



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2022  
OF THE CONDITION AND AFFAIRS OF THE

ARCH MORTGAGE INSURANCE COMPANY

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

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

Country of Domicile United States of America

Incorporated/Organized 12/30/1980 Commenced Business 12/31/1981

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

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

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

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

Internet Website Address www.archmi.com

Statutory Statement Contact David Lee Dixon, 336-412-0800  
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(E-mail Address) (FAX Number)

OFFICERS

President & Chief Executive Officer	<u>Robert Michael Schmeiser</u>	Executive Vice President & Chief Financial Officer	<u>Thomas Harrison Jeter</u>
Vice President & Secretary	<u>Theresa Marie Cameron</u>	Senior Vice President & Controller	<u>Brian Joseph Smith</u>

OTHER

<u>Cheryl Ann Feltgen</u> Executive Vice President & Chief Risk Officer	<u>John Edward Gaines</u> Executive Vice President & Chief Actuary	<u>Carl Edward Tyree</u> Executive Vice President & Chief Sales Officer
<u>Tracie Renee Cranford</u> Senior Vice President & Treasurer		

DIRECTORS OR TRUSTEES

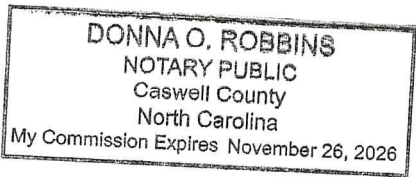
<u>Robert Michael Schmeiser</u>	<u>Thomas Harrison Jeter</u>	<u>John Edward Gaines</u>
<u>Carl Edward Tyree</u>	<u>Thomas Michael Hitt</u>	

State of North Carolina SS:  
County of Guilford

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

<u>Robert Michael Schmeiser</u> President & Chief Executive Officer	<u>Theresa Marie Cameron</u> Vice President & Secretary	<u>Thomas Harrison Jeter</u> Executive Vice President & Chief Financial Officer
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Subscribed and sworn to before me this 13th day of May, 2022  
Donna O. Robbins  
Donna O. Robbins  
Notary Public  
11/26/2026



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

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	1,798,639,570	0	1,798,639,570	1,701,196,122
2. Stocks:				
2.1 Preferred stocks .....	0	0	0	0
2.2 Common stocks .....	1,575,000	0	1,575,000	700,000
3. Mortgage loans on real estate:				
3.1 First liens .....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ .....0 encumbrances) .....	0	0	0	0
4.2 Properties held for the production of income (less \$ .....0 encumbrances) .....	0	0	0	0
4.3 Properties held for sale (less \$ .....0 encumbrances) .....	0	0	0	0
5. Cash (\$ .....8,477,921 ), cash equivalents (\$ .....30,945,795 ) and short-term investments (\$ .....95,413,993 ) .....	134,837,709	0	134,837,709	183,902,019
6. Contract loans (including \$ .....0 premium notes) .....	0	0	0	0
7. Derivatives .....	0	0	0	0
8. Other invested assets .....	0	0	0	0
9. Receivables for securities .....	9,630,175	0	9,630,175	12,150,000
10. Securities lending reinvested collateral assets .....	0	0	0	0
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	1,944,682,454	0	1,944,682,454	1,897,948,141
13. Title plants less \$ .....0 charged off (for Title insurers only) .....	0	0	0	0
14. Investment income due and accrued .....	10,430,451	0	10,430,451	11,122,016
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	38,258,938	0	38,258,938	40,244,667
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ .....0 earned but unbilled premiums) .....	0	0	0	0
15.3 Accrued retrospective premiums (\$ .....0 ) and contracts subject to redetermination (\$ .....0 ) .....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	369,024	0	369,024	420,910
16.2 Funds held by or deposited with reinsured companies .....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts .....	0	0	0	0
17. Amounts receivable relating to uninsured plans .....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....	17,519,031	0	17,519,031	16,106,460
18.2 Net deferred tax asset .....	304,279,509	290,195,056	14,084,453	18,719,824
19. Guaranty funds receivable or on deposit .....	0	0	0	0
20. Electronic data processing equipment and software .....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$ .....0 ) .....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates .....	151,656	0	151,656	39,013
24. Health care (\$ .....0 ) and other amounts receivable .....	0	0	0	0
25. Aggregate write-ins for other than invested assets .....	146,752,807	1,672,343	145,080,464	155,966,798
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	2,462,443,870	291,867,399	2,170,576,471	2,140,567,829
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0	0
28. Total (Lines 26 and 27)	2,462,443,870	291,867,399	2,170,576,471	2,140,567,829
DETAILS OF WRITE-INS				
1101. ....				
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Company owned life insurance .....	144,527,713	0	144,527,713	155,185,561
2502. Licenses purchased .....	1,672,343	1,672,343	0	0
2503. State premium tax recoverable .....	535,949	0	535,949	0
2598. Summary of remaining write-ins for Line 25 from overflow page .....	16,802	0	16,802	781,237
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	146,752,807	1,672,343	145,080,464	155,966,798

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ .....14,313,180 ) .....	221,068,620	228,686,353
2. Reinsurance payable on paid losses and loss adjustment expenses .....	0	0
3. Loss adjustment expenses .....	6,570,547	6,746,641
4. Commissions payable, contingent commissions and other similar charges .....	0	0
5. Other expenses (excluding taxes, licenses and fees) .....	1,338,130	1,077,882
6. Taxes, licenses and fees (excluding federal and foreign income taxes) .....	2,926,425	3,621,740
7.1 Current federal and foreign income taxes (including \$ .....0 on realized capital gains (losses)) .....	0	0
7.2 Net deferred tax liability .....	0	0
8. Borrowed money \$ .....35,000,000 and interest thereon \$ .....2,320 .....	35,002,320	10,001,929
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ .....149,388,078 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) .....	46,376,328	49,355,950
10. Advance premium .....	313,041	212,338
11. Dividends declared and unpaid:		
11.1 Stockholders .....	0	0
11.2 Policyholders .....	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions) .....	128,506,452	114,648,705
13. Funds held by company under reinsurance treaties .....	0	0
14. Amounts withheld or retained by company for account of others .....	0	0
15. Remittances and items not allocated .....	466,425	962,393
16. Provision for reinsurance (including \$ .....0 certified) .....	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates .....	0	0
18. Drafts outstanding .....	0	0
19. Payable to parent, subsidiaries and affiliates .....	15,928,083	13,436,727
20. Derivatives .....	0	0
21. Payable for securities .....	10,118,900	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 .....	1,593,980,389	1,568,298,514
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) .....	2,062,595,660	1,997,049,172
27. Protected cell liabilities .....	0	0
28. Total liabilities (Lines 26 and 27) .....	2,062,595,660	1,997,049,172
29. Aggregate write-ins for special surplus funds .....	0	0
30. Common capital stock .....	2,750,000	2,750,000
31. Preferred capital stock .....	0	0
32. Aggregate write-ins for other than special surplus funds .....	0	0
33. Surplus notes .....	49,500,000	49,500,000
34. Gross paid in and contributed surplus .....	5,571,359	5,571,359
35. Unassigned funds (surplus) .....	50,159,452	85,697,298
36. Less treasury stock, at cost:		
36.1 .....0 shares common (value included in Line 30 \$ .....0 ) .....	0	0
36.2 .....0 shares preferred (value included in Line 31 \$ .....0 ) .....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36) .....	107,980,811	143,518,657
38. Totals (Page 2, Line 28, Col. 3)	2,170,576,471	2,140,567,829
<b>DETAILS OF WRITE-INS</b>		
2501. Contingency reserve .....	1,575,095,609	1,549,153,279
2502. Premium refund reserve .....	4,048,733	4,032,448
2503. Deferred ceding commission .....	14,836,047	15,112,787
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,593,980,389	1,568,298,514
2901. ....		
2902. ....		
2903. ....		
2998. Summary of remaining write-ins for Line 29 from overflow page .....	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201. ....		
3202. ....		
3203. ....		
3298. Summary of remaining write-ins for Line 32 from overflow page .....	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ .....220,995,055 )	223,468,866	225,992,043	899,055,882
1.2 Assumed (written \$ .....25,536,439 )	28,516,061	72,339,339	258,518,252
1.3 Ceded (written \$ .....220,945,055 )	223,418,866	225,992,043	899,055,882
1.4 Net (written \$ .....25,586,439 )	28,566,061	72,339,339	258,518,252
DEDUCTIONS:			
2. Losses incurred (current accident year \$ .....14,313,180 ):			
2.1 Direct	(46,886,191)	30,607,217	81,965,140
2.2 Assumed	(5,385,482)	17,535,612	18,896,420
2.3 Ceded	(46,886,191)	30,607,217	81,965,140
2.4 Net	(5,385,482)	17,535,612	18,896,420
3. Loss adjustment expenses incurred	249,006	206,784	1,166,656
4. Other underwriting expenses incurred	8,536,128	12,767,912	41,627,836
5. Aggregate write-ins for underwriting deductions	25,942,330	36,169,670	129,259,126
6. Total underwriting deductions (Lines 2 through 5)	29,341,982	66,679,978	190,950,038
7. Net income of protected cells	0	0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(775,921)	5,659,361	67,568,214
INVESTMENT INCOME			
9. Net investment income earned	9,451,007	10,159,299	33,864,518
10. Net realized capital gains (losses) less capital gains tax of \$ .....(1,578,158)	(5,936,881)	1,825,309	17,206,508
11. Net investment gain (loss) (Lines 9 + 10)	3,514,126	11,984,608	51,071,026
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ .....0 amount charged off \$ .....0 )	0	0	0
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	(10,657,848)	(1,641,331)	5,185,561
15. Total other income (Lines 12 through 14)	(10,657,848)	(1,641,331)	5,185,561
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(7,919,643)	16,002,638	123,824,801
17. Dividends to policyholders	0	0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	(7,919,643)	16,002,638	123,824,801
19. Federal and foreign income taxes incurred	18,375,585	10,440,118	50,102,028
20. Net income (Line 18 minus Line 19)(to Line 22)	(26,295,228)	5,562,520	73,722,773
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	143,518,657	243,466,736	243,466,736
22. Net income (from Line 20)	(26,295,228)	5,562,520	73,722,773
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....(967,522)	(3,639,725)	(2,152,293)	9,231,446
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	16,907,700	7,283,509	29,164,516
27. Change in nonadmitted assets	(22,510,593)	(4,159,679)	(15,340,716)
28. Change in provision for reinsurance	0	0	0
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	(21,722,956)
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	(175,003,142)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	(35,537,846)	6,534,057	(99,948,079)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	107,980,811	250,000,793	143,518,657
DETAILS OF WRITE-INS			
0501. Addition to the contingency reserve	26,305,715	36,169,670	129,259,126
0502. Release of the contingency reserve per 120 month statutory holding period	(363,385)	0	0
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	25,942,330	36,169,670	129,259,126
1401. Company owned life insurance	(10,657,848)	(1,641,331)	5,185,561
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(10,657,848)	(1,641,331)	5,185,561
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	41,530,618	79,025,566	249,207,186
2. Net investment income .....	11,027,104	11,776,877	37,526,739
3. Miscellaneous income .....	(10,657,848)	(1,641,331)	5,185,561
4. Total (Lines 1 to 3) .....	41,899,874	89,161,112	291,919,486
5. Benefit and loss related payments .....	2,180,365	816,331	10,372,652
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions .....	21,604,184	12,758,655	39,526,981
8. Dividends paid to policyholders .....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ .....0 tax on capital gains (losses) .....	19,177,520	(1,725)	79,320,267
10. Total (Lines 5 through 9) .....	42,962,069	13,573,261	129,219,900
11. Net cash from operations (Line 4 minus Line 10) .....	(1,062,195)	75,587,851	162,699,586
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	521,119,064	526,401,560	2,189,320,633
12.2 Stocks .....	0	0	0
12.3 Mortgage loans .....	0	0	0
12.4 Real estate .....	0	237,877	372,853
12.5 Other invested assets .....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	0	(16,329)
12.7 Miscellaneous proceeds .....	12,638,725	5,555,913	0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	533,757,789	532,195,350	2,189,677,157
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	631,569,287	331,984,661	1,803,675,356
13.2 Stocks .....	875,000	0	690,000
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	0	6,087	205,492
13.5 Other invested assets .....	0	0	0
13.6 Miscellaneous applications .....	0	0	11,470,372
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	632,444,287	331,990,748	1,816,041,220
14. Net increase (or decrease) in contract loans and premium notes .....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(98,686,498)	200,204,602	373,635,937
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	25,000,391	0	10,001,929
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	0	0	0
16.5 Dividends to stockholders .....	0	0	160,000,000
16.6 Other cash provided (applied) .....	25,683,992	(212,213,581)	(222,180,769)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	50,684,383	(212,213,581)	(372,178,840)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	(49,064,310)	63,578,872	164,156,683
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	183,902,019	19,745,337	19,745,337
19.2 End of period (Line 18 plus Line 19.1) .....	134,837,709	83,324,209	183,902,019

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

20.0001. Change in contingency reserve .....	(25,942,330)	(36,169,679)	(129,259,126)
20.0002. Change in premium refund reserve .....	(16,285)	686,545	(1,946,250)
20.0003. Change in deferred ceding commission .....	276,740	124,625	40,122
20.0004. Change in escheatable and stale checks .....	(75,250)	(24,817)	(114,829)
20.0005. Dividend of investment in subsidiary .....	0	0	(15,003,142)

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

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

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

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

	SSAP #	F/S Page	F/S Line #		2022		2021
NET INCOME							
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$	(26,295,228)	\$	73,722,773
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP: Change in contingency reserve	58	4	5	\$	(25,942,330)	\$	(129,259,126)
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$	(352,898)	\$	202,981,899
SURPLUS							
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$	107,980,811	\$	143,518,657
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:							
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$	107,980,811	\$	143,518,657

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

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

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

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

NOTE 2 Accounting Changes and Corrections of Errors  
Not Applicable

NOTE 3 Business Combinations and Goodwill

- A. Statutory Purchase Method  
Not Applicable
- B. Statutory Merger  
Not Applicable
- C. Impairment Loss  
Not Applicable

NOTES TO FINANCIAL STATEMENTS

D. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

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

Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
\$ 143,518,657	XXX
\$ -	XXX
\$ -	XXX
\$ 18,719,824	XXX
\$ 124,798,833	XXX
\$ 12,479,883	XXX
XXX	\$ -
XXX	0.0%

NOTE 4 Discontinued Operations

Not Applicable

NOTE 5 Investments

- D. Loan-Backed Securities
- (1) Description of Sources Used To Determine Prepayment Sources
- Prepayment assumptions for single class, multi-class mortgage-back and asset-backed securities are obtained from independent third party services or internal estimates. These assumptions are consistent with the current interest rate and economic environment.
- (2) Recognized OTTI intent to sell/not retain
- Not Applicable
- (3) Recognized OTTI securities
- Not Applicable
- (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):
- a) The aggregate amount of unrealized losses:
1. Less than 12 Months\$ 8,948,131
2. 12 Months or Longer\$ 473,888
- b)The aggregate related fair value of securities with unrealized losses:
1. Less than 12 Months\$ 201,885,350
2. 12 Months or Longer\$ 6,787,704
- (5) Infomation Investor Considered In Conclusion That Impairments Are Not Other-Than-Temporary
- In accordance with SSAP No. 43R, Loan-backed and Structured Securities – Revised, the Company's loan-backed securities are stated at amortized cost. When evaluating whether a decline in value is other-than-temporary, the Company considers several factors, including, but not limited to, the following: The extent and the duration of the decline in value; The reasons for the decline in value (credit event, interest related or market fluctuations); The financial position and access to capital of the issuer, including the current and future impact of any specific events; Our intent to sell the securities, or whether it is more likely than not that we will be required to sell it before recovery; and the financial condition and near term prospects of the issuer. Impairment due to deterioration in credit that results in a conclusion that the present value of cash flows expected to be collected will not be sufficient to recover the amortized cost basis of the securities is considered other-than-temporary. Other declines in fair value (for example, due to interest rate changes, sector credit rating changes or company-specific rating changes) that result in a conclusion that the present value of cash flows expected to be collected will not be sufficient to recover the amortized cost basis of the security may also result in a conclusion that an OTTI has occurred. To the extent that the Company determines that a security is other-than-temporarily impaired, an impairment loss is recognized in the Statement of Income.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

Not Applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not Applicable

M. Working Capital Finance Investments

Not Applicable

N. Offsetting and Netting of Assets and Liabilities

Not Applicable

R. Reporting Entity's Share of Cash Pool by Asset Type

	Asset Type	Percent Share
(1)	Cash	6.3%
(2)	Cash Equivalents	22.9%
(3)	Short-Term Investments	70.8%
(4)	Total	100.0%

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

Not Applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 7 Investment Income  
No significant changes

NOTE 8 Derivative Instruments  
Not Applicable

NOTE 9 Income Taxes  
No significant changes

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

B. Transactions  
Effective January 1, 2022, the Company entered into a development coverage reinsurance agreement with Arch Reinsurance LTD, (“ARL”), an affiliate, (“Development Coverage Reinsurance Agreement with ARL”). Under the terms of the Development Coverage Reinsurance Agreement with ARL, the Company will cede both favorable and unfavorable reserve development to ARL on policies in force as of the effective date which were reported in default between April 1, 2020 and the effective date, inclusive, and remained in default through the effective date. The agreement subjects ARL to an obligation limit of \$160,000,000. In the first quarter of 2022, the Company ceded an initial premium of \$5,000,000, and an additional performance premium of \$19,045,369 due to favorable development during 1Q22. The Company will maintain the required contingency reserves on the subject business.

