DLJ SEC	253,000	252,997	267,894	253,000	0	2	0	2	0	0	14,894	14,894	2,110	0
68902V-AE-7	OTIS WORLDWIDE CORP		02/28/2020	DEUTSCHE BANK SECURITIES, INC.	08/10/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	750,000	768,488	806,498	767,386	0	(1,101)	0	(1,101)	0	0	39,111	39,111	7,882	287
68902V-AF-4	OTIS WORLDWIDE CORP		02/19/2020	BANC OF AMERICA/FIXED INCOME	05/04/2020	Citigroup (SSB)	1,250,000	1,249,900	1,247,288	1,249,899	0	(1)	0	(1)	0	0	(2,612)	(2,612)	6,145	0
69352Z-AG-9	PQ CORP		04/06/2020	JP MORGAN SECURITIES LLC	07/22/2020	Call @ 100.00	250,000	254,063	254,220	253,214	0	(848)	0	(848)	0	0	(3,214)	(3,214)	15,798	6,703
69352P-AQ-6	PPL CAPITAL FUNDING INC		04/01/2020	JP MORGAN SECURITIES LLC	05/20/2020	Various	3,000,000	2,998,980	3,315,420	2,999,001	0	21	0	21	0	0	316,419	316,419	16,615	0
69370C-AA-8	PTC INC		03/09/2020	JP MORGAN SECURITIES LLC	05/15/2020	Call @ 103.00	130,000	133,575	133,900	133,449	0	(126)	0	(126)	0	0	451	451	3,900	2,513
70450Y-AG-8	PAYPAL HOLDINGS INC		05/11/2020	BANC OF AMERICA/FIXED INCOME	06/08/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	586,000	585,883	599,249	585,884	0	2	0	2	0	0	13,365	13,365	591	0
70450Y-AH-6	PAYPAL HOLDINGS INC		05/11/2020	BANC OF AMERICA/FIXED INCOME	06/08/2020	RBC CAPITAL MARKETS	309,000	308,669	318,344	308,671	0	2	0	2	0	0	9,673	9,673	434	0
70959W-AF-0	PENSKO AUTOMOTIVE GROUP INC		10/09/2020	Citigroup (SSB)	12/18/2020	PERSHING DIV OF DLJ SEC	151,000	154,235	153,688	153,510	0	(725)	0	(725)	0	0	178	178	4,509	1,966
713448-EZ-7	PEPSICO INC		04/29/2020	GOLDMAN	06/05/2020	LINDING	8,000,000	7,965,520	7,984,820	7,965,852	0	332	0	332	0	0	18,968	18,968	13,497	0
723787-AQ-0	PIONEER NATURAL RESOURCES CO		08/06/2020	BANC OF AMERICA/FIXED INCOME	10/05/2020	Various	2,000,000	1,984,100	1,902,655	1,984,284	0	184	0	184	0	0	(81,630)	(81,630)	4,842	0
742718-FG-9	PROCTER & GAMBLE CO		03/23/2020	Citigroup (SSB)	10/06/2020	BANC OF AMERICA/FIXED INCOME	2,500,000	2,493,700	2,807,825	2,494,140	0	440	0	440	0	0	313,685	313,685	37,528	0
742718-FH-7	PROCTER & GAMBLE CO		03/23/2020	Citigroup (SSB)	06/02/2020	BARCLAYS CAPITAL INC	2,500,000	2,494,000	2,865,125	2,494,100	0	100	0	100	0	0	371,025	371,025	14,375	0
74840L-AA-0	QUICKEN LOANS INC		07/10/2020	Various	10/14/2020	Call @ 100.00	510,000	511,063	524,663	510,283	0	(780)	0	(780)	0	0	(283)	(283)	27,940	2,669
75915Q-AC-2	REGIONALCARE HOSPITAL PARTNERS HOLDINGS		01/14/2020	WELLS FARGO SECURITIES LLC	02/12/2020	Not Available	515,000	544,612	542,038	541,533	0	(3,079)	0	(3,079)	0	0	504	504	13,336	8,852
760759-AV-2	REPUBLIC SERVICES INC		02/18/2020	BANC OF AMERICA/FIXED INCOME	02/18/2020	Citigroup (SSB)	2,000,000	1,994,140	2,150,420	1,994,358	0	218	0	218	0	0	156,062	156,062	19,167	0
761735-AT-6	REYNOLDS GROUP ISSUER LLC		02/11/2020	JP MORGAN SECURITIES LLC	10/02/2020	Call @ 101.28	106,000	108,650	107,358	107,047	0	(1,603)	0	(1,603)	0	0	311	311	3,676	423