During the first quarter of 2022, under the terms of the Intercompany Loan Agreement with Arch Capital Group (U.S.) Inc. (ACGUS”), the Company issued loans to ACGUS of \$25,000,000 due on May 31, 2022 and \$5,000,000 due on June 1, 2022.

D. Amounts Due From or To Related Parties  
At March 31, 2022, the Company reported a receivable of \$151,656 and a payable of (\$15,928,083) from/to affiliated companies. Details of the balances are:  
United Guaranty Residential Insurance Company \$132,106; Arch Mortgage Assurance Company \$19,076; United Guaranty Residential Insurance Company of North Carolina \$474; Arch U.S. MI Services Inc. (\$15,621,081); Arch Mortgage Guaranty Company (\$229,802); United Guaranty Services, Inc. (\$77,200)

At December 31, 2021 the Company reported a receivable of \$39,013 and a payable of (\$13,436,727) from/to affiliated companies. Details of the balances are:  
United Guaranty Residential Insurance Company \$36,101; Arch Mortgage Assurance Company \$2,711; United Guaranty Residential Insurance Company of North Carolina \$201; Arch U.S. MI Services, Inc. (\$3,004,975); Arch Mortgage Guaranty Company; (\$32,029); Arch U.S. MI Holdings, Inc. (\$136,500); United Guaranty Services, Inc. (\$63,223)

Intercompany balances are settled monthly.

NOTE 11 Debt

B. FHLB (Federal Home Loan Bank) Agreements  
(1) Description of Agreement/Borrowing  
On June 1, 2020, the Company became a member of the FHLB and intends to obtain secured advances to provide low cost, supplemental liquidity.

As of March 31, 2022, the Company has determined its estimated maximum borrowing capacity to be \$542,644,118 which represents 25% of admitted assets.

(2) FHLB Capital Stock  
a. Aggregate Totals

	1	2	3
	Total 2+3	General Account	Protected Cell Accounts
1. Current Year			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 1,575,000	\$ 1,575,000	\$ -
(c) Activity Stock	\$ -	\$ -	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 1,575,000	\$ 1,575,000	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 542,644,118	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 200,000	\$ 200,000	\$ -
(c) Activity Stock	\$ 500,000	\$ 500,000	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 700,000	\$ 700,000	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 535,141,957	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)  
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

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

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3	4	5	6
			Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2. Class B	\$ 1,575,000	\$ 1,575,000	\$ -	\$ -	\$ -	\$ -

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)  
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)



STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Protected Cell Account Total Collateral Pledged (Lines 2+3)	\$ 40,170,875	\$ 41,159,662	\$ 35,000,000
2. Current Year General Account Total Collateral Pledged	\$ 40,170,875	\$ 41,159,662	\$ 35,000,000
3. Current Year Protected Cell Account Total Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Protected Cell Account Total Collateral Pledged	\$ 11,990,430	\$ 12,107,067	\$ 10,000,000

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

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

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

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

b. Maximum Amount Pledged During Reporting Period

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

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Protected Cell Account	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$ 35,000,000	\$ 35,000,000	\$ -	XXX
(b) Funding Agreements	\$ -	\$ -	\$ -	\$ -
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 35,000,000	\$ 35,000,000	\$ -	\$ -
2. Prior Year end				
(a) Debt	\$ 10,000,000	\$ 10,000,000	\$ -	XXX
(b) Funding Agreements	\$ -	\$ -	\$ -	\$ -
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 10,000,000	\$ 10,000,000	\$ -	\$ -

b. Maximum Amount During Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

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

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

Not Applicable

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

D. Date and Amounts of Dividend Paid

Not Applicable

NOTE 14 Liabilities, Contingencies and Assessments

No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 15 Leases  
No significant changes

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

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

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

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

NOTE 20 Fair Value Measurements

A. (1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Exempt MM Mutual Fund	\$ -	\$ -	\$ -	\$ -	\$ -
Other MM Mutual Fund	\$ 24,878,088	\$ -	\$ -	\$ -	\$ 24,878,088
Special Rev / Assess Oblig	\$ -	\$ 839,147	\$ -	\$ -	\$ 839,147
Indus & Misc	\$ -	\$ 120,818,371	\$ -	\$ -	\$ 120,818,371
SVO Identified Funds	\$ 44,438,436	\$ -	\$ -	\$ -	\$ 44,438,436
Total assets at fair value/NAV	\$ 69,316,524	\$ 121,657,518	\$ -	\$ -	\$ 190,974,042

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy  
At March 31, 2022, the Company has no assets or liabilities measured at fair value in this category.

(3) Policies when Transfers Between Levels are Recognized  
At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. There were no transfers into or out of Level 3 for the quarter ended March 31, 2022.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Management  
In accordance with SSAP 100R, the valuation techniques used in measuring fair values are based on the following:  
Level 1: Fair value measurements that are quoted prices (unadjusted) in active markets that the Company has the ability to access for identical assets or liabilities.  
  
Level 2: Fair value measurements, based on inputs other than quoted prices included in Level 1 that are observable for the asset or liability, either directly or indirectly. Level 2 inputs include quoted prices for similar assets and liabilities in active markets, and inputs other than quoted prices that are observable at commonly quoted intervals.  
  
Level 3: Fair value measurements based on valuation techniques that use significant inputs that are unobservable. These measurements include circumstances in which there is little, if any, market activity for the asset or liability.

(5) Fair Value Disclosure  
Not Applicable

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

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 1,735,029,526	\$ 1,798,639,570	\$ 447,631,493	\$ 1,287,398,033	\$ -	\$ -	\$ -
Cash, Cash Equivalents and	\$ 134,835,889	\$ 134,837,709	\$ 104,271,840	\$ 30,564,049	\$ -	\$ -	\$ -
Common Stock	\$ 1,575,000	\$ 1,575,000	\$ 1,575,000	\$ -	\$ -	\$ -	\$ -

D. Not Practicable to Estimate Fair Value  
Not Applicable

E. NAV Practical Expedient Investments  
Not Applicable

NOTE 21 Other Items

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

(1) Amount of admitted balance that could be realized from an investment vehicle	\$ 144,527,713
(2) Percentage Bonds	19.320%
(3) Percentage Stocks	57.460%
(4) Percentage Mortgage Loans	0.000%
(5) Percentage Real Estate	0.000%
(6) Percentage Cash and Short-Term Investments	22.900%
(7) Percentage Derivatives	0.000%
(8) Percentage Other Invested Assets	0.320%

# NOTES TO FINANCIAL STATEMENTS

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**NOTE 22   Events Subsequent**

Subsequent events have been considered through May 13, 2022 for these statutory financial statements which are to be issued on May 13, 2022.

Type I – Recognized Subsequent Events:  
Not Applicable

Type II – Nonrecognized Subsequent Events:  
Not Applicable

**NOTE 23   Reinsurance**

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

**NOTE 24   Retrospectively Rated Contracts & Contracts Subject to Redetermination**

Not Applicable

**NOTE 25   Change in Incurred Losses and Loss Adjustment Expenses**

- A.    Change in Incurred Losses and Loss Adjustment Expenses  
Incurred loss and loss adjustment expenses attributable to insured events of prior years decreased by \$19.7 million and \$4.2 mliion for the three months ended March 31, 2022 and 2021, respectively, as a result of re-estimation of unpaid losses and loss adjustment expenses. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.
- B.    Information about Significant Changes in Methodologies and Assumptions  
Not Applicable

**NOTE 26   Intercompany Pooling Arrangements**

Not Applicable

**NOTE 27   Structured Settlements**

Not Applicable

**NOTE 28   Health Care Receivables**

Not Applicable

**NOTE 29   Participating Policies**

Not Applicable

**NOTE 30   Premium Deficiency Reserves**

No significant changes

**NOTE 31   High Deductibles**

Not Applicable

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

Not Applicable

**NOTE 33   Asbestos/Environmental Reserves**

Not Applicable

**NOTE 34   Subscriber Savings Accounts**

Not Applicable

**NOTE 35   Multiple Peril Crop Insurance**

Not Applicable

**NOTE 36   Financial Guaranty Insurance**

Not Applicable

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

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

Yes [ ] No [ X ]

1.2

If yes, has the report been filed with the domiciliary state? .....

Yes [ ] No [ ]

2.1

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

Yes [ ] No [ X ]

2.2

If yes, date of change: .....

3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? .....

If yes, complete Schedule Y, Parts 1 and 1A.

Yes [ X ] No [ ]

3.2

Have there been any substantial changes in the organizational chart since the prior quarter end? .....

Yes [ X ] No [ ]

3.3

If the response to 3.2 is yes, provide a brief description of those changes.  
The following companies have been deleted from the Schedule Y: Barbican Holdings (US) Inc., Barbican E&S Insurance Managers Inc., Barbican Management Services (US) Inc., Rock Services Limited, and Somerset Bridge Premium Finance Limited.

3.4

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

Yes [ X ] No [ ]

3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. ....

947484

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? .....

Yes [ ] No [ X ]

4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1	2	3
Name of Entity	NAIC Company Code	State of Domicile

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? .....

If yes, attach an explanation.

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

6.1

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

12/31/2020

6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. ....

12/31/2020

6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ....

01/26/2022

6.4

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

6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? .....

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

6.6

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

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

7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? .....

Yes [ ] No [ X ]

7.2

If yes, give full information:

8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? .....

Yes [ ] No [ X ]

8.2

If response to 8.1 is yes, please identify the name of the bank holding company.

8.3

Is the company affiliated with one or more banks, thrifts or securities firms? .....

Yes [ ] No [ X ]

8.4

If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

GENERAL INTERROGATORIES

- 9.1

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

Yes [ X ] No [ ]
- 9.11

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

Has the code of ethics for senior managers been amended? .....

Yes [ ] No [ X ]
- 9.21

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

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

Yes [ ] No [ X ]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [ X ] No [ ]
- 10.2

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

\$ .....0

INVESTMENT

- 11.1

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

Yes [ ] No [ X ]
- 11.2

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

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

\$ .....0
13.

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

\$ .....0
- 14.1

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

Yes [ ] No [ X ]
- 14.2

If yes, please complete the following:
- |   | 1   | 2  |
|---|---|--|
|   | Prior Year-End<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....   | \$ .....0   | \$ .....0  |
| 14.22 Preferred Stock .....   | \$ .....0   | \$ .....0  |
| 14.23 Common Stock .....  | \$ .....0   | \$ .....0  |
| 14.24 Short-Term Investments .....  | \$ .....0   | \$ .....0  |
| 14.25 Mortgage Loans on Real Estate .....   | \$ .....0   | \$ .....0  |
| 14.26 All Other .....   | \$ .....0   | \$ .....0  |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....0   | \$ .....0  |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....0   | \$ .....0  |
- 15.1

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

Yes [ ] No [ X ]
- 15.2

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

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

For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1

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

\$ .....0
- 16.2

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

\$ .....0
- 16.3

Total payable for securities lending reported on the liability page. ....

\$ .....0

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.

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

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

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

Yes [ ] No [ X ]
- 3.1

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

Yes [ ] No [ X ]
- 3.2

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

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

Yes [ ] No [ X ]
- 4.2

If yes, complete the following schedule:

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

5.

Operating Percentages:
- 5.1

A&H loss percent .....

0.000 %
- 5.2

A&H cost containment percent .....

0.000 %
- 5.3

A&H expense percent excluding cost containment expenses .....

0.000 %
- 6.1

Do you act as a custodian for health savings accounts? .....

Yes [ ] No [ X ]
- 6.2

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

0
- 6.3

Do you act as an administrator for health savings accounts? .....

Yes [ ] No [ X ]
- 6.4

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

0
7.

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

Yes [ X ] No [ ]
- 7.1

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

Yes [ ] No [ ]

## SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]



STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

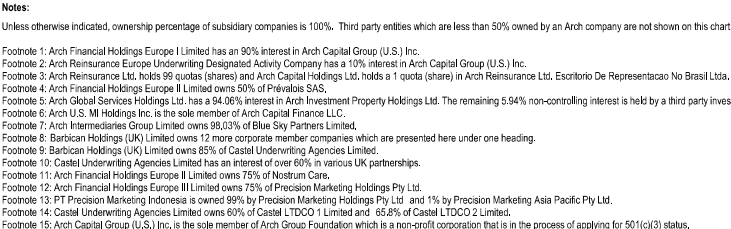
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories							
States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama.....AL	L	2,822,691	2,706,930	26,642	50,671	2,943,768	2,895,525
2. Alaska.....AK	L	1,075,381	1,016,588	55,751	10,460	1,758,302	1,805,511
3. Arizona.....AZ	L	3,795,508	4,835,420	0	(500)	8,188,263	9,849,635
4. Arkansas.....AR	L	1,377,374	1,352,411	39,587	(347)	1,350,734	1,426,545
5. California.....CA	L	16,961,408	18,276,351	93,557	108,598	34,621,639	37,185,162
6. Colorado.....CO	L	4,562,423	5,021,829	0	78,119	7,091,121	6,953,681
7. Connecticut.....CT	L	2,433,988	2,625,748	(400)	(300)	4,150,684	4,213,422
8. Delaware.....DE	L	681,267	737,658	0	0	1,101,568	865,545
9. District of Columbia.....DC	L	667,180	784,533	0	0	2,267,362	1,368,000
10. Florida.....FL	L	11,962,355	13,216,776	137,857	146,869	32,816,085	37,272,366
11. Georgia.....GA	L	10,036,041	10,204,805	30,926	(255)	18,245,428	18,526,683
12. Hawaii.....HI	L	574,733	646,827	0	0	1,593,062	2,025,105
13. Idaho.....ID	L	1,430,824	1,960,485	0	0	1,331,034	1,888,152
14. Illinois.....IL	L	8,736,190	8,469,186	84,446	121,354	15,693,710	14,255,284
15. Indiana.....IN	L	6,421,261	6,499,568	18,500	156,248	6,435,216	5,553,523
16. Iowa.....IA	L	3,278,148	3,160,870	36,137	42,410	2,847,628	2,309,243
17. Kansas.....KS	L	2,433,457	2,589,104	0	0	2,896,931	2,957,272
18. Kentucky.....KY	L	2,470,363	2,388,534	0	0	2,132,048	2,108,882
19. Louisiana.....LA	L	1,882,570	1,852,461	46,373	100,604	4,292,660	3,665,664
20. Maine.....ME	L	812,180	854,500	0	0	526,234	668,089
21. Maryland.....MD	L	5,884,257	6,815,826	(2,554)	19,686	12,387,503	12,229,919
22. Massachusetts.....MA	L	7,648,032	8,070,369	0	28,007	12,633,668	11,217,455
23. Michigan.....MI	L	8,423,209	7,817,376	73,510	54,167	12,047,466	10,753,605
24. Minnesota.....MN	L	8,085,013	8,229,988	0	88,107	9,404,399	9,819,517
25. Mississippi.....MS	L	709,137	672,677	0	0	1,167,951	975,021
26. Missouri.....MO	L	4,182,546	4,226,899	36,369	33,350	4,341,686	4,174,594
27. Montana.....MT	L	350,763	367,716	0	0	335,324	293,901
28. Nebraska.....NE	L	1,835,460	1,787,314	0	0	1,829,985	1,872,563
29. Nevada.....NV	L	1,457,365	1,540,351	(1,658)	(2,250)	3,965,070	5,339,126
30. New Hampshire.....NH	L	1,499,254	1,653,197	0	0	1,601,315	1,370,603
31. New Jersey.....NJ	L	5,630,014	5,979,687	0	0	14,832,715	13,114,406
32. New Mexico.....NM	L	1,076,443	1,139,009	0	0	1,240,456	1,208,146
33. New York.....NY	L	4,633,029	5,079,917	27,368	(3,726)	14,662,378	12,509,928
34. North Carolina.....NC	L	8,201,225	8,668,632	(222)	0	9,761,197	10,062,176
35. North Dakota.....ND	L	288,839	313,328	43,596	0	805,019	528,243
36. Ohio.....OH	L	7,022,450	7,052,107	23,330	11,167	7,661,347	7,452,522
37. Oklahoma.....OK	L	2,602,073	2,550,530	84,088	0	4,534,649	3,216,294
38. Oregon.....OR	L	3,216,094	3,392,237	0	0	5,471,200	6,058,539
39. Pennsylvania.....PA	L	5,933,399	5,935,938	0	41,096	7,618,793	7,541,939
40. Rhode Island.....RI	L	1,395,854	1,507,272	11,370	0	1,119,756	1,295,623
41. South Carolina.....SC	L	4,961,682	5,360,861	24,548	60,577	7,835,895	6,569,423
42. South Dakota.....SD	L	769,273	752,441	0	13,480	622,077	430,576
43. Tennessee.....TN	L	6,207,684	6,173,116	0	0	6,312,655	7,771,932
44. Texas.....TX	L	18,316,757	18,342,536	0	80,829	31,024,316	33,089,792
45. Utah.....UT	L	4,081,889	4,447,806	0	0	6,119,236	5,596,612
46. Vermont.....VT	L	556,903	561,920	0	0	484,965	546,962
47. Virginia.....VA	L	6,958,816	7,938,577	(217)	(3,928)	9,435,885	9,723,356
48. Washington.....WA	L	6,600,168	6,747,632	0	39,606	8,704,320	9,052,840
49. West Virginia.....WV	L	359,855	359,635	0	7,374	449,808	384,988
50. Wisconsin.....WI	L	7,360,798	7,524,400	16,143	117,185	6,162,572	5,713,979
51. Wyoming.....WY	L	292,701	285,232	0	106,599	360,920	446,103
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	L	0	0	0	0	0	0
54. Puerto Rico.....PR	L	38,731	21,506	0	0	98,110	72,129
55. U.S. Virgin Islands.....VI	N	0	0	(571)	0	0	0
56. Northern Mariana Islands.....MP	N	0	0	0	0	0	0
57. Canada.....CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	220,995,055	230,516,616	904,476	1,505,257	357,316,113	358,226,101
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....	53	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 lines in the state of domicile.....	0	N - None of the above - Not allowed to write business in the state.....	4

## 11

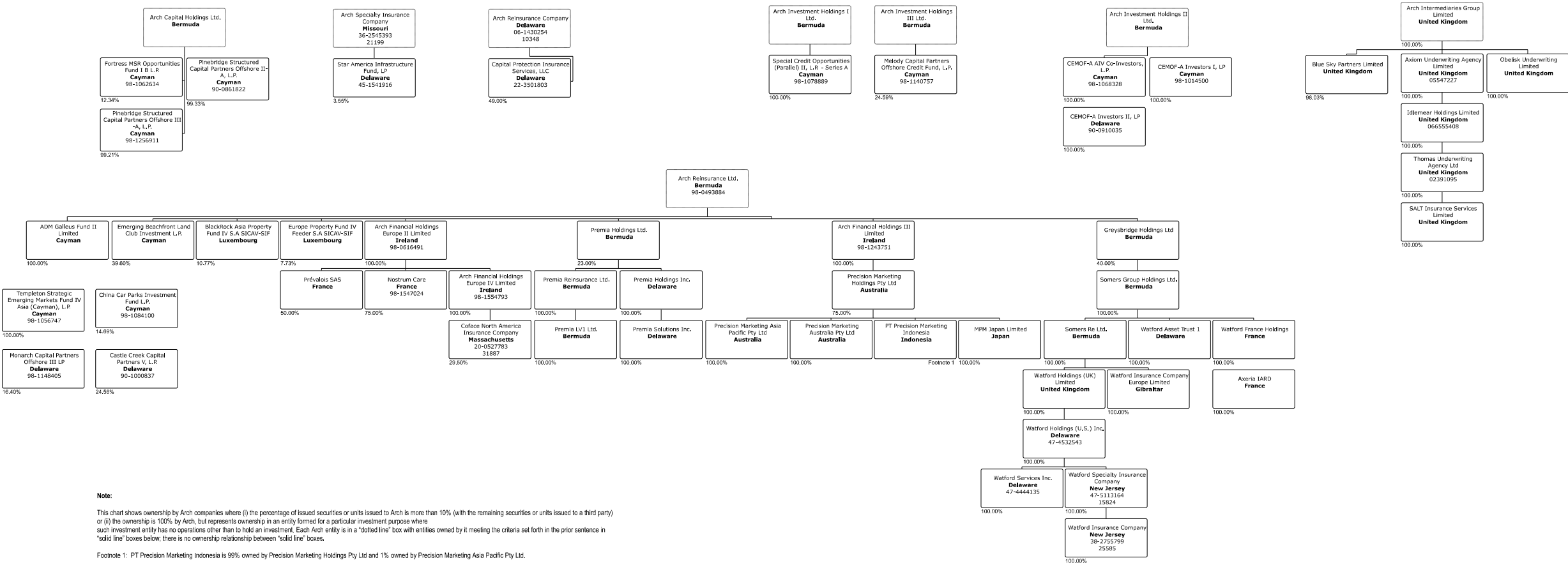


Footnote 1: Arch Financial Holdings Europe Limited has an 90% interest in Arch Capital Group (U.S.) Inc.  
Footnote 2: Arch Reinsurance Europe Underwriting Designated Activity Company has a 10% interest in Arch Capital Group (U.S.) Inc.  
Footnote 3: Arch Reinsurance Ltd. holds 99 quotas (shares) and Arch Capital Holdings Ltd. holds a 1 quota (share) in Arch Reinsurance Ltd. Esoritorio De Representação No Brasil Ltda.  
Footnote 4: Arch Financial Holdings Europe II Limited owns 68% of Castled Underwriting Agencies Limited  
Footnote 5: Arch Global Services Holdings Ltd. has a 94.06% interest in Arch Investment Property Holdings Ltd. The remaining 5.94% non-controlling interest held by a third party investor  
Footnote 6: Arch U.S. M Holdings Inc. is the sole member of Arch Capital Finance LLC.  
Footnote 7: Arch Intermediaries Group Limited owns 38,03(3) of Blue Sky Partners Limited.  
Footnote 8: Barbican Holdings (UK) Limited owns 12 more corporate member companies which are presented here under one heading  
Footnote 9: Barbican Holdings (UK) Limited owns 85% of Castled Underwriting Agencies Limited  
Footnote 10: Castled Underwriting Agencies Limited has an interest of over 60% in various UK partnerships.  
Footnote 11: Arch Financial Holdings Europe III Limited owns 75% of Nustrum Care.  
Footnote 12: Arch Financial Holdings Europe II Limited owns 75% of Precision Marketing Holdings Pty Ltd.  
Footnote 13: PT Precision Marketing Indonesia is owned 99% by Precision Marketing Holdings Pty Ltd. and 1% by Precision Marketing Asia Pacific Pty Ltd.  
Footnote 14: Castled Underwriting Agencies Limited owns 69% of Castled TDCO I Limited and 65.8% of Castled TDCO 2 Limited.  
Footnote 15: Arch Capital Group (U.S.) Inc. is the sole member of Arch Group Foundation which is a non-profit corporation that is in the process of applying for 501(c)(3) status.

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

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

11.1



STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
		.00000	98-0374481		947484	NASDAQ	Arch Capital Group Ltd.	.BMU	UIP	N/A	N/A	0.000	N/A	.NO	1
		.00000	02-0576800				Arch Capital Services LLC	.DE	NIA	Arch Services Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0602504				Arch Investment Management Ltd.	.BMU	NIA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0493884				Arch Reinsurance Ltd.	.BMU	.IA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-1031826				Arch Global Services (Philippines) Inc.	.PHL	NIA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Arch Global Services (Cyprus) Ltd	.CYP	NIA	Arch Global Services Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Arch Global Services Holdings Ltd.	.BMU	NIA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-1244615				Arch Underwriters Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0705201				Arch Underwriting at Lloyd's Ltd	.GBR	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Axiom Underwriting Agency Limited	.GBR	NIA	Arch Intermediaries Group Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Idlemear Holdings Limited	.GBR	NIA	Axiom Underwriting Agency Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Thomas Underwriting Agency Limited	.GBR	NIA	Idlemear Holdings Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					SALT Insurance Services Limited	.GBR	NIA	Thomas Underwriting Agency Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Arch Underwriting Agency (Australia) Pty. Ltd.	.AUS	NIA	Arch Managing Agency Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0399846				Arch Capital Holdings Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0616488				Arch Financial Holdings Europe I Limited	.IRL	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0585481				Arch Re Underwriting ApS	.DNK	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0652764				Arch Syndicate Investments Ltd	.GBR	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Gulf Re Holdings Limited	.JEY	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Gulf Reinsurance Limited	.ARE	.IA	Gulf Re Holdings Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0705596				Arch Investment Holdings I Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0705598				Arch Investment Holdings II Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	99-1244244				Arch Investment Holdings III Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0705593				Arch Investment Holdings IV Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Somers Group Holdings Ltd.	.BMU	NIA	Greysbridge Holdings Ltd	Ownership	100.000	Arch Capital Group Ltd.	.NO	2
		.00000					Somers Re Ltd.	.BMU	.IA	Somers Group Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Watford Holdings (UK) Limited	.GBR	NIA	Somers Re Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Watford Holdings (U.S.) Inc.	.DE	NIA	Watford Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Watford Insurance Company Europe Limited	.GIB	.IA	Watford Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Watford Services Inc.	.DE	NIA	Watford Holdings (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	99-1245248				Arch Reinsurance Ltd. Escritorio De Representacao Ltda.	.BRA	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-1006574				Arch Underwriting at Lloyd's (Australia) Pty Ltd	.AUS	NIA	Arch Managing Agency Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0616491				Arch Financial Holdings Europe II Limited	.IRL	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-1243751				Arch Financial Holdings Europe III Limited	.IRL	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-1244422				Arch LMI Pty Ltd	.AUS	NIA	Arch Financial Holdings Australia Pty Ltd	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-1305287				Arch Financial Holdings Australia Pty Ltd	.AUS	NIA	Arch Financial Holdings Europe III Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	47-3497583				Arch Mortgage Risk Transfer Holdings Inc.	.DE	NIA	Arch Financial Holdings Europe III Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	47-4121100				Arch Mortgage Risk Transfer PCC Inc.	.DC	.IA	Arch Mortgage Risk Transfer Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	82-3878331				Incorporated Protected Cell No. AMRT-FRE-01	.DC	.IA	Arch Mortgage Risk Transfer PCC Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0616493				Arch Financial Holdings B.V.	.MLD	NIA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-1024362				Arch Insurance (EU) Designated Activity Company	.IRL	.IA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-1243732				Arch Underwriters Europe Limited	.IRL	NIA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0611448				Arch Reinsurance Europe Underwriting Designated Activity Company	.IRL	.IA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	06-1424716				Arch Capital Group (U.S.) Inc.	.DE	NIA	Arch Financial Holdings Europe I Limited	Ownership	90.000	Arch Capital Group Ltd.	.NO	
		.00000	06-1424716				Arch Capital Group (U.S.) Inc.	.DE	NIA	Arch Reinsurance Europe Underwriting Designated Activity Company	Ownership	10.000	Arch Capital Group Ltd.	.NO	
		.00000	98-1244441				Alwyn Insurance Company Limited	.GIB	.IA	Arch Financial Holdings B.V.	Ownership	100.000	Arch Capital Group Ltd.	.NO	

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
		.00000	98-0413940				Arch Insurance (UK) Limited	.GBR	.IA	Arch Reinsurance Europe Underwriting Designated Activity Company	Ownership	100.000	Arch Capital Group Ltd.	.NO	
1279	Arch Capital Group (U.S.) Inc.	.10348	06-1430254				Arch Reinsurance Company	.DE	.IA	Arch Capital Group (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	47-5374395				Arch Underwriters Inc.	.DE	.IA	Arch Reinsurance Company	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0389551				Alternative Re Holdings Limited	.BMU	.NIA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0704518				Arch Europe Insurance Services Ltd	.GBR	.NIA	Arch Insurance (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	43-0971887				Arch Insurance Group Inc.	.DE	.NIA	Arch Capital Group (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	22-3501803				Capital Protection Insurance Services, LLC	.DE	.NIA	Arch Reinsurance Company	Ownership	49.000	Arch Capital Group Ltd.	.NO	
		.00000	98-0625844				Alternative Re Limited	.BMU	.IA	Alternative Re Holdings Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	43-0990709				Arch Specialty Insurance Agency Inc.	.MO	.IA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
1279	Arch Capital Group (U.S.) Inc.	.11150	43-0990710				Arch Insurance Company	.MO	.IA	Arch Reinsurance Company	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	43-1053031				First American Service Corporation	.MO	.IA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
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.	.NO	
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.	.NO	
1279	Arch Capital Group (U.S.) Inc.	.30830	39-1128299				Arch Indemnity Insurance Company	.MO	.IA	Arch Property Casualty Insurance Company	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	45-5366880				Arch Insurance Solutions Inc.	.DE	.IA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	98-1089562				Arch Insurance Canada Ltd.	.CAN	.IA	Arch Insurance Company	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	46-1950584				Arch U.S. MI Holdings Inc.	.DE	.NIA	Arch Capital Group (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	46-1950584				Arch Capital Finance LLC	.DE	.NIA	Arch U.S. MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	46-1950257				Arch U.S. MI Services Inc.	.DE	.NIA	Arch US MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
1279	Arch 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.	.NO	
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.	.NO	
1279	Arch Capital Group (U.S.) Inc.	.29114	95-2621453				Arch Mortgage Assurance Company	.WI	.IA	Arch U.S. MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Arch Investment Holdings (Cyprus) Ltd	.CYP	.NIA	Arch Investment Property Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Arch Investment Property Holdings Ltd.	.BMU	.NIA	Arch Global Services Holdings Ltd.	Ownership	94.060	Arch Capital Group Ltd.	.NO	
		.00000					Arch Investment Property Holdings Ltd.	.BMU	.NIA	AFP Capital Management Limited	Ownership	5.940	Individuals	.NO	
		.00000	98-1341235				Arch Capital Finance (Ireland) Limited	.IRL	.NIA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Benely Properties Limited	.CYP	.NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Arcozil Properties Limited	.CYP	.NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Varony Properties Limited	.CYP	.NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Galozy Properties Limited	.CYP	.NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Primantela Properties Limited	.CYP	.NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Coramono Properties Limited	.CYP	.NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000	56-1273575				United Guaranty Services, Inc.	.NC	.NIA	Arch U.S. MI Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
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.	.NO	
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.	.NO	
		.00000					Prévalois SAS	.FRA	.NIA	Arch Financial Holdings Europe II Limited	Ownership	50.000	Arch Capital Group Ltd.	.NO	
		.00000					Emerging Beachfront Land Club Investment L.P.	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership	39.600	Arch Capital Group Ltd.	.NO	3
		.00000					Special Credit Opportunities (Parallel) II, L.P. - Series A	.CYM	.OTH	Arch Investment Holdings I Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	3
		.00000					Fortress MSR Opportunities Fund I B L.P.	.CYM	.OTH	Arch Capital Holdings Ltd.	Ownership	12.340	Arch Capital Group Ltd.	.NO	3
		.00000					ADM Galileus Fund II Limited	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	3
		.00000					Melody Capital Partners Offshore Credit Fund, L.P.	.CYM	.OTH	Arch Investment Holdings III Ltd.	Ownership	24.590	Arch Capital Group Ltd.	.NO	3
		.00000					Castle Creek Capital Partners V, L.P.	.DE	.OTH	Arch Reinsurance Ltd.	Ownership	24.560	Arch Capital Group Ltd.	.NO	3
		.00000					Pinebridge Structured Capital Partners Offshore II-A, L.P.	.CYM	.OTH	Arch Capital Holdings Ltd.	Ownership	99.330	Arch Capital Group Ltd.	.NO	3
		.00000					Monarch Capital Partners Offshore III LP	.DE	.OTH	Arch Reinsurance Ltd.	Ownership	16.400	Arch Capital Group Ltd.	.NO	3
		.00000	45-1541916				Star America Infrastructure Fund, LP	.DE	.OTH	Arch Specialty Insurance Company	Ownership	3.550	Arch Capital Group Ltd.	.NO	3

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
		.00000					China Car Parks Investment Fund L.P. ....	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership.....	14.690	Arch Capital Group Ltd.	..NO.....	3
		.00000					Templeton Strategic Emerging Markets Fund IV Asia (Cayman), L.P. ....	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	3
		.00000					CENOF-A Investors I, LP .....	.CYM	.OTH	Arch Investment Holdings II Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	3
		.00000					CENOF-A Investors II, LP .....	.DE	.OTH	Arch Investment Holdings II Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	3
		.00000					CENOF-A AIV Co-Investors, LP .....	.CYM	.OTH	Arch Investment Holdings II Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	3
		.00000					Pinebridge Structured Capital Partners Offshore III-A, L.P. ....	.CYM	.OTH	Arch Capital Holdings Ltd.	Ownership.....	99.210	Arch Capital Group Ltd.	..NO.....	3
		.00000					BlackRock Asia Property Fund IV S.A SICAV-SIF .....	.LUX	.OTH	Arch Reinsurance Ltd.	Ownership.....	10.770	Arch Capital Group Ltd.	..NO.....	3
		.00000					Europe Property Fund IV Feeder S.A SICAV-SIF .....	.LUX	.OTH	Arch Reinsurance Ltd.	Ownership.....	7.730	Arch Capital Group Ltd.	..NO.....	3
		.00000					Premia Holdings Ltd.	.BMU	.NIA	Arch Reinsurance Ltd.	Ownership.....	23.210	Arch Capital Group Ltd.	..NO.....	4
		.00000					Premia Reinsurance Ltd.	.BMU	.IA	Premia Holdings Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Premia LV1 Ltd.	.BMU	.NIA	Premia Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Premia Holdings Inc.	.DE	.NIA	Premia Holdings Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Premia Solutions Inc.	.DE	.NIA	Premia Holdings Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000	32-0539299				Arch Mortgage Funding, Inc.	.DE	.NIA	Arch Capital Group (U.S.) Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000	98-1490970				Arch Intermediaries Group Limited	.GBR	.NIA	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Blue Sky Partners Limited	.GBR	.NIA	Arch Intermediaries Group Limited	Ownership.....	98.030	Arch Capital Group Ltd.	..NO.....	
		.00000					Archipelago Risk Services Limited	.GBR	.NIA	Blue Sky Partners Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Lake Shore IC, Inc.	.DC	.IA	Arch Mortgage Risk Transfer PCC Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000	16-1364134				McNeill & Company, Inc.	.NY	.IA	Arch Insurance Company	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Obelisk Underwriting Limited	.GBR	.NIA	Arch Intermediaries Group Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000	83-4516586				First Shield Service Corporation	.MO	.IA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000	38-4119847				First Shield Service Corporation of Florida	.MO	.IA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000	61-1932852				First Shield Consumer Service Corporation	.MO	.IA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					First Shield Consumer Service Corporation of Florida	.MO	.IA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000	37-1944730				Arch Credit Risk Services (Bermuda) Ltd.	.BMU	.NIA	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000	47-5537185				Ventus Risk Management, Inc.	.DE	.IA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
1279	Arch Capital Group (U.S.) Inc.	71455	37-0857191				Arch Life Insurance Company of America	.KS	.IA	Arch Capital Group (U.S.) Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000	84-3725636				Penflex Actuarial Services LLC	.NY	.NIA	McNeil & Company, Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Barbican Group Holdings Limited	.GGY	.NIA	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Barbican Reinsurance Company Limited	.GGY	.IA	Barbican Group Holdings Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Barbican Specialty Reinsurance Company Limited	.GGY	.IA	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Barbican Holdings (UK) Limited	.GBR	.NIA	Arch Reinsurance Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Arch Corporate Member Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Arch Managing Agency Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Barbican Underwriting Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Castel Underwriting Agencies Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership.....	85.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Castel Underwriting Europe BV	.NLD	.NIA	Castel Underwriting Agencies Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Seacurus Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000	98-1547024				Nostrum Care	.FRA	.NIA	Arch Financial Holdings Europe II Limited	Ownership.....	75.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Barbican Intermediaries Group Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000	98-1544594				Barbican Capital Holdings Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Arch Financial Holdings Europe IV Limited	.JRL	.NIA	Arch Financial Holdings Europe II Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Arch Investments II LLC	.DE	.NIA	Arch Capital Holdings Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Precision Marketing Holdings Pty Ltd	.AUS	.NIA	Arch Financial Holdings Europe III Limited	Ownership.....	75.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Precision Marketing Asia Pacific Pty Ltd	.AUS	.NIA	Precision Marketing Holdings Pty Ltd	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					Precision Marketing Australia Pty Ltd	.AUS	.NIA	Precision Marketing Holdings Pty Ltd	Ownership.....	100.000	Arch Capital Group Ltd.	..NO.....	
		.00000					PT Precision Marketing Indonesia	.IDN	.NIA	Precision Marketing Holdings Pty Ltd	Ownership.....	99.000	Arch Capital Group Ltd.	..NO.....	