776743-AM-8	ROPER TECHNOLOGIES INC		08/18/2020	WELLS FARGO SECURITIES LLC	09/08/2020	JP MORGAN SECURITIES LLC	398,000	397,475	401,128	397,477	0	3	0	3	0	0	3,651	3,651	100	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
785592-AW-6	SABINE PASS LIQUEFACTION LLC		05/05/2020	MORGAN STANLEY CO	05/20/2020	BANC OF AMERICA/FIXED INCOME	2,500,000	2,493,600	2,615,250	2,493,621	0	21	0	21	0	0	121,629	121,629	4,375	0
78573N-AC-6	SABRE GLBL INC		04/13/2020	GOLDMAN	04/15/2020	BARCLAYS CAPITAL INC	135,000	135,000	139,050	135,000	0	0	0	0	0	0	4,050	4,050	0	0
817565-CB-8	SERVICE CORPORATION INTERNATIONAL		04/28/2020	GOLDMAN	09/10/2020	Call @ 100.00	900,000	919,125	916,128	913,570	0	(5,555)	0	(5,555)	0	0	(13,570)	(13,570)	55,769	22,172
817610-AA-6	SERVICEMASTER CO LLC		04/21/2020	JP MORGAN SECURITIES LLC	11/16/2020	Call @ 100.00	635,000	646,113	651,275	644,881	0	(1,232)	0	(1,232)	0	0	(9,881)	(9,881)	48,819	14,283
81761L-AA-0	SERVICE PROPERTIES TRUST		06/03/2020	BANC OF AMERICA/FIXED INCOME	08/11/2020	Various	160,000	160,000	171,460	160,000	0	0	0	0	0	0	11,460	11,460	1,085	0
81762P-AE-2	SERVICENOW INC		08/06/2020	JP MORGAN SECURITIES LLC	08/13/2020	RBC CAPITAL MARKETS	596,000	593,771	584,789	593,774	0	3	0	3	0	0	(8,985)	(8,985)	139	0
82967N-AL-2	SIRIUS XM RADIO INC		04/09/2020	Various	07/09/2020	Call @ 100.00	1,475,000	1,448,700	1,486,372	1,450,943	0	2,243	0	2,243	0	0	24,057	24,057	55,714	24,669
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP		01/14/2020	BARCLAYS CAPITAL INC	10/15/2020	BANC OF AMERICA/FIXED INCOME	100,000	103,500	94,920	102,175	0	(1,325)	0	(1,325)	0	0	(7,255)	(7,255)	5,945	2,248
830867-AA-5	SKYMILES IP LTD		09/16/2020	GOLDMAN	10/06/2020	CREDIT SUISSE SECURITIES (USA)	1,528,000	1,528,000	1,572,312	1,528,000	0	0	0	0	0	0	44,312	44,312	2,865	0
852061-AS-9	SPRINT COMMUNICATIONS INC		02/11/2020	GOLDMAN	10/07/2020	BARCLAYS CAPITAL INC	178,000	190,905	192,018	187,945	0	(2,960)	0	(2,960)	0	0	4,072	4,072	9,612	2,611
85207U-AE-5	SPRINT CORP		03/24/2020	RBC CAPITAL MARKETS	04/02/2020	BARCLAYS CAPITAL INC	265,000	252,876	272,970	253,110	0	234	0	234	0	0	19,860	19,860	1,121	587
855244-AY-5	STARBUCKS CORP		05/04/2020	BANC OF AMERICA/FIXED INCOME	05/11/2020	LINDING	219,000	218,853	219,848	218,854	0	1	0	1	0	0	993	993	47	0
855244-AZ-2	STARBUCKS CORP		05/04/2020	JP MORGAN SECURITIES LLC	12/24/2020	Various	5,000,000	4,986,250	5,368,975	4,986,988	0	738	0	738	0	0	381,987	381,987	80,042	0
85571B-AG-0	STARWOOD PROPERTY TRUST INC		03/23/2020	JP MORGAN SECURITIES LLC	04/07/2020	JP MORGAN SECURITIES LLC	800,000	730,000	704,390	731,248	0	1,248	0	1,248	0	0	(26,858)	(26,858)	12,378	11,111
858119-BL-3	STEEL DYNAMICS INC		06/03/2020	BANC OF AMERICA/FIXED INCOME	06/29/2020	Citigroup (SSB)	67,000	66,745	68,989	66,748	0	3	0	3	0	0	2,241	2,241	112	0
87264A-AN-5	T-MOBILE USA INC		06/18/2020	Various	09/01/2020	Call @ 100.00	95,000	97,969	97,019	97,019	0	(950)	0	(950)	0	0	(2,019)	(2,019)	5,047	1,867
87264A-BA-2	T-MOBILE USA INC		04/29/2020	Various	10/19/2020	Various	2,826,000	2,953,210	3,083,100	2,941,470	0	(11,740)	0	(11,740)	0	0	141,630	141,630	47,432	4,278