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
1279	Arch Capital Group (U.S.) Inc.	.00000	26-3015410				PT Precision Marketing Indonesia	.IDN	NIA	Precision Marketing Asia Pacific Pty Ltd	Ownership	1.000	Arch Capital Group Ltd.	.NO	
		.00000					MPM Japan Limited	.JPN	NIA	Precision Marketing Holdings Pty Ltd	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Out of Towne, LLC	.VA	IA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Greysbridge Holdings Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	40.000	Arch Capital Group Ltd.	.NO	
		.00000					Arch Services Holdings Inc.	.DE	NIA	Arch Capital Group (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Arena NV	.BEL	NIA	Castel Underwriting Europe BV	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Castel LTDCO 1 Limited	.GBR	NIA	Castel Underwriting Agencies Ltd.	Ownership	80.000	Arch Capital Group Ltd.	.NO	
		.00000					Castel Construction Risk Ltd	.GBR	NIA	Castel Underwriting Agencies Ltd.	Ownership	65.800	Arch Capital Group Ltd.	.NO	
		.00000					Arch Investment ICAV	.IRL	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Soundview Claims Solutions Inc.	.DE	IA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Coface North America Insurance Company	.MA	IA	Coface, S.A.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Watford Specialty Insurance Company	.NJ	IA	Watford Holdings (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Watford Insurance Company	.NJ	IA	Watford Specialty Insurance Company	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Watford Asset Trust 1	.DE	NIA	Somers Group Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Watford France Holdings	.FRA	NIA	Somers Group Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Axeria IARD	.FRA	NIA	Watford France Holdings	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Somerset Bridge Group Limited	.GBR	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Somerset Bridge Insurance Services Limited	.GBR	NIA	Somerset Bridge Group Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Somerset Bridge Shared Services Limited	.GBR	NIA	Somerset Bridge Group Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Somerset Bridge Ltd	.GBR	NIA	Somerset Bridge Group Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Southern Rock Holdings Limited	.GIB	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Southern Rock Insurance Company Limited	.GIB	NIA	Southern Rock Holdings Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Panacea Ltd	.GIB	NIA	Southern Rock Insurance Company Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Arch Lenders Mortgage Indemnity Limited	.AUS	NIA	Arch Financial Holdings Australia Pty Ltd	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Arch Financial Holdings Canada Ltd.	.CAN	NIA	Arch Financial Holdings Europe III Limited	Ownership	100.000	Arch Capital Group Ltd.	.NO	
		.00000					Arch Group Foundation	.DE	NIA	Arch Capital Group (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.NO	
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Asterisk	Explanation
1	Artisan Partners Limited Partnership owns 9.414% of the common shares of Arch Capital Group Ltd.
2	Greysbridge Holdings Ltd is owned by various shareholders, each holding less than 10% of the voting shares, except for Arch Reinsurance Ltd., which holds approximately 40% of the voting shares of Greysbridge Holdings Ltd.
3	Entity is an investment vehicle which is not operated or controlled by Arch.
4	Premia Holdings Ltd. is owned by unaffiliated shareholders, and Arch Reinsurance Ltd. holds approximately 23.21% of the voting shares of Premia Holdings Ltd.
5	Arch Capital Group (U.S.) Inc. is the sole member of Arch Group Foundation, which is a non-profit corporation that is in the process of applying for 501(c) status.
6	Coface North American Insurance Company (Massachusetts entity) is 100% owned by Coface, S.A. (France entity). Coface, S.A. is 29.87% owned by Arch Financial Holdings Europe IV Limited (Ireland entity) which is 100% owned by Arch Financial Holdings Europe II Limited (Ireland entity). Arch Financial Holdings Europe II Limited is 100% owned by Arch Reinsurance Ltd. (Bermuda entity) which is 100% owned by the Arch Capital Group Ltd, the ultimate parent.

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4 Prior Year to Date Direct Loss Percentage
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1.	Fire .....	0	0	0.0	0.0
2.1	Allied Lines .....	0	0	0.0	0.0
2.2	Multiple peril crop .....	0	0	0.0	0.0
2.3	Federal flood .....	0	0	0.0	0.0
2.4	Private crop .....	0	0	0.0	0.0
2.5	Private flood .....	0	0	0.0	0.0
3.	Farmowners multiple peril .....	0	0	0.0	0.0
4.	Homeowners multiple peril .....	0	0	0.0	0.0
5.	Commercial multiple peril .....	0	0	0.0	0.0
6.	Mortgage guaranty .....	223,468,866	(46,886,191)	(21.0)	13.5
8.	Ocean marine .....	0	0	0.0	0.0
9.	Inland marine .....	0	0	0.0	0.0
10.	Financial guaranty .....	0	0	0.0	0.0
11.1	Medical professional liability - occurrence .....	0	0	0.0	0.0
11.2	Medical professional liability - claims-made .....	0	0	0.0	0.0
12.	Earthquake .....	0	0	0.0	0.0
13.1	Comprehensive (hospital and medical) individual .....	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group .....	0	0	0.0	0.0
14.	Credit accident and health .....	0	0	0.0	0.0
15.1	Vision only .....	0	0	0.0	0.0
15.2	Dental only .....	0	0	0.0	0.0
15.3	Disability income .....	0	0	0.0	0.0
15.4	Medicare supplement .....	0	0	0.0	0.0
15.5	Medicaid Title XIX .....	0	0	0.0	0.0
15.6	Medicare Title XVIII .....	0	0	0.0	0.0
15.7	Long-term care .....	0	0	0.0	0.0
15.8	Federal employees health benefits plan .....	0	0	0.0	0.0
15.9	Other health .....	0	0	0.0	0.0
16.	Workers' compensation .....	0	0	0.0	0.0
17.1	Other liability - occurrence .....	0	0	0.0	0.0
17.2	Other liability - claims-made .....	0	0	0.0	0.0
17.3	Excess workers' compensation .....	0	0	0.0	0.0
18.1	Products liability - occurrence .....	0	0	0.0	0.0
18.2	Products liability - claims-made .....	0	0	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection) .....	0	0	0.0	0.0
19.2	Other private passenger auto liability .....	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection) .....	0	0	0.0	0.0
19.4	Other commercial auto liability .....	0	0	0.0	0.0
21.1	Private passenger auto physical damage .....	0	0	0.0	0.0
21.2	Commercial auto physical damage .....	0	0	0.0	0.0
22.	Aircraft (all perils) .....	0	0	0.0	0.0
23.	Fidelity .....	0	0	0.0	0.0
24.	Surety .....	0	0	0.0	0.0
26.	Burglary and theft .....	0	0	0.0	0.0
27.	Boiler and machinery .....	0	0	0.0	0.0
28.	Credit .....	0	0	0.0	0.0
29.	International .....	0	0	0.0	0.0
30.	Warranty .....	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property .....	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability .....	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines .....	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business .....	0	0	0.0	0.0
35.	Totals	223,468,866	(46,886,191)	(21.0)	13.5
DETAILS OF WRITE-INS					
3401.	.....				
3402.	.....				
3403.	.....				
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0



STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire .....	0	0	0
2.1	Allied Lines .....	0	0	0
2.2	Multiple peril crop .....	0	0	0
2.3	Federal flood .....	0	0	0
2.4	Private crop .....	0	0	0
2.5	Private flood .....	0	0	0
3.	Farmowners multiple peril .....	0	0	0
4.	Homeowners multiple peril .....	0	0	0
5.	Commercial multiple peril .....	0	0	0
6.	Mortgage guaranty .....	220,995,055	220,995,055	230,516,616
8.	Ocean marine .....	0	0	0
9.	Inland marine .....	0	0	0
10.	Financial guaranty .....	0	0	0
11.1	Medical professional liability - occurrence .....	0	0	0
11.2	Medical professional liability - claims-made .....	0	0	0
12.	Earthquake .....	0	0	0
13.1	Comprehensive (hospital and medical) individual .....	0	0	0
13.2	Comprehensive (hospital and medical) group .....	0	0	0
14.	Credit accident and health .....	0	0	0
15.1	Vision only .....	0	0	0
15.2	Dental only .....	0	0	0
15.3	Disability income .....	0	0	0
15.4	Medicare supplement .....	0	0	0
15.5	Medicaid Title XIX .....	0	0	0
15.6	Medicare Title XVIII .....	0	0	0
15.7	Long-term care .....	0	0	0
15.8	Federal employees health benefits plan .....	0	0	0
15.9	Other health .....	0	0	0
16.	Workers' compensation .....	0	0	0
17.1	Other liability - occurrence .....	0	0	0
17.2	Other liability - claims-made .....	0	0	0
17.3	Excess workers' compensation .....	0	0	0
18.1	Products liability - occurrence .....	0	0	0
18.2	Products liability - claims-made .....	0	0	0
19.1	Private passenger auto no-fault (personal injury protection) .....	0	0	0
19.2	Other private passenger auto liability .....	0	0	0
19.3	Commercial auto no-fault (personal injury protection) .....	0	0	0
19.4	Other commercial auto liability .....	0	0	0
21.1	Private passenger auto physical damage .....	0	0	0
21.2	Commercial auto physical damage .....	0	0	0
22.	Aircraft (all perils) .....	0	0	0
23.	Fidelity .....	0	0	0
24.	Surety .....	0	0	0
26.	Burglary and theft .....	0	0	0
27.	Boiler and machinery .....	0	0	0
28.	Credit .....	0	0	0
29.	International .....	0	0	0
30.	Warranty .....	0	0	0
31.	Reinsurance - Nonproportional Assumed Property .....	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability .....	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines .....	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business .....	0	0	0
35.	Totals	220,995,055	220,995,055	230,516,616
DETAILS OF WRITE-INS				
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13											
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2022 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)											
1. 2019 + Prior .....	80,844	(975)	79,869	2,094	101	2,195	61,865	108	629	62,602	(16,885)	1,813	(15,072)											
2. 2020 .....	137,672	(6,285)	131,387	326	14	340	108,740	243	(4,963)	104,020	(28,606)	1,579	(27,027)											
3. Subtotals 2020 + Prior .....	218,516	(7,260)	211,256	2,420	115	2,535	170,605	351	(4,334)	166,622	(45,491)	3,392	(42,099)											
4. 2021 .....	23,544	633	24,177	122	0	122	41,067	4,573	845	46,485	17,645	4,785	22,430											
5. Subtotals 2021 + Prior .....	242,060	(6,627)	235,433	2,542	115	2,657	211,672	4,924	(3,489)	213,107	(27,846)	8,177	(19,669)											
6. 2022 .....	XXX	XXX	XXX	XXX	0	0	XXX	14,391	141	14,532	XXX	XXX	XXX											
7. Totals .....	242,060	(6,627)	235,433	2,542	115	2,657	211,672	19,315	(3,348)	227,639	(27,846)	8,177	(19,669)											
8. Prior Year-End Surplus As Regards Policyholders	143,519											Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7										
												1. (11.5)	2. (123.4)	3. (8.4)										
													Col. 13, Line 7 As a % of Col. 1 Line 8	4. (13.7)										

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Codes:

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



STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4 December 31 Prior Year Net Admitted Assets
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504.	Other assets .....	16,802	0	16,802	781,237
2597.	Summary of remaining write-ins for Line 25 from overflow page	16,802	0	16,802	781,237

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,701,896,120	2,096,086,421
2. Cost of bonds and stocks acquired	632,444,287	1,804,365,356
3. Accrual of discount	286,430	1,101,486
4. Unrealized valuation increase (decrease)	(4,607,238)	9,101,361
5. Total gain (loss) on disposals	(7,515,005)	22,681,273
6. Deduct consideration for bonds and stocks disposed of	521,466,900	2,229,661,183
7. Deduct amortization of premium	1,170,962	4,786,669
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	606,380
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	347,837	3,614,453
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,800,214,567	1,701,896,120
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,800,214,567	1,701,896,120

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a) .....	1,179,572,202	610,710,849	459,879,395	20,385,579	1,350,789,234	0	0	1,179,572,202
2. NAIC 2 (a) .....	443,921,390	41,408,382	112,467,002	(20,177,265)	352,685,505	0	0	443,921,390
3. NAIC 3 (a) .....	95,463,594	17,230,913	6,942,293	(3,669,936)	102,082,278	0	0	95,463,594
4. NAIC 4 (a) .....	60,612,890	9,874,157	8,873,701	(2,049,568)	59,563,778	0	0	60,612,890
5. NAIC 5 (a) .....	0	0	0	0	0	0	0	0
6. NAIC 6 (a) .....	0	0	0	0	0	0	0	0
7. Total Bonds	1,779,570,076	679,224,302	588,162,391	(5,511,191)	1,865,120,796	0	0	1,779,570,076
PREFERRED STOCK								
8. NAIC 1 .....	0	0	0	0	0	0	0	0
9. NAIC 2 .....	0	0	0	0	0	0	0	0
10. NAIC 3 .....	0	0	0	0	0	0	0	0
11. NAIC 4 .....	0	0	0	0	0	0	0	0
12. NAIC 5 .....	0	0	0	0	0	0	0	0
13. NAIC 6 .....	0	0	0	0	0	0	0	0
14. Total Preferred Stock .....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,779,570,076	679,224,302	588,162,391	(5,511,191)	1,865,120,796	0	0	1,779,570,076

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

NAIC 1 \$ .....65,482,476 ; NAIC 2 \$ .....0 ; NAIC 3 \$ .....0 NAIC 4 \$ .....998,750 ; NAIC 5 \$ .....0 ; NAIC 6 \$ .....0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	95,413,993	xxx	95,413,519	105,035	5,102

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	86,446,652	3,061,860
2. Cost of short-term investments acquired .....	66,639,111	163,262,631
3. Accrual of discount .....	75,129	19,806
4. Unrealized valuation increase (decrease) .....	(8)	(3,087)
5. Total gain (loss) on disposals .....	(90)	(13,244)
6. Deduct consideration received on disposals .....	57,731,827	79,858,068
7. Deduct amortization of premium .....	14,975	23,245
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	95,413,992	86,446,652
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	95,413,992	86,446,652

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

**N O N E**

Schedule DB - Part B - Verification - Futures Contracts

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**



SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	85,916,003	8,457,518
2. Cost of cash equivalents acquired .....	346,493,548	1,592,159,252
3. Accrual of discount .....	2,341	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	56	0
6. Deduct consideration received on disposals .....	401,458,381	1,514,699,600
7. Deduct amortization of premium .....	7,772	1,166
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	30,945,795	85,916,003
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	30,945,795	85,916,003

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

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912828-27-8	UNITED STATES TREASURY		.02/18/2022	Various		35,575,482	35,850,000	6,321	1.A
91282C-CQ-2	UNITED STATES TREASURY		.03/17/2022	J P MORGAN SECURITIES		45,064,792	45,000,000	21,974	1.A
91282C-DJ-7	UNITED STATES TREASURY		.01/03/2022	BANC OF AMERICA/FIXED INCOME		19,598,438	20,000,000	37,983	1.A
91282C-DN-8	UNITED STATES TREASURY		.01/10/2022	Various		20,018,197	20,055,000	12,130	1.A
91282C-DP-3	UNITED STATES TREASURY		.01/03/2022	BANC OF AMERICA/FIXED INCOME		29,697,656	30,000,000	4,558	1.A
91282C-DQ-1	UNITED STATES TREASURY		.01/21/2022	BANC OF AMERICA/FIXED INCOME		6,903,477	7,000,000	5,801	1.A
91282C-DR-9	UNITED STATES TREASURY		.01/21/2022	Various		29,843,359	30,000,000	14,917	1.A
91282C-DS-7	UNITED STATES TREASURY		.01/31/2022	Various		79,788,596	80,350,000	36,235	1.A
91282C-DU-2	UNITED STATES TREASURY		.03/23/2022	J P MORGAN SECURITIES		1,100,618	1,100,000	566	1.A
91282C-DW-8	UNITED STATES TREASURY		.02/11/2022	Various		46,037,039	46,200,000	10,176	1.A
91282C-DY-4	UNITED STATES TREASURY		.02/14/2022	Various		29,298,906	29,525,000	0	1.A
91282C-DZ-1	UNITED STATES TREASURY		.03/01/2022	BANK OF AMERICA SECURITIES		29,973,047	30,000,000	19,890	1.A FE
91282C-EA-5	UNITED STATES TREASURY		.03/22/2022	J P MORGAN SECURITIES		22,712,500	23,000,000	21,563	1.A FE
91282C-EC-1	UNITED STATES TREASURY		.03/01/2022	BARCLAYS CAPITAL INC FIXED INC		22,264,688	22,000,000	3,363	1.A
91282C-EC-1	UNITED STATES TREASURY		.03/30/2022	Various		15,647,020	16,040,000	21,383	1.A FE
91282C-ED-9	UNITED STATES TREASURY		.03/29/2022	BAIRD, ROBERT W., & COMPANY IN		3,145,284	3,220,000	2,450	1.A FE
91362*-AA-9	THE BUREAU OF THE PUBLIC DEBT		.03/31/2022	Unknown		17,850,000	17,850,000	0	1.D
0109999999 Subtotal - Bonds - U.S. Governments									XXX
086257-PX-4	BERIWIN ILL		.01/12/2022	BARCLAYS CAPITAL INC		454,519,099	457,190,000	219,310	1.C FE
0709999999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions									XXX
67756D-C2-0	OHIO ST HIGHER EDL FAC COMM REV		.02/03/2022	J P MORGAN SECURITIES		500,000	500,000	0	2.A FE
0909999999 Subtotal - Bonds - U.S. Special Revenues									XXX
576339-CM-5	MCCTII-221-A - ABS	C.	.01/20/2022	BMO CAPITAL MARKETS		835,000	835,000	0	1.A Z
00164V-AE-3	AMC NETWORKS INC		.03/22/2022	BANC OF AMERICA/FIXED INCOME		4,999,669	5,000,000	0	3.C FE
013092-AA-9	ALBERTSONS COMPANIES INC		.03/01/2022	Various		24,906	25,000	174	3.C FE
02406P-AY-6	AMERICAN AXLE & MANUFACTURING INC		.03/07/2022	Various		291,456	275,000	9,592	4.B FE
025816-CQ-0	AMERICAN EXPRESS CO		.03/01/2022	BARCLAYS CAPITAL INC		197,681	195,000	5,724	1.F FE
038522-AP-3	ARAMARK SERVICES INC		.03/24/2022	Various		6,992,930	7,000,000	0	4.A FE
04685A-3F-6	ATHENE GLOBAL FUNDING		.01/04/2022	DEUTSCHE BANK SECURITIES, INC.		342,311	341,000	7,921	1.F FE
05073*-AC-5	AUDAX MANAGEMENT COMPANY, LLC		.01/13/2022	Unknown		5,000,000	5,000,000	0	1.F Z
06051G-HD-4	BANK OF AMERICA CORP		.02/02/2022	BANC OF AMERICA/FIXED INCOME		3,150,000	3,150,000	0	1.F FE
06051G-KJ-7	BANK OF AMERICA CORP		.02/01/2022	BANK OF AMERICA SECURITIES		15,608,700	15,000,000	62,682	1.F FE
08576P-AA-9	BERRY GLOBAL INC		.01/20/2022	BNP Paribas		15,000,000	15,000,000	0	3.B FE
085770-AA-3	BERRY GLOBAL INC		.01/12/2022	DEUTSCHE BANK SECURITIES, INC.		141,750	140,000	2,783	2.C FE
09261H-AS-6	BLACKSTONE PRIVATE CREDIT FUND		.03/17/2022	Citigroup (SSB)		144,725	140,000	3,394	2.C FE
109696-AB-0	BRINKS CO		.02/01/2022	J P MORGAN SECURITIES		6,990,130	7,000,000	0	3.C FE
12770R-AA-1	CAESARS RESORT COLLECTION LLC		.03/30/2022	BANC OF AMERICA/FIXED INCOME		41,500	40,000	110	4.A FE
150190-AF-3	CEDAR FAIR LP		.03/18/2022	J P MORGAN SECURITIES		82,000	80,000	1,150	4.A FE
15723R-AC-8	COLFAX CORP		.01/24/2022	Jefferies		265,200	260,000	5,601	3.B FE
172967-MT-5	CITIGROUP INC		.03/30/2022	Citigroup (SSB)		413,500	400,000	11,404	1.G FE
20848V-AA-3	CONSENSUS CLOUD SOLUTIONS INC		.03/07/2022	GOLDMAN		4,827,900	5,000,000	16,274	4.B FE
235822-AB-9	DANA FINANCING LUXEMBOURG SARL	C.	.03/16/2022	Various		463,838	465,000	11,780	3.B FE
28470R-AH-5	CAESARS ENTERTAINMENT INC		.02/17/2022	SUNTRUST ROBINSON HUMPHREY INC		217,338	215,000	4,734	4.B FE
29355X-AG-2	ENPRO INDUSTRIES INC		.02/01/2022	NIKKO SECURITIES INTL. INC.		30,900	30,000	266	4.B FE
345397-BB-5	FORD MOTOR CREDIT COMPANY LLC		.01/05/2022	DEUTSCHE BANK SECURITIES, INC.		224,675	215,000	3,709	3.A FE
345397-C2-7	FORD MOTOR CREDIT COMPANY LLC		.03/23/2022	BARCLAYS CAPITAL INC		9,999,900	10,000,000	0	3.A FE
345397-WW-9	FORD MOTOR CREDIT COMPANY LLC		.02/24/2022	Various		199,974	200,000	0	3.A FE
36143L-2G-9	GA GLOBAL FUNDING TRUST		.01/03/2022	WELLS FARGO SECURITIES LLC		503,484	500,000	8,142	1.G FE
376546-BB-3	GLADSTONE INVESTMENT CORP		.03/14/2022	Various		7,497,900	7,500,000	0	2.B PL
38016L-AA-3	GO DADDY OPERATING COMPANY LLC		.01/04/2022	J P MORGAN SECURITIES		1,447	1,450	0	3.C FE
389375-AJ-5	GRAY TELEVISION INC		.03/23/2022	BAIRD, ROBERT W., & COMPANY IN		145,250	140,000	715	4.B FE
42704M-AA-0	HERBALIFE NUTRITION LTD		.01/24/2022	Citigroup (SSB)		111,925	110,000	6,661	3.C FE
44157T-AA-3	HOUGHTON MIFFLIN HARCOURT PUBLISHERS INC		.02/16/2022	Various		222,075	210,000	2,236	4.A FE
449934-AD-0	IOVIA INC		.03/18/2022	Jefferies		89,356	85,000	5,560	3.C FE
46647P-CP-9	JPMORGAN CHASE & CO		.02/10/2022	J P MORGAN SECURITIES		260,100	255,000	34,790	1.F FE
501797-AU-8	BATH & BODY WORKS INC		.03/09/2022	Various		5,664,360	6,000,000	4,047	3.B FE

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
50203U-AA-1	LBJ INFRASTRUCTURE GROUP LLC		01/04/2022	Jefferies		492,155	500,000	1,424	2.B FE
53219L-AT-6	LIFEPOINT HEALTH INC		03/16/2022	Various		537,775	525,000	14,903	4.B FE
538034-AK-5	LIVE NATION ENTERTAINMENT INC		01/25/2022	GOLDMAN		146,269	145,000	1,689	4.C FE
538034-AN-9	LIVE NATION ENTERTAINMENT INC		03/09/2022	CITIBANK, NA		97,138	95,000	2,598	4.C FE
552953-CG-4	MGM RESORTS INTERNATIONAL		03/25/2022	GOLDMAN		377,775	365,000	10,129	4.A FE
55303X-AC-9	MGM GROWTH PROPERTIES OPERATING PARTNERS		02/02/2022	J P MORGAN SECURITIES		244,781	230,000	2,980	3.C FE
55303X-AK-1	MGM GROWTH PROPERTIES OPERATING PARTNERS		02/02/2022	Various		212,269	200,000	999	3.C FE
57164P-AG-1	MARRIOTT OWNERSHIP RESORTS INC		01/19/2022	BARCLAYS CAPITAL INC		67,681	65,000	730	3.B FE
57665R-AG-1	MATCH GROUP HOLDINGS II LLC		01/19/2022	GOLDMAN		213,456	205,000	1,025	3.C FE
59151K-AM-0	METHANEX CORP	C.	01/25/2022	BARCLAYS CAPITAL INC		229,500	225,000	3,267	3.B FE
61747Y-EC-5	MORGAN STANLEY		02/02/2022	MORGAN STANLEY & COMPANY		3,853,680	4,000,000	2,352	1.F FE
62886H-AR-2	NCL CORPORATION LTD		01/25/2022	BARCLAYS CAPITAL INC		176,625	150,000	3,675	4.A FE
62886H-BE-0	NCL CORPORATION LTD		02/10/2022	J P MORGAN SECURITIES		240,000	240,000	0	4.A FE
63861C-AA-7	NATIONSTAR MORTGAGE HOLDINGS INC		03/07/2022	Various		292,973	285,000	5,403	4.A FE
63938C-AH-1	NAVIENT CORP		03/28/2022	GOLDMAN		38,665	38,000	677	3.C FE
65339K-CD-0	NEXTERA ENERGY CAPITAL HOLDINGS INC		03/17/2022	BANC OF AMERICA/FIXED INCOME		14,999,100	15,000,000	0	2.A FE
69007T-AD-6	OUTFRONT MEDIA CAPITAL LLC		03/24/2022	Various		242,500	235,000	3,299	4.B FE
691205-AC-2	OWIL ROCK TECHNOLOGY FINANCE CORP		01/14/2022	MITSUBISHI UFJ SECURITIES		3,696,280	3,500,000	15,701	2.C FE
69120V-AA-9	OWIL ROCK CORE INCOME CORP		03/22/2022	Oppenheimer		89,969	100,000	9	2.C FE
69120V-AJ-0	OWIL ROCK CORE INCOME CORP		03/22/2022	SMBC NIKKO SECURITIES AMERICA, INC.		4,098,729	4,100,000	0	2.C FE
691543-88-8	OXFORD LANE CAPITAL CORP		02/03/2022	Various		245,105	249,475	0	2.B Z
69181V-30-5	OXFORD SQUARE CAPITAL CORP		03/24/2022	Ladenburg Thalmann & Co. Inc.		908	900	0	2.B PL
69867D-AA-6	CLARIOS GLOBAL LP		02/11/2022	GOLDMAN		363,238	350,000	4,510	4.A FE
70522H-AA-6	PECO PALLET HOLDINGS, INC.		02/16/2022	Unknown		2,500,000	2,500,000	0	2.B Z
70959W-AJ-2	PENSKE AUTOMOTIVE GROUP INC		01/28/2022	GOLDMAN		159,200	160,000	2,582	3.C FE
74256L-ET-2	PRINCIPAL LIFE GLOBAL FUNDING II		01/04/2022	DEUTSCHE BANK SECURITIES, INC.		4,983,800	5,000,000	0	1.E FE
74368C-BA-1	PROTECTIVE LIFE GLOBAL FUNDING		02/24/2022	MIZUHO SECURITIES USA INC.		5,817,060	6,000,000	3,626	1.E FE
75026J-AC-4	RADIATE HOLDCO LLC		01/06/2022	Various		257,893	255,000	3,550	4.B FE
75606D-AE-1	REALOGY GROUP LLC		01/19/2022	STIFEL NICOLAUS & COMPANY		427,450	415,000	2,810	4.A FE
75818R-AA-2	REED COLLEGE		02/17/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,000,000	1,000,000	0	1.D FE
780153-AY-8	ROYAL CARIBBEAN CRUISES LTD		03/23/2022	Various		378,700	354,000	4,960	3.C FE
80349A-AF-6	SARATOGA INVESTMENT CORP		01/13/2022	RAYMOND JAMES & ASSOCIATES		81,440	82,000	0	2.A Z
808513-BY-0	CHARLES SCHWAB CORP		03/01/2022	CREDIT SUISSE SECURITIES		6,992,440	7,000,000	0	1.F FE
80874Y-AW-0	SCIENTIFIC GAMES INTERNATIONAL INC		02/25/2022	Various		1,054,156	1,030,000	16,108	4.A FE
816851-BN-8	SEMPRA ENERGY		03/21/2022	MORGAN STANLEY & CO. LLC		6,987,610	7,000,000	0	2.B FE
82967N-BA-5	SIRIUS XM RADIO INC		01/21/2022	RBC CAPITAL MARKETS		592,600	572,000	13,437	3.C FE
83001W-AC-8	SIX FLAGS THEME PARKS INC		03/28/2022	BARCLAYS CAPITAL INC		354,450	340,000	5,884	3.C FE
85571B-AU-9	STARWOOD PROPERTY TRUST INC		02/28/2022	Citigroup (SSB)		128,588	135,000	639	3.C FE
858912-AF-5	STERICYCLE INC		03/29/2022	Various		497,538	490,000	5,247	3.C FE
87901J-AF-2	TEGNA INC		03/28/2022	BANC OF AMERICA/FIXED INCOME		308,838	310,000	614	3.C FE
88023J-AD-8	TEMPO ACQUISITION LLC		02/18/2022	Various		276,496	269,000	3,384	3.C FE
88033G-DC-1	TENET HEALTHCARE CORP		02/04/2022	CITIBANK, NA		195,895	193,000	3,893	4.A FE
893647-BE-6	TRANSIGM INC		01/14/2022	BANC OF AMERICA/FIXED INCOME		244,106	235,000	5,059	4.A FE
89668Q-AE-8	TRINSEO MATERIALS OPERATING SCA	C.	01/26/2022	Various		243,183	239,000	3,033	4.B FE
896818-AS-0	TRIUMPH GROUP INC		02/11/2022	BANC OF AMERICA/FIXED INCOME		331,544	310,000	5,099	4.B FE
896945-AA-0	TRIPADVISOR INC		03/17/2022	Various		186,445	179,000	1,261	4.A FE
90290M-AC-5	US FOODS INC		03/29/2022	WELLS FARGO SECURITIES LLC		108,019	105,000	3,026	4.A FE
90353T-AC-4	UBER TECHNOLOGIES INC		02/23/2022	BANC OF AMERICA/FIXED INCOME		180,200	170,000	4,307	4.C FE
911365-BF-0	UNITED RENTALS (NORTH AMERICA) INC		03/09/2022	J P MORGAN SECURITIES		154,500	150,000	596	3.B FE
91327A-AA-0	UNITI GROUP LP		03/23/2022	Various		374,820	360,000	11,410	4.B FE
914906-AS-1	UNIVISION COMMUNICATIONS INC		03/17/2022	GOLDMAN		259,350	260,000	1,333	4.A FE
914906-AU-6	UNIVISION COMMUNICATIONS INC		02/15/2022	J P MORGAN SECURITIES		36,313	35,000	490	4.A FE
91831A-AC-5	BAUSCH HEALTH COMPANIES INC	C.	03/24/2022	Various		439,094	435,000	11,924	4.B FE
91911K-AP-7	BAUSCH HEALTH COMPANIES INC	C.	01/24/2022	J P MORGAN SECURITIES		614,644	585,000	5,771	4.B FE
92564R-AC-9	VICI PROPERTIES LP		03/29/2022	BARCLAYS CAPITAL INC		73,875	75,000	335	3.B FE
95000U-2A-0	WELLS FARGO & CO		02/24/2022	WELLS FARGO SECURITIES LLC		3,072,330	3,000,000	28,672	2.A FE
95000U-2U-6	WELLS FARGO & CO		02/23/2022	WELLS FARGO SECURITIES LLC		10,000,000	10,000,000	0	1.E FE