883556-CF-7	THERMO FISHER SCIENTIFIC INC		03/23/2020	JP MORGAN SECURITIES LLC	05/07/2020	MORGAN STANLEY CO	1,500,000	1,500,000	1,692,795	1,500,000	0	0	0	0	0	0	192,795	192,795	7,922	0
89352H-BA-6	TRANSCANADA PIPELINES LTD	C	04/02/2020	JP MORGAN SECURITIES LLC	07/31/2020	Various	1,000,000	998,360	1,182,290	998,410	0	50	0	50	0	0	183,880	183,880	13,382	0
90265E-AT-7	UDR INC		07/21/2020	Various	08/10/2020	WELLS FARGO SECURITIES LLC	700,000	705,818	716,058	705,794	0	(24)	0	(24)	0	0	10,264	10,264	858	58
91324P-DX-7	UNITEDHEALTH GROUP INC		05/13/2020	BARCLAYS CAPITAL INC	12/10/2020	Various	7,000,000	6,940,990	7,391,520	6,943,895	0	2,905	0	2,905	0	0	447,625	447,625	76,278	0
91831A-AB-7	BAUSCH HEALTH COMPANIES INC	C	06/09/2020	BARCLAYS CAPITAL INC	11/30/2020	Call @ 100.00	44,000	44,110	44,000	44,000	0	(110)	0	(110)	0	0	0	0	1,898	187
91911K-AE-2	BAUSCH HEALTH COMPANIES INC	C	09/14/2020	CITIBANK, NA	12/18/2020	Call @ 100.00	114,000	114,142	114,000	114,000	0	(142)	0	(142)	0	0	0	0	2,142	261
93969K-AA-3	NATIONSTAR MORTGAGE HOLDINGS INC		07/23/2020	Various	08/13/2020	Various	786,000	834,930	802,372	818,600	0	(16,330)	0	(16,330)	0	0	(43,938)	(43,938)	54,605	1,014
94106L-BF-5	WASTE MANAGEMENT INC		03/12/2020	Various	04/28/2020	FENNER & SMITH INC.	1,500,000	1,549,320	1,597,545	1,547,945	0	(1,375)	0	(1,375)	0	0	49,600	49,600	16,594	11,185
94106L-BH-1	WASTE MANAGEMENT INC		02/07/2020	BANC OF AMERICA/FIXED INCOME	02/19/2020	GOLDMAN	650,000	694,993	693,836	694,805	0	(188)	0	(188)	0	0	(969)	(969)	3,813	3,236
958667-AB-3	WESTERN MIDSTREAM OPERATING LP		01/09/2020	BARCLAYS CAPITAL INC	01/21/2020	BANC OF AMERICA/FIXED INCOME	130,000	129,951	130,675	129,951	0	0	0	0	0	0	724	724	112	0
958667-AD-9	WESTERN MIDSTREAM OPERATING LP		01/09/2020	Citigroup (SSB)	01/21/2020	BARCLAYS CAPITAL INC	121,000	121,000	121,072	121,000	0	0	0	0	0	0	72	72	91	0
96950G-AB-8	WILLIAMS SCOTSMAN INTERNATIONAL INC		06/25/2020	Various	08/26/2020	Call @ 100.00	455,000	468,525	470,643	467,813	0	(712)	0	(712)	0	0	(12,813)	(12,813)	33,763	10,125
983919-AK-7	XILINX INC		05/12/2020	BANC OF AMERICA/FIXED INCOME	11/24/2020	Various	12,000,000	11,996,760	12,242,490	11,996,843	0	83	0	83	0	0	245,647	245,647	59,705	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							265,362,000	266,612,212	278,266,992	266,408,589	0	(203,622)	0	(203,622)	0	0	11,156,372	11,156,372	3,608,032	706,611
464288-41-4	ISHARES-NATL MUNI BOND		03/12/2020	Jane Street	04/23/2020	Various	0.000	34,991,552	34,274,768	34,991,552	0	0	0	0	0	0	(716,784)	(716,784)	38,016	0
8099999. Subtotal - Bonds - SVO Identified Funds								34,991,552	34,274,768	34,991,552	0	0	0	0	0	0	(716,784)	(716,784)	38,016	0
8399998. Total - Bonds							995,113,000	1,043,241,581	1,056,819,984	1,042,898,654	0	(342,927)	0	(342,927)	0	0	13,219,299	13,219,299	4,813,331	1,225,897
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								1,043,241,581	1,056,819,984	1,042,898,654	0	(342,927)	0	(342,927)	0	0	13,219,299	13,219,299	4,813,331	1,225,897