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
95081Q-AN-4 .....	WESCO DISTRIBUTION INC .....		..03/09/2022 .....	J P MORGAN SECURITIES .....		..141,075 .....	..135,000 .....	..2,298 .....	3.C FE .....
BAR5PD-YD-4 .....	BIF II TP Aggregator (Delaware), L.P. ....		..03/10/2022 .....	Unknown .....		..2,500,000 .....	..2,500,000 .....	..0 .....	2.B Z .....
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						173,754,567	173,233,825	437,421	XXX
000000-00-0 .....	Breakwater Senior Secured Term Loan .....		..01/01/2022 .....	Not Available .....		..658,251 .....	..664,900 .....	..0 .....	2.C Z .....
000000-00-0 .....	Metropolitan Financing VI Senior Secured .....		..02/25/2022 .....	Not Available .....		..547,945 .....	..547,945 .....	..0 .....	1.F Z .....
000000-00-0 .....	Metropolitan Leverage Partners Fund VII .....		..03/11/2022 .....	Not Available .....		..754,425 .....	..754,425 .....	..0 .....	1.F Z .....
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,960,621	1,967,270	0	XXX
2509999997. Total - Bonds - Part 3						631,569,287	633,726,095	656,731	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						631,569,287	633,726,095	656,731	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
FHLBCH-11-3 .....	FHLBC - B-2 .....		..02/28/2022 .....	Unknown .....	..4,250,000 .....	..425,000 .....	.....	..0 .....	.....
FHLBCH-11-3 .....	FHLBC - B-2 .....		..03/01/2022 .....	Unknown .....	..2,250,000 .....	..225,000 .....	.....	..0 .....	.....
FHLBCH-11-3 .....	FHLBC - B-2 .....		..03/29/2022 .....	Unknown .....	..2,250,000 .....	..225,000 .....	.....	..0 .....	.....
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						875,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						875,000	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						875,000	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						875,000	XXX	0	XXX
6009999999 - Totals						632,444,287	XXX	656,731	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
36179R-BW-8 912828-W5-5	G2 MA2753 - RMBS UNITED STATES TREASURY		03/01/2022 02/28/2022	Paydown Maturity @ 100.00		.62,978 275,000	.62,978 275,000	.65,359 275,161	.40,523 275,006	.0 .0	.22,454 (6)	.0 .0	.22,454 (6)	.0 .0	.62,978 275,000	.0 .0	.0 .0	.0 .0	(9,974) 2,578	.04/20/2045 02/28/2022	1.A 1.A
912828-Z7-8 912828-ZF-0	UNITED STATES TREASURY UNITED STATES TREASURY		03/01/2022 02/01/2022	BANC OF AMERICA/FIXED INCOME Adjustment		.6,973,477 .0	.7,000,000 .0	.6,954,063 .0	.0 (400)	.0 .0	.710 400	.0 .0	.710 400	.0 .0	.6,954,773 .0	.0 .0	.18,704 .0	.18,704 .0	.8,992 .0	.01/31/2027 03/31/2025	1.A 1.A
91282C-OH-2 91282C-CQ-2	UNITED STATES TREASURY UNITED STATES TREASURY		01/31/2022 03/15/2022	SECURITIES Various		.24,224,609 6,788,443	.25,000,000 6,780,000	.25,035,156 6,781,001	.25,032,877 6,780,973	.0 .0	(432) (86)	.0 .0	(432) (86)	.0 .0	.25,032,445 6,780,888	.0 .0	(807,836) 7,556	(807,836) 7,556	.28,488 3,374	.06/30/2028 07/31/2023	1.A 1.A
91282C-CS-8	UNITED STATES TREASURY		01/21/2022	BANC OF AMERICA/FIXED INCOME BANK OF AMERICA		.6,469,066	.6,775,000	.6,560,286	.6,563,746	.0	1,278	.0	1,278	.0	.6,565,024	.0	(95,957)	(95,957)	.37,281	08/15/2031	1.A
91282C-CV-1	UNITED STATES TREASURY		01/31/2022	SECURITIES BARCLAYS CAPITAL INC		.11,906,906	.12,400,000	.12,444,078	.12,442,262	.0	(521)	.0	(521)	.0	.12,441,741	.0	(534,834)	(534,834)	.59,345	08/31/2028	1.A
91282C-CX-7	UNITED STATES TREASURY		01/31/2022	FIXED INC BANC OF AMERICA/FIXED		.40,036,281	.41,200,000	.41,005,125	.41,021,584	.0	9,133	.0	9,133	.0	.41,030,717	.0	(994,435)	(994,435)	.69,645	09/15/2024	1.A
91282C-DA-6 91282C-DE-8 91282C-DJ-7 91282C-DN-8 91282C-DR-9 91282C-DS-7 91282C-DY-4 91282C-DZ-1 91362*-AA-9	UNITED STATES TREASURY UNITED STATES TREASURY UNITED STATES TREASURY UNITED STATES TREASURY UNITED STATES TREASURY UNITED STATES TREASURY UNITED STATES TREASURY UNITED STATES TREASURY THE BUREAU OF THE PUBLIC DEBT		01/26/2022 02/17/2022 02/14/2022 01/04/2022 01/31/2022 03/22/2022 02/23/2022 03/22/2022 03/31/2022	INCOME Various Various J P MORGAN SECURITIES BARCLAYS CAPITAL INC Various J P MORGAN SECURITIES Various Unknown		.4,738,125 25,586,041 19,042,188 9,995,703 1,984,297 10,634,766 9,900,000 29,438,359 11,370,000	.4,800,000 25,546,000 20,000,000 10,000,000 2,000,000 10,938,984 11,000,000 30,000,000 11,370,000	.4,789,125 25,548,498 19,598,438 9,992,578 1,990,078 10,938,984 9,946,484 29,973,047 11,370,000	.4,790,312 25,548,435 .0 .0 .0 .0 .0 .0 11,370,000	.0 .0 .0 .0 .0 .0 .0 .0 .0	.396 (151) 3,255 .0 .0 3,227 135 384 .0	.0 (151) .0 .0 .0 .0 .0 .0 .0 .0	.396 (151) 3,255 .0 .0 3,227 135 384 .0	.0 .0 .0 .0 .0 .0 .0 .0 .0	.4,790,707 25,548,284 19,601,693 9,992,592 1,990,191 10,942,240 9,946,619 29,973,431 11,370,000	.0 .0 .0 .0 .0 .0 .0 .0 .0	(52,582) 37,757 (559,505) 3,111 (5,894) (307,474) (46,619) (535,072) .0	(52,582) 37,757 (559,505) 3,111 (5,894) (307,474) (46,619) (535,072) .0	.3,923 9,470 61,533 6,044 1,326 23,028 5,180 38,950 .0	.09/30/2023 10/31/2023 11/15/2031 12/15/2024 12/31/2023 01/15/2025 02/15/2032 02/15/2025 12/12/2023	1.A 1.A 1.A 1.A 1.A 1.A 1.A 1.A FE 1.D
0109999999. Subtotal - Bonds - U.S. Governments						219,426,239	224,208,978	223,267,461	133,865,318	0	40,302	0	40,302	0	223,299,321	0	(3,873,082)	(3,873,082)	349,183	XXX	XXX
452152-G3-9 ILLINOIS ST			02/01/2022	Maturity @ 100.00		.1,990,000	.1,990,000	2,024,726	1,991,643	.0	(1,643)	.0	(1,643)	.0	1,990,000	.0	.0	.0	49,750	02/01/2022	2.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,990,000	1,990,000	2,024,726	1,991,643	0	(1,643)	0	(1,643)	0	1,990,000	0	0	0	49,750	XXX	XXX
167484-QS-6 235219-HD-7 235219-HE-5 235219-HF-2	CHICAGO ILL DALLAS TEX DALLAS TEX DALLAS TEX		02/01/2022 02/15/2022 02/15/2022 02/15/2022	Adjustment Call @ 100.00 Call @ 100.00 Call @ 100.00		.0 5,000 5,000 5,000	.0 5,000 5,000 5,000	.0 6,402 6,457 6,456	.11,554 5,021 5,022 5,022	.0 .0 .0 .0	(11,554) (21) (22) (22)	.0 .0 .0 .0	(11,554) (21) (22) (22)	.0 .0 .0 .0	.0 5,000 5,000 5,000	.0 .0 .0 .0	.0 .0 .0 .0	.0 125 125 125	.01/01/2027 02/15/2023 02/15/2024 02/15/2025	2.B FE 1.A 1.A 1.A	
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						15,000	15,000	19,315	26,618	0	(11,618)	0	(11,618)	0	15,000	0	0	0	375	XXX	XXX
04052B-CN-2 154871-CJ-4 360056-AX-1 469480-AP-2 491501-EL-2 567656-EC-3 592247-J7-6 59447T-EA-7 641454-AA-1 647377-AP-5 724790-AB-6 735389-DB-8 74442E-BZ-2	ARIZONA INDL DEV AUTH REV CENTRAL PLAINS ENERGY PROJ NEB GAS PROJ FULTON CNTY GA DEV AUTH HOSP REV JACKSONVILLE ALA PUB EDL BLDG AUTH HIGH KENTUCKY ST MUN PIIR AGY PIIR SYS REV MARIETTA GA DEV AUTH REV METROPOLITAN PIER & EXPOSITION AUTH ILL MICHIGAN FIN AUTH REV NEVADA ST DEPT BUSINESS & IND CHATER SCH NEW MEXICO ST HOSP EQUIP LN COUNCIL FIRS PITTSBURGH & ALLEGHENY CNTY PA SPORTS & PORT SEATTLE WASH REV PUBLIC FIN AUTH WIS ED REV		02/01/2022 02/01/2022 02/01/2022 02/01/2022 02/01/2022 02/01/2022 02/01/2022 02/01/2022 02/01/2022 02/01/2022 02/01/2022 02/01/2022	Adjustment Adjustment Adjustment Adjustment Adjustment Adjustment Adjustment Adjustment Adjustment Adjustment Adjustment Adjustment		.0 .0 .0 .0 .0 .0 .0 .0 .0 .0 .0 .0	.0 .0 .0 .0 .0 .0 .0 .0 .0 .0 .0 .0	.0 .0 .0 .0 .0 .0 .0 .0 .0 .0 .0 .0	.12 (6,910) (4,883) (335) (6,210) (178) 10,381 (540) 29 99 0 (7,740) (178)	.0 .0 .0 .0 .0 .0 .0 .0 .0 .0 .0 .0	(12) 6,910 4,883 335 6,210 178 (10,381) 540 (29) (99) 0 7,740 178	.0 .0 .0 .0 .0 .0 .0 .0 .0 .0 .0 .0	(12) 6,910 4,883 335 6,210 178 (10,381) 540 (29) (99) 0 7,740 178	.0 .0 .0 .0 .0 .0 .0 .0 .0 .0 .0 .0	.0 .0 .0 .0 .0 .0 .0 .0 .0 .0 .0 .0	.0 .0 .0 .0 .0 .0 .0 .0 .0 .0 .0 .0	.0 .0 .0 .0 .0 .0 .0 .0 .0 .0 .0 .0	.0 .0 .0 .0 .0 .0 .0 .0 .0 .0 .0 .0	.0 (1,500) (37,500) (25,000) (1,500) (25,000) (4,781) .0 (7,275) (1,953) (8,252) (262) (37,500) (4,200)	.07/01/2022 09/01/2033 04/01/2047 07/01/2044 09/01/2032 11/01/2022 12/15/2031 10/01/2022 07/15/2022 07/01/2022 11/01/2039 05/01/2037 07/01/2027	3.B FE 2.A FE 1.F FE 1.G FE 2.A FE 3.C FE 2.B FE 3.A FE 3.A FE 3.A FE 1.D FE 1.E FE 2.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						0	0	0	(16,454)	0	16,454	0	16,454	0	0	0	0	0	(154,723)	XXX	XXX
00140L-AE-4 00140W-BA-7 00141U-AL-7 00688J-AB-3 00724P-AD-1	AIMCO 12 D - CDO AIGIM 2020-1 DR - CDO AIGIM 181R DR - CDO ADIENT US LLC ADOBE INC	C C C C C	02/17/2022 02/18/2022 02/18/2022 02/10/2022 02/01/2022	Paydown CREDIT SUISSE SECURITIES MORGAN STANLEY & COMPANY Call @ 100.00 Adjustment		.1,000,000 980,100 986,230 449,969 .0	.1,000,000 1,000,000 1,000,000 425,000 .0	1,004,700 1,000,000 1,000,000 468,575 .0	1,011,850 1,000,000 1,000,000 447,536 (3,525)	.0 .0 .0 .0 .0	(11,850) .0 .0 (2,177) 3,525	.0 .0 .0 .0 .0	(11,850) .0 .0 (2,177) 3,525	.0 .0 1,000,000 445,358 .0	.0 .0 .0 (20,358) .0	.0 (19,900) (13,770) (20,358) .0	.0 (19,900) (13,770) (20,358) .0	.12,036 11,485 11,426 37,188 (19,617)	.01/17/2032 04/17/2034 04/20/2032 04/15/2025 02/01/2030	2.C FE 2.C FE 2.C FE 3.C FE 1.E FE	