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

2.Total amount of intangible assets nonadmitted \$0

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
FORD MOTOR CREDIT COMPANY LLC .....			.03/26/2020 ..	BARCLAYS CAPITAL INC	02/01/2021 ..	322,575	0	21,138	0	0	325,000	301,438	7,786	0	5.750	15.283	FA	9,344	3,063
DISH DBS CORP .....			.06/25/2020 ..	JP MORGAN SECURITIES LLC	06/01/2021 ..	278,433	0	(4,129)	0	0	275,000	282,563	1,547	0	6.750	3.685	JD	9,281	1,444
HUGHES SATELLITE SYSTEMS CORP .....			.06/29/2020 ..	JP MORGAN SECURITIES LLC	06/15/2021 ..	396,057	0	(6,618)	0	0	390,000	402,675	1,322	0	7.625	4.128	JD	14,869	1,239
GRAPHIC PACKAGING INTERNATIONAL LLC .....			.04/28/2020 ..	MITSUBISHI UFJ SECURITIES (USA), INC. ...	01/15/2021 ..	682,722	(555)	(4,845)	0	0	683,000	688,123	6,849	0	4.750	3.673	AO	16,221	1,352
ONEMAIN FINANCE CORP .....			.10/06/2020 ..	BARCLAYS CAPITAL INC	10/01/2021 ..	103,818	0	(1,182)	0	0	100,000	105,000	1,938	0	7.750	2.553	AO	0	151
ALLY FINANCIAL INC .....			.04/28/2020 ..	MORGAN STANLEY CO	04/15/2021 ..	928,255	0	(7,577)	0	0	925,000	935,832	8,299	0	4.250	3.000	AO	19,656	1,638
DELL INTERNATIONAL LLC .....			.07/21/2020 ..	RBC CAPITAL MARKETS	06/15/2021 ..	350,000	0	(1,313)	0	0	350,000	351,313	914	0	5.875	5.875	JD	10,281	2,170
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,061,860	(555)	(4,527)	0	0	3,048,000	3,066,942	28,655	0	XXX	XXX	XXX	79,653	11,056
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						3,061,860	(555)	(4,527)	0	0	3,048,000	3,066,942	28,655	0	XXX	XXX	XXX	79,653	11,056
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						3,061,860	(555)	(4,527)	0	0	3,048,000	3,066,942	28,655	0	XXX	XXX	XXX	79,653	11,056
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						3,061,860	(555)	(4,527)	0	0	3,048,000	3,066,942	28,655	0	XXX	XXX	XXX	79,653	11,056
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						3,061,860	(555)	(4,527)	0	0	XXX	3,066,942	28,655	0	XXX	XXX	XXX	79,653	11,056

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..\$0 1B ..\$0 1C ..\$0 1D ..\$0 1E ..\$0 1F ..\$0 1G ..\$0
2A ..\$0 2B ..\$0 2C ..\$928,255
3A ..\$322,575 3B ..\$1,032,722 3C ..\$103,818
4A ..\$0 4B ..\$396,057 4C ..\$278,433
5A ..\$0 5B ..\$0 5C ..\$0
6 ...\$0

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

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

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 B - Section 2 - Futures Contracts Terminated

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 as of December 31 of
Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Bank of America Concord, CA		0.000	0	0	6,629,113	XXX
Bank of New York Mellon New York, NY		0.000	0	0	1,596,846	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	8,225,959	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	8,225,959	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	0	0	8,225,959	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January.....	8,502,225	4. April.....	80,470,030	7. July.....	26,420,936	10. October.....	6,295,728
2. February.....	7,139,032	5. May.....	35,646,667	8. August.....	18,131,834	11. November.....	15,204,638
3. March.....	56,213,673	6. June.....	17,616,353	9. September.....	19,968,288	12. December.....	8,225,959

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]

1A..\$.....0	1B..\$.....0	1C..\$.....0	1D..\$.....0	1E..\$.....0	1F..\$.....0	1G..\$.....0
2A..\$.....0	2B..\$.....0	2C..\$.....0				
3A..\$.....0	3B..\$.....0	3C..\$.....0				
4A..\$.....0	4B..\$.....0	4C..\$.....0				
5A..\$.....0	5B..\$.....0	5C..\$.....0				
6...\$.....0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
States, Etc.		Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama	AL		0	0	0	0
2.	Alaska	AK		0	0	0	0
3.	Arizona	AZ		0	0	0	0
4.	Arkansas	AR		0	0	0	0
5.	California	CA		0	0	0	0
6.	Colorado	CO		0	0	0	0
7.	Connecticut	CT		0	0	0	0
8.	Delaware	DE		0	0	0	0
9.	District of Columbia	DC		0	0	0	0
10.	Florida	FL	B PROPERTY & CASUALTY	253,668	264,766	0	0
11.	Georgia	GA	B PROPERTY & CASUALTY	35,820	37,373	0	0
12.	Hawaii	HI		0	0	0	0
13.	Idaho	ID		0	0	0	0
14.	Illinois	IL		0	0	0	0
15.	Indiana	IN		0	0	0	0
16.	Iowa	IA		0	0	0	0
17.	Kansas	KS		0	0	0	0
18.	Kentucky	KY		0	0	0	0
19.	Louisiana	LA		0	0	0	0
20.	Maine	ME		0	0	0	0
21.	Maryland	MD		0	0	0	0
22.	Massachusetts	MA	B PROPERTY & CASUALTY	102,342	106,781	0	0
23.	Michigan	MI		0	0	0	0
24.	Minnesota	MN		0	0	0	0
25.	Mississippi	MS		0	0	0	0
26.	Missouri	MO		0	0	0	0
27.	Montana	MT		0	0	0	0
28.	Nebraska	NE		0	0	0	0
29.	Nevada	NV		0	0	0	0
30.	New Hampshire	NH		0	0	0	0
31.	New Jersey	NJ		0	0	0	0
32.	New Mexico	NM	B PROPERTY & CASUALTY	213,081	222,403	0	0
33.	New York	NY		0	0	0	0
34.	North Carolina	NC	B PROPERTY & CASUALTY	220,032	224,469	0	0
35.	North Dakota	ND		0	0	0	0
36.	Ohio	OH		0	0	0	0
37.	Oklahoma	OK		0	0	0	0
38.	Oregon	OR	B PROPERTY & CASUALTY	558,069	582,484	0	0
39.	Pennsylvania	PA		0	0	0	0
40.	Rhode Island	RI		0	0	0	0
41.	South Carolina	SC		0	0	0	0
42.	South Dakota	SD		0	0	0	0
43.	Tennessee	TN		0	0	0	0
44.	Texas	TX		0	0	0	0
45.	Utah	UT		0	0	0	0
46.	Vermont	VT		0	0	0	0
47.	Virginia	VA		0	0	0	0
48.	Washington	WA		0	0	0	0
49.	West Virginia	WV		0	0	0	0
50.	Wisconsin	WI	B PROPERTY & CASUALTY	1,797,249	1,795,219	0	0
51.	Wyoming	WY	B PROPERTY & CASUALTY	129,021	134,570	0	0
52.	American Samoa	AS		0	0	0	0
53.	Guam	GU	B PROPERTY & CASUALTY	55,008	56,117	0	0
54.	Puerto Rico	PR		0	0	0	0
55.	U.S. Virgin Islands	VI		0	0	0	0
56.	Northern Mariana Islands	MP		0	0	0	0
57.	Canada	CAN		0	0	0	0
58.	Aggregate Alien and Other	OT	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	3,364,290	3,424,183	0	0
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0