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
00774M-AV-7 00834T-AA-6 00899B-AD-3	AERCAP IRELAND CAPITAL DAC AFFRM 212Z A - ABS AIMCO 15 D - CDO	C C C	03/30/2022 03/15/2022 03/07/2022	J P MORGAN SECURITIES Paydown GOLDMAN DEUTSCHE BANK SECURITIES, INC. Paydown BAIRD, ROBERT W., & COMPANY IN		4,617,450 1,425,832 975,000	5,000,000 1,425,832 1,000,000	4,991,600 1,424,881 1,000,000	4,991,879 1,424,907 1,000,000	.0 .0 .0	.393 925 .0	.0 .0 .0	.393 925 .0	.0 .0 .0	4,992,272 1,425,832 1,000,000	.0 .0 .0	(374,822) .0 (25,000)	(374,822) .0 (25,000)	51,722 4,120 16,077	10/29/2026 11/16/2026 10/17/2034	2.C FE 1.C FE 2.C FE
02313S-BY-1 02376S-AA-8	AMAZON.COM INC AMERICAN AIRLINES 2016-2 PASS THROUGH TR		03/22/2022 02/01/2022	SECURITIES, INC. Paydown BAIRD, ROBERT W., & COMPANY IN		6,500,270 .0	7,000,000 .0	6,995,870 .0	6,996,227 4,244	.0 .0	.128 (4,244)	.0 .0	.128 (4,244)	.0 .0	6,996,355 .0	.0 .0	(496,085) .0	(496,085) .0	42,350 (2,160)	.05/12/2028 12/15/2029	1.D FE 2.A FE
02377A-AA-6 02377L-AA-2 02378M-AA-9 02406P-AY-6	AMERICAN AIRLINES PASS THROUGH TRUST SER AMERICAN AIRLINES 2019-1 PASS THROUGH TR AMERICAN AIRLINES 2019-1 PASS THROUGH TR AMERICAN AXLE & MANUFACTURING INC		03/29/2022 02/15/2022 02/15/2022 03/18/2022	COMPANY IN Paydown Paydown Call @ 100.00		2,706,730 190,005 122,146 471,252	2,814,146 190,005 122,146 464,000	2,751,165 190,005 122,146 478,174	2,774,898 190,005 117,260 474,015	.0 .0 .0 76	(4,438) .0 .0 (2,956)	.0 .0 .0 .0	(4,438) .0 4,886 (2,880)	.0 .0 .0 .0	2,770,459 190,005 122,146 471,135	.0 .0 .0 .0	(63,730) .0 .0 (7,135)	(63,730) .0 .0 (7,135)	43,848 (2,976) (2,126) 18,904	04/01/2028 08/15/2033 08/15/2033 03/15/2026	3.B FE 2.A FE 3.A FE 4.B FE
03329K-BG-7 03761U-AG-1	ANCHC 8RR DR2 - CDO APOLLO INVESTMENT CORP	C C	02/18/2022 01/13/2022	J P MORGAN SECURITIES Various MERRILL LYNCH PIERCE FENNER & SMITH INC.		3,980,800 287,728	4,000,000 277,000	4,000,000 284,271	4,000,000 282,800	.0 .0	.0 (53)	.0 .0	.0 (53)	.0 .0	4,000,000 282,747	.0 .0	(19,200) 4,982	(19,200) 4,982	39,759 5,224	10/27/2034 03/03/2025	2.B FE 2.C FE
037833-DF-4	APPLE INC		01/05/2022	MORGAN STANLEY & COMPANY		5,843,488	5,600,000	5,591,824	5,596,447	.0	.18	.0	.18	.0	5,596,465	.0	247,023	247,023	74,433	01/13/2025	1.B FE
04017J-AJ-0 05363L-BC-6 05364C-BE-1	ARES XLIX D - CDO AVERY 6RR AR2 - CDO AVERY 7RR AR2 - CDO	C C C	02/09/2022 02/07/2022 03/10/2022	Paydown Paydown Paydown		995,500 190,221 4,323,256	1,000,000 190,221 4,323,256	1,000,000 190,221 4,323,256	1,000,000 190,221 4,323,256	.0 .0 .0	.0 .0 .0	.0 .0 .0	.0 .0 .0	.0 .0 .0	1,000,000 190,221 4,323,256	.0 .0 .0	(4,500) .0 .0	(4,500) .0 .0	9,798 516 18,819	07/22/2030 08/05/2027 01/17/2028	2.C FE 1.A FE 1.A FE
05875D-AJ-1	BALLY 202R A1R - CDO	C	03/08/2022	MORGAN STANLEY & COMPANY		991,580	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	(8,420)	(8,420)	4,638	10/20/2031	1.A FE
05875D-AQ-5	BRCLO-202R-CR - CDO	C	02/18/2022	SECURITIES BANC OF AMERICA/FIXED INCOME		3,442,635 14,451,000	3,500,000 15,000,000	3,500,000 15,000,000	3,500,000 15,000,000	.0 .0	.0 .0	.0 .0	.0 .0	.0 .0	3,500,000 15,000,000	.0 .0	(57,365) (549,000)	(57,365) (549,000)	38,153 42,610	10/20/2031 06/14/2029	2.C FE 1.F FE
06051G-JZ-3	BANK OF AMERICA CORP		02/01/2022	BANK OF AMERICA SECURITIES		15,058,200	15,000,000	15,000,000	.0	.0	.0	.0	.0	.0	15,000,000	.0	58,200	58,200	.0	02/04/2028	1.F FE
06051G-KJ-7 07134U-AQ-0 12547L-AU-2	BATLN XX AJ - CDO C1FC 202R DR - CDO C1FC 202R DR - CDO	C C C	03/08/2022 02/28/2022 02/28/2022	J P MORGAN SECURITIES J P MORGAN SECURITIES BAIRD, ROBERT W., & COMPANY IN		1,964,000 1,975,000 989,000	2,000,000 2,000,000 1,000,000	2,000,000 2,000,000 1,000,000	2,000,000 2,000,000 1,000,000	.0 .0 .0	.0 .0 .0	.0 .0 .0	.0 .0 .0	.0 .0 .0	2,000,000 2,000,000 1,000,000	.0 .0 .0	(36,000) (25,000) (11,000)	(36,000) (25,000) (11,000)	24,304 27,360 11,612	07/15/2034 10/20/2034 04/20/2032	1.A FE 2.C FE 2.C FE
12553D-AQ-0 125581-GQ-5	C1FC 2019-1 DR - CDO FIRST-CITIZENS BANK & TRUST CO	C C	02/23/2022 01/21/2022	COMPANY IN BARCLAYS CAPITAL INC		989,000 91,818	1,000,000 90,000	1,000,000 89,775	1,000,000 89,961	.0 .0	.0 4	.0 .0	.0 4	.0 .0	1,000,000 89,965	.0 .0	(11,000) 1,853	(11,000) 1,853	11,612 2,000	04/20/2032 08/15/2022	2.C FE 2.B FE
125581-GR-3	FIRST-CITIZENS BANK & TRUST CO		01/21/2022	BANC OF AMERICA/FIXED INCOME		768,994	735,000	772,088	755,559	.0	(823)	.0	(823)	.0	754,736	.0	14,258	14,258	17,762	08/01/2023	2.B FE
125581-HA-9	FIRST-CITIZENS BANK & TRUST CO		01/12/2022	BANC OF AMERICA/FIXED INCOME		691,040	670,000	671,413	670,734	.0	(18)	.0	(18)	.0	670,716	.0	20,324	20,324	1,819	06/19/2024	2.B FE
12560E-AU-0	C1FC 203R DR - CDO	C	03/10/2022	MORGAN STANLEY & COMPANY		4,933,500	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	(66,500)	(66,500)	54,221	10/20/2034	2.C FE
12563E-AA-1 12567H-AJ-1 13323A-AB-6	C1FC 2021-I A1 - CDO C1FC 2021-VII D - CDO CAMELOT FINANCE SA	C C C	03/08/2022 02/09/2022 01/21/2022	MORGAN STANLEY & COMPANY Citigroup (SSB) Citigroup (SSB)		3,974,320 3,001,050 139,219	4,000,000 3,000,000 135,000	4,000,000 3,000,000 140,738	4,000,000 3,000,000 139,681	.0 .0 .0	.0 .0 (130)	.0 .0 .0	.0 .0 (130)	.0 .0 .0	4,000,000 3,000,000 139,551	.0 .0 .0	(25,680) 1,050 (332)	(25,680) 1,050 (332)	19,300 19,031 1,418	04/25/2033 01/23/2035 11/01/2026	1.A FE 2.C FE 4.B FE
14686A-AW-9 156700-AS-5 156700-BA-3 172967-NA-5 233046-AN-1 23311V-AB-3 247361-ZV-3	CARVL II DR - CDO LUMEN TECHNOLOGIES INC LUMEN TECHNOLOGIES INC CITIGROUP INC DNKN 211 A2I - RMBS DOP MIDSTREAM OPERATING LP DELTA AIRLINES 2020-1 CLASS AA PASS THRO		03/10/2022 03/15/2022 03/23/2022 03/30/2022 02/20/2022 01/03/2022 02/01/2022	MORGAN STANLEY & COMPANY Maturity @ 100.00 Citigroup (SSB) Citigroup (SSB) Paydown Call @ 100.00 Adjustment		986,500 200,000 293,300 4,597,800 20,000 250,000 .0	1,000,000 200,000 280,000 5,000,000 20,000 250,000 0	1,000,100 211,125 314,300 5,000,000 20,000 251,405 0	1,000,121 201,006 306,155 5,000,000 20,000 250,000 0	.0 .0 .0 .0 .0 .0 .0	.0 (1,006) (2,879) .0 .0 .0 .0 .0	.0 .0 (2,879) .0 .0 .0 .0	.0 .0 (2,879) .0 .0 .0 .0	1,000,119 200,000 303,276 5,000,000 20,000 250,000 0	.0 .0 .0 .0 .0 .0 .0	(13,619) .0 (9,976) (402,200) .0 .0 .0 .0	(13,619) .0 (9,976) (402,200) .0 .0 .0 .0	13,599 5,800 10,104 22,742 135 3,094 (1,781)	04/20/2032 03/15/2022 04/01/2024 06/09/2027 11/20/2051 04/01/2022 12/10/2029	2.C FE 4.B FE 4.B FE 1.G FE 2.B FE 3.A FE 1.E FE	
25211A-AL-3 253657-AA-8	DWOLF 1R DR - CDO DIEBOLD NIXDORF INC	C C	02/18/2022 03/28/2022	WELLS FARGO SECURITIES LLC Various		2,967,900 503,733	3,000,000 498,000	3,000,000 539,829	3,000,000 527,447	.0 143	.0 (2,594)	.0 .0	.0 (2,451)	.0 .0	3,000,000 524,995	.0 .0	(32,100) (21,263)	(32,100) (21,263)	32,816 31,821	10/15/2030 07/15/2025	2.C FE 4.C FE

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
.26190T-AG-6 .26483E-AJ-9 .26943B-40-7	DRSLF 93 D - CDO DUN & BRADSTREET CORP FIRST EAGLE ALTERNATIVE CAPITAL BDC INC	C	02/18/2022 01/18/2022 03/24/2022	BAIRD, ROBERT W., & COMPANY IN Call @ 100.00 Various MORGAN STANLEY & COMPANY		2,971,830 654,439 29,389	3,000,000 630,000 29,275	3,000,000 673,513 29,275	3,000,000 653,625 29,275	.0 1,430 .0	.0 (1,283) .0	.0 .0 .0	.0 147 .0	.0 .0 .0	3,000,000 653,772 29,275	.0 .0 .0	(28,170) (23,772) 114	(28,170) (23,772) 114	25,139 42,846 0	01/18/2034 08/15/2026 05/25/2026	2.C FE 4.A FE 2.C PL
.278300-AJ-7	EATON 2020-1 AR - CDO	C	03/08/2022	BAIRD, ROBERT W., & COMPANY IN		4,961,600	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	(38,400)	(38,400)	27,067	10/16/2034	1.A FE
.278300-AQ-1 .29002Y-AG-7	EATON 2020-1 DR - CDO ELM12 12 D - CDO	C C	02/18/2022 02/18/2022	Citigroup (SSB) MORGAN STANLEY & COMPANY		1,485,000 2,978,160	1,500,000 3,000,000	1,500,000 3,000,000	1,500,000 3,000,000	.0 .0	.0 .0	.0 .0	.0 .0	.0 .0	1,500,000 3,000,000	.0 .0	(15,000) (21,840)	(15,000) (21,840)	17,773 22,199	10/16/2034 01/20/2035	2.C FE 2.C FE
.29003B-AL-5 .30212P-BJ-3 .314353-AA-1	ELMW5 5R AR - CDO EXPEDIA GROUP INC FEDERAL EXPRESS CORPORATION 2020-1 PASS	C	03/15/2022 01/26/2022 02/20/2022	Various Various Paydown MORGAN STANLEY & CO.		4,934,350 366,715 253,995	5,000,000 355,000 253,995	5,000,000 354,723 253,995	5,000,000 354,835 253,995	.0 .0 .0	.0 .6 .0	.0 .0 .0	.0 .6 .0	.0 .0 .0	5,000,000 354,841 253,995	.0 .0 .0	(65,650) 11,874 0	(65,650) 11,874 0	27,295 1,526 2,381	10/24/2034 12/15/2023 08/20/2035	1.A FE 2.C FE 1.D FE
.33835A-AQ-2 .33836J-AJ-8	MORGN 206R DR - CDO MORGN 171R DR - CDO	C C	02/25/2022 02/14/2022	LLC Citigroup (SSB) NOMURA SECURITIES/FIXED		6,881,770 1,982,000	7,000,000 2,000,000	7,000,000 2,000,000	7,000,000 2,000,000	.0 .0	.0 .0	.0 .0	.0 .0	.0 .0	7,000,000 2,000,000	.0 .0	(118,230) (18,000)	(118,230) (18,000)	67,194 20,003	10/23/2034 10/20/2034	2.C FE 2.C FE
.33883P-AJ-6 .34962W-AA-2 .376546-80-0	FLAT 21 D - CDO FORTERRA FINANCE LLC GLADSTONE INVESTMENT CORP	C	02/18/2022 03/18/2022 02/22/2022	INCOME Call @ 100.00 Various Ladenburg Thalmann & Co. Inc.		990,110 1,359,020 7,392	1,000,000 1,290,000 7,250	1,000,000 1,391,725 7,250	1,000,000 1,359,682 7,250	.0 .687 .0	.0 (11,053) .0	.0 .0 .0	.0 (10,365) .0	.0 .0 .0	1,000,000 1,349,317 7,250	.0 .0 .0	(9,890) (59,317) 142	(9,890) (59,317) 142	20,196 125,619 91	07/19/2034 07/15/2025 05/01/2026	2.C FE 4.B FE 2.B PL
.376546-88-3	GLADSTONE INVESTMENT CORP		03/29/2022	BNP PARIBAS NY BRANCH LONDON BONDS		1,408	1,400	1,400	1,400	.0	.0	.0	.0	.0	1,400	.0	.8	.8	17	11/01/2028	2.B PL
.38138J-AC-7 .38869P-AL-8	GLM 9 A - CDO GRAPHIC PACKAGING INTERNATIONAL LLC	C	01/20/2022 02/17/2022	BARCLAYS CAPITAL INC BANC OF AMERICA/FIXED		4,005,268 96,720	4,000,000 96,000	4,000,000 99,600	4,000,000 96,744	.0 .0	.0 (158)	.0 .0	.0 (158)	.0 .0	4,000,000 96,586	.0 .0	5,268 134	5,268 134	12,870 1,209	01/21/2033 11/15/2022	1.A FE 3.B FE
.39808P-AS-5	GIWOLF V CR - CDO		02/18/2022	INCOME BANC OF AMERICA/FIXED		1,323,675	1,350,000	1,340,563	1,341,354	.0	180	.0	180	.0	1,341,534	.0	(17,859)	(17,859)	14,320	01/27/2031	2.C FE
.39809C-AU-8 .39809G-AG-0	GIWOLF 3RRR CR - CDO GIWOLF VI C - CDO	C	02/18/2022 02/09/2022	INCOME Citigroup (SSB) BAIRD, ROBERT W., & COMPANY IN		985,500 1,236,375	1,000,000 1,250,000	1,000,600 1,243,438	1,000,429 1,244,031	.0 .0	.10 96	.0 .0	.10 96	.0 .0	1,000,439 1,244,127	.0 .0	(14,939) (7,752)	(14,939) (7,752)	12,089 11,610	04/22/2033 04/26/2031	2.C FE 2.C FE
.39862E-AC-8 .404121-AG-0	GRIPP 1 C - CDO HCA INC	C	02/28/2022 02/15/2022	Various Various MORGAN STANLEY & COMPANY		997,000 1,131,361	1,000,000 1,090,000	1,002,580 1,162,225	973,573 1,121,187	.0 .0	.885 (2,888)	.0 .0	.885 (2,888)	.0 .0	974,459 1,118,299	.0 .0	22,541 13,062	22,541 13,062	9,123 18,627	01/22/2030 05/01/2023	1.F FE 3.A FE
.40436V-AE-1 .40439D-AE-8 .44045A-40-9 .45718T-AC-6	HLM 1711 AR - CDO HLM 15-2019 B - CDO HORIZON TECHNOLOGY FINANCE CORP INGREDION INC	C C	01/20/2022 03/08/2022 03/29/2022 02/01/2022	Paydown Various Adjustment MITSUBISHI UFJ SECURITIES		11,008,250 2,000,000 63,171 0	11,000,000 2,000,000 61,750 0	11,000,000 2,000,000 61,750 0	10,995,429 2,000,000 61,750 0	.0 .0 .0 .0	.46 .0 .0 (220)	.0 .0 .0 .0	.46 .0 .0 (220)	.0 .0 .0 .0	10,995,475 2,000,000 61,750 0	.0 .0 .0 .0	12,775 0 1,421 0	12,775 0 1,421 0	27,395 14,988 1 0	05/06/2030 07/22/2032 03/30/2026 06/01/2030	1.A FE 1.C FE 2.B PL 2.B FE
.458140-BQ-2 .46625H-RY-8 .47010L-AB-8 .477143-AH-4 .478160-QN-2 .478160-CP-7	INTEL CORP JPMORGAN CHASE & CO JAGUAR HOLDING COMPANY II JBLU AA - ABS JOHNSON & JOHNSON JOHNSON & JOHNSON		02/18/2022 02/10/2022 12/17/2021 02/01/2022 02/01/2022 02/01/2022	Adjustment J P MORGAN SECURITIES Call @ 100.00 Adjustment Adjustment Adjustment CREDIT SUISSE SECURITIES		3,982,463 6,256,500 0 0 0 0	3,750,000 6,000,000 0 0 0 0	3,742,688 6,740,820 0 0 268 61	3,744,361 6,555,426 0 0 268 61	.0 .0 .0 .0 .0 .0	143 (12,513) .0 .0 (268) (61)	.0 .0 .0 .0 .0 .0	143 (12,513) .0 .0 (268) (61)	.0 .0 .0 .0 .0 .0	3,744,504 6,542,913 0 0 0 0	.0 .0 .0 .0 .0 .0	237,958 (286,413) 0 0 0 0	237,958 (286,413) 0 0 0 0	57,813 121,654 461 (2,540) 0 0	03/25/2027 02/01/2028 06/15/2025 11/15/2033 09/01/2025 09/01/2027	1.E FE 1.F FE 4.B FE 1.F FE 1.A FE 1.A FE
.50168A-AB-6	LABL INC		03/23/2022	WELLS FARGO SECURITIES		78,013	79,000	85,024	81,173	2,002	(640)	.0	1,362	.0	82,534	.0	(4,522)	(4,522)	3,703	07/15/2026	4.C FE
.50202Q-AJ-2 .50203C-AJ-2 .552953-BX-8 .55954L-AC-7 .55954Y-AQ-8 .55955E-AL-2	LCM 35 D - CDO LCM 34 D - CDO MGM RESORTS INTERNATIONAL MAGNE XIV-R A1 - CDO MAGNE XXVI DR - CDO MAGNE XXVII AR - CDO	C C C C C C	02/18/2022 02/18/2022 03/15/2022 01/20/2022 02/25/2022 01/20/2022	LLC J P MORGAN SECURITIES Various J P MORGAN SECURITIES BARCLAYS CAPITAL INC GOLDMAN		4,870,018 3,553,225 705,113 10,015,100 2,957,100 6,019,800	5,000,000 3,625,000 705,000 10,000,000 3,000,000 6,000,000	5,000,000 3,625,000 772,744 9,985,600 3,000,000 6,000,000	5,000,000 3,625,000 709,234 9,878,992 3,000,000 6,000,000	.0 .0 .0 .0 .0 .0	.0 .0 (4,178) 2,255 .0 .0	.0 .0 .0 .0 .0 .0	.0 .0 (4,178) 2,255 .0 .0	.0 .0 705,056 9,881,247 3,000,000 6,000,000	.0 .0 .0 .0 .0 .0	(129,982) (71,775) 56 133,853 (42,900) 19,800	(129,982) (71,775) 56 133,853 (42,900) 19,800	37,982 46,049 27,157 34,015 42,890 20,426	10/16/2034 10/20/2034 03/15/2022 10/20/2031 07/25/2034 10/20/2034	2.C FE 2.C FE 4.A FE 1.A FE 2.C FE 1.A FE	



STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
55955L-AQ-5 571903-AR-4	MAGNE XXVIII DR - CDO MARRIOTT INTERNATIONAL INC	C	03/08/2022 01/15/2022	SG AMERICAS SECURITIES, LLC Maturity @ 100.00 MARKETAXESS CORPORATION		3,332,714 361,000	3,400,000 361,000	3,400,000 346,848	3,400,000 360,683	.0 .0	.0 317	.0 .0	.0 317	.0 .0	3,400,000 361,000	.0 .0	(67,286) .0	(67,286) .0	27,199 4,152	.01/22/2035 01/15/2022	2.C FE 2.C FE
571903-BD-4	MARRIOTT INTERNATIONAL INC		03/21/2022	CREDIT SUISSE SECURITIES		23,470	22,000	22,495	22,339	.0	(22)	.0	(22)	.0	22,318	.0	1,152	1,152	.499	.05/01/2025	2.C FE
59151K-AM-0	METHANEX CORP	C	03/25/2022	PERSHING DIV OF DLJ SEC LINDING		223,875	225,000	229,500	.0	.0	(118)	.0	(118)	.0	229,383	.0	(5,508)	(5,508)	5,253	.10/15/2027	3.B FE
595017-BA-1	MICROCHIP TECHNOLOGY INC		03/17/2022	MORGAN STANLEY & COMPANY		654,688	645,000	664,081	657,028	.0	(1,461)	.0	(1,461)	.0	655,566	.0	(879)	(879)	14,707	.09/01/2025	2.B FE
61761J-3R-8	MORGAN STANLEY		02/02/2022	Call @ 100.00		4,143,000	4,000,000	4,041,040	4,027,675	.0	(524)	.0	(524)	.0	4,027,151	.0	115,849	115,849	64,931	.07/27/2026	1.G FE
62886H-AR-2	NCL CORPORATION LTD		02/22/2022	Call @ 100.00		252,106	210,000	247,725	70,580	.0	(1,601)	.0	(1,601)	.0	245,605	.0	(35,605)	(35,605)	48,894	.05/15/2024	4.A FE
62886H-AY-7	NCL CORPORATION LTD		02/22/2022	MORGAN STANLEY & COMPANY		422,061	360,000	413,719	412,118	.0	(2,910)	.0	(2,910)	.0	409,208	.0	(49,208)	(49,208)	82,459	.02/01/2026	4.A FE
62922L-AA-6	NGL ENERGY OPERATING LLC		03/29/2022			57,815	59,000	59,000	59,000	.0	.0	.0	.0	.0	59,000	.0	(1,185)	(1,185)	2,875	.02/01/2026	4.A FE
641062-AS-3	NESTLE HOLDINGS INC		01/12/2022	DEUTSCHE BANK SECURITIES, INC.		4,743,350	5,000,000	4,992,250	4,993,646	.0	39	.0	39	.0	4,993,685	.0	(250,335)	(250,335)	16,528	.09/15/2027	1.D FE
64110L-AJ-5	NETFLIX INC		02/03/2022	BARCLAYS CAPITAL INC		315,252	315,000	325,925	315,451	.0	(341)	.0	(341)	.0	315,110	.0	142	142	5,246	.02/15/2022	3.A FE
64129K-BL-0	NEUB XV DR2 - CDO		02/09/2022	GOLDMAN		2,498,150	2,500,000	2,500,000	2,500,000	.0	.0	.0	.0	.0	2,500,000	.0	(1,850)	(1,850)	26,010	.10/15/2029	2.C FE
64131E-AL-1	NEUB 23R DR - CDO		02/25/2022	Paydown WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	999,000	998,899	.0	1,101	.0	1,101	.0	1,000,000	.0	.0	.0	11,039	.10/17/2027	2.C FE
65023T-AM-4	NBCLO 2016-1 CR - CDO	C	02/18/2022	BANC OF AMERICA/FIXED INCOME		990,800	1,000,000	1,000,600	1,000,567	.0	(14)	.0	(14)	.0	1,000,552	.0	(9,752)	(9,752)	10,461	.12/21/2029	2.C FE
651229-BB-1	NEWELL BRANDS INC		02/18/2022	NATL FINANCIAL SERVICES CORP (NFS)		314,039	300,000	302,379	301,796	.0	(76)	.0	(76)	.0	301,720	.0	12,319	12,319	3,314	.06/01/2025	3.A FE
652526-70-8	NEWTEK BUSINESS SERVICES CORP		01/25/2022	Adjustment		642	625	625	625	.0	.0	.0	.0	.0	625	.0	17	17	.0	.02/01/2026	2.A PL
65342Q-AC-6	NEXTERA ENERGY OPERATING PARTNERS LP		02/01/2022	BANC OF AMERICA/FIXED INCOME		.0	.0	.0	(860)	.0	860	.0	860	.0	.0	.0	.0	.0	(31,056)	.09/15/2024	3.A FE
66977W-AQ-2	NOVA CHEMICALS CORP	C	02/14/2022	BARCLAYS CAPITAL INC		61,050	60,000	62,700	62,030	.0	(115)	.0	(115)	.0	61,915	.0	(865)	(865)	609	.06/01/2024	3.C FE
670001-AG-1	NOVELIS CORP		01/11/2022	BANC OF AMERICA/FIXED INCOME		468,825	470,000	470,000	470,000	.0	.0	.0	.0	.0	470,000	.0	(1,175)	(1,175)	6,449	.11/15/2026	4.A FE
67098D-AY-9	OAKC 4R DR - CDO	C	02/10/2022	Various		4,000,000	4,000,000	4,000,000	4,000,000	.0	.0	.0	.0	.0	4,000,000	.0	.0	.0	42,832	.10/22/2036	2.C FE
67103B-70-4	OFS CAPITAL CORP		02/16/2022	BANC OF AMERICA/FIXED INCOME		2,249	2,200	2,200	2,200	.0	.0	.0	.0	.0	2,200	.0	49	49	13	.10/31/2028	2.B PL
67109B-DJ-0	OHALF 151RRR DR3 - CDO		02/10/2022	MORGAN STANLEY & COMPANY		4,002,000	4,000,000	4,000,000	4,000,000	.0	.0	.0	.0	.0	4,000,000	.0	2,000	2,000	28,036	.01/19/2037	2.C FE
67110N-AX-3	OAKC XIII DR - CDO		03/11/2022	MORGAN STANLEY & COMPANY		2,468,438	2,500,000	2,500,000	2,500,000	.0	.0	.0	.0	.0	2,500,000	.0	(31,563)	(31,563)	48,738	.10/23/2034	2.C FE
67113G-AC-1	OAKC 5 A1 - CDO	C	03/15/2022	J P MORGAN SECURITIES		10,866,680	11,000,000	11,000,000	11,000,000	.0	.0	.0	.0	.0	11,000,000	.0	(133,320)	(133,320)	61,338	.04/18/2033	1.A FE
67113L-AL-0	OOP 2019-17 A1R - CDO	C	03/08/2022	MORGAN STANLEY & COMPANY		7,431,750	7,500,000	7,500,000	7,500,000	.0	.0	.0	.0	.0	7,500,000	.0	(68,250)	(68,250)	35,663	.07/20/2032	1.A FE
67577U-AJ-4	OCT48 48R AR - CDO	C	03/15/2022	BANC OF AMERICA/FIXED INCOME		4,934,900	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	(65,100)	(65,100)	22,093	.10/20/2034	1.A FE
67577U-AQ-8	OCT48 48R DR - CDO	C	03/08/2022	DEUTSCHE BANK SECURITIES, INC.		3,434,725	3,500,000	3,500,000	3,500,000	.0	.0	.0	.0	.0	3,500,000	.0	(65,275)	(65,275)	35,743	.10/20/2034	2.C FE
675920-AJ-1	OCT30 30 A1R - CDO	C	03/08/2022	BAIRD, ROBERT W., & COMPANY IN		5,968,860	6,000,000	6,000,000	6,000,000	.0	.0	.0	.0	.0	6,000,000	.0	(31,140)	(31,140)	27,591	.03/17/2030	1.A FE
67592C-AG-1	OCT39 39 C - CDO		03/14/2022	BARCLAYS CAPITAL INC		991,500	1,000,000	1,001,000	1,000,912	.0	(27)	.0	(27)	.0	1,000,885	.0	(9,385)	(9,385)	9,707	.10/21/2030	1.F FE
67592M-AN-4	OCT50 50R AR - CDO	C	01/20/2022	GOLDMAN		5,014,500	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	14,500	14,500	11,765	.01/16/2035	1.A FE
67592M-AJ-8	OCT50 50R DR - CDO	C	02/14/2022	Various		7,490,625	7,500,000	7,500,000	7,500,000	.0	.0	.0	.0	.0	7,500,000	.0	(9,375)	(9,375)	61,398	.01/16/2035	2.C FE
691543-70-6	OXFORD LANE CAPITAL CORP		03/29/2022	Ladenburg Thalmann & Co. Inc.		43,742	41,800	40,730	40,783	.0	.8	.0	.8	.0	40,791	.0	2,951	2,951	.17	.03/31/2031	2.B PL
691543-BB-8	OXFORD LANE CAPITAL CORP		03/24/2022			448	450	443	.0	.0	.0	.0	.0	.0	443	.0	.5	.5	.0	.01/31/2027	2.B Z

## STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
.69181V-50-3	OXFORD SQUARE CAPITAL CORP		.02/11/2022	NATL FINANCIAL SERVICES CORP (NFS)		.26	.25	.25	.25	.0	.0	.0	.0	.0	.25	.0	.1	.1	.0	.07/31/2028	2.B PL
.708062-AC-8	PENNANTPARK INVESTMENT CORP		.01/05/2022	OPPENHEIMER & CO. INC.		94,279	93,000	92,482	92,548	.0	.2	.0	.2	.0	92,550	.0	1,729	1,729	.767	.05/01/2026	2.B PL
.71742W-30-1	PHENIXFIN CORP		.01/21/2022	NATL FINANCIAL SERVICES CORP (NFS)		4,272	4,225	4,225	4,225	.0	.0	.0	.0	.0	4,225	.0	.47	.47	.0	.11/01/2028	2.B PL
.71742W-30-1	PHENIXFIN CORP		.03/21/2022	Ladenburg Thalmann & Co. Inc.		126	125	125	125	.0	.0	.0	.0	.0	125	.0	.1	.1	.1	.11/01/2028	2.B PL
.718172-CN-7	PHILIP MORRIS INTERNATIONAL INC		.01/10/2022	WELLS FARGO SECURITIES LLC		4,484,520	4,500,000	4,478,040	4,485,176	.0	.132	.0	.132	.0	4,485,308	.0	(788)	(788)	13,313	.05/01/2025	1.F FE
.737446-AM-6	POST HOLDINGS INC		.03/10/2022	Call @ 100.00		631,653	614,000	639,852	633,955	.566	(3,122)	.0	(2,556)	.0	631,400	.0	(17,400)	(17,400)	30,076	.03/01/2027	4.B FE
.75606D-AG-6	REALOGY GROUP LLC		.02/04/2022	Call @ 100.00		487,401	450,000	490,703	487,557	.959	(2,598)	.0	(1,639)	.0	485,918	.0	(35,918)	(35,918)	51,815	.04/01/2027	4.A FE
.75606D-AJ-0	REALOGY GROUP LLC		.02/04/2022	Call @ 100.00		557,172	525,000	570,513	556,729	.10	(2,415)	.0	(2,405)	.0	554,324	.0	(29,324)	(29,324)	37,621	.06/15/2025	3.A FE
.75887N-AW-9	REGT6 VI AR2 - CDO		.03/15/2022	MORGAN STANLEY & COMPANY		5,929,920	6,000,000	6,000,000	6,000,000	.0	.0	.0	.0	.0	6,000,000	.0	(70,080)	(70,080)	33,000	.04/20/2034	1.A FE
.75889F-AL-8	REG23 XXIII D - CDO	C.	.02/23/2022	GOLDMAN WELLS FARGO SECURITIES LLC		4,925,000	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	(75,000)	(75,000)	31,165	.01/22/2035	2.C FE
.76761R-BE-8	RSRVA 1RR DRR - CDO		.02/18/2022	MITSUBISHI UFJ SECURITIES		990,800	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	(9,200)	(9,200)	12,109	.01/18/2034	2.C FE
.808513-BY-0	CHARLES SCHWAB CORP		.03/22/2022	Call @ 100.00		3,400,530	3,500,000	3,496,220	3,500,000	.0	.41	.0	.41	.0	3,496,261	.0	(95,731)	(95,731)	5,002	.03/03/2027	1.F FE
.82704B-AJ-3	SILGAN HOLDINGS INC		.03/28/2022	RBC CAPITAL MARKETS		230,000	230,000	234,025	230,000	.0	(556)	.0	(556)	.0	230,000	.0	.0	.0	5,857	.03/15/2025	3.C FE
.82967N-BL-1	SIRIUS XM RADIO INC		.01/11/2022	MITSUBISHI UFJ SECURITIES		228,520	232,000	232,000	231,420	.580	.0	.0	.580	.0	232,000	.0	(3,480)	(3,480)	2,960	.09/01/2026	3.C FE
.846031-AT-9	STHIK 1R DR - CDO		.02/18/2022	Adjustment		2,477,775	2,500,000	2,500,000	2,500,000	.0	.0	.0	.0	.0	2,500,000	.0	(22,225)	(22,225)	19,953	.07/20/2032	2.C FE
.852061-AS-9	SPRINT COMMUNICATIONS INC		.02/01/2022	BANC OF AMERICA/FIXED INCOME		.0	.0	.0	(608)	.0	.608	.0	.608	.0	.0	.0	.0	.0	(960)	.11/15/2022	3.A FE
.87166V-AP-3	SYMP XX DR - CDO		.02/18/2022	MORGAN STANLEY & COMPANY		1,000,410	1,000,000	1,000,000	999,643	.0	(.38)	.0	(.38)	.0	999,604	.0	.806	.806	13,887	.01/16/2032	2.C FE
.87190C-BE-9	TCW 201RR DRR - CDO	C.	.02/18/2022	J P MORGAN SECURITIES		988,230	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	(11,770)	(11,770)	12,476	.04/20/2034	2.C FE
.872490-AG-5	TICP 11 D - CDO	C.	.02/09/2022	Call @ 100.00		1,000,500	1,000,000	1,001,250	1,000,959	.0	(.33)	.0	(.33)	.0	1,000,927	.0	(.427)	(.427)	10,150	.10/20/2031	2.C FE
.88039G-DE-7	TENET HEALTHCARE CORP		.02/23/2022	Adjustment		386,184	370,000	387,500	380,741	.0	(804)	.0	(804)	.0	379,936	.0	(9,936)	(9,936)	27,130	.04/01/2025	4.A FE
.88948A-BD-8	TOLL ROAD INVESTORS PARTNERSHIP II LP		.02/01/2022	Paydown		.0	.0	.0	31,721	.0	(31,721)	.0	(31,721)	.0	.0	.0	.0	.0	0	.02/15/2028	3.B FE
.90931L-AA-6	UNITED AIRLINES 2016-1 PASS THROUGH TRUS		.01/07/2022	Adjustment		92,340	92,340	92,340	92,340	.0	.0	.0	.0	.0	92,340	.0	.0	.0	(2,863)	.01/07/2030	1.F FE
.90932M-AA-3	UNITED AIRLINES 2019-2 PASS THROUGH TRUS		.02/01/2022	Paydown		.0	.0	.0	192,545	.0	(2,992)	.0	(2,992)	.0	192,545	.0	.0	.0	(3,076)	.11/01/2029	2.A FE
.90932M-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS		.03/03/2022	GOLDMAN		192,545	192,545	189,985	195,538	.0	.0	.0	.0	.0	192,545	.0	.0	.0	(7,312)	.03/03/2028	2.A FE
.91153L-AA-5	UNITED WHOLESALE MORTGAGE LLC		.03/28/2022	Various		36,290	38,000	38,000	38,000	.0	.0	.0	.0	.0	38,000	.0	(1,710)	(1,710)	.784	.11/15/2025	3.C FE
.91831A-AU-5	BAUSCH HEALTH COMPANIES INC	C.	.01/27/2022	Call @ 100.00		1,408,292	1,380,000	1,413,278	1,398,361	.0	(1,042)	.0	(1,042)	.0	1,397,319	.0	10,973	10,973	23,764	.04/15/2025	4.B FE
.91911K-AP-7	BAUSCH HEALTH COMPANIES INC	C.	.03/18/2022	BARCLAYS CAPITAL INC		338,580	324,000	361,408	338,245	.0	(2,128)	.0	(2,128)	.0	336,117	.0	(12,117)	(12,117)	.0	.12/15/2025	4.B FE
.92552V-AK-6	VIASAT INC		.01/03/2022	WELLS FARGO SECURITIES LLC		30,150	30,000	29,400	29,560	.0	.1	.0	.1	.0	29,561	.0	.589	.589	.516	.09/15/2025	4.B FE
.95000U-2S-1	WELLS FARGO & CO		.02/24/2022	BAIRD, ROBERT W., & COMPANY IN		2,908,200	3,000,000	3,023,370	3,017,815	.0	(571)	.0	(571)	.0	3,017,243	.0	(109,043)	(109,043)	17,150	.06/02/2028	1.E FE
.986255-AY-3	YQLO 1RR CRR - CDO		.03/11/2022	BANC OF AMERICA/FIXED INCOME		990,000	1,000,000	981,138	982,591	.0	.854	.0	.854	.0	983,445	.0	.6,555	.6,555	9,094	.10/22/2029	1.E FE
.988498-AM-3	YUM! BRANDS INC		.03/11/2022			176,800	170,000	189,125	178,610	.0	(1,618)	.0	(1,618)	.0	176,992	.0	(192)	(192)	5,965	.04/01/2025	3.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						299,982,162	302,500,612	303,969,233	284,473,279	11,341	(110,704)	.0	(99,363)	.0	303,276,704	.0	(3,642,379)	(3,642,379)	2,699,416	XXX	XXX
.464288-64-6	ISHARES:1-5 1G CORP BD		.02/01/2022	Adjustment		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(16,620)	.0	2.A
.464288-64-6	ISHARES:1-5 1G CORP BD		.02/01/2022	Adjustment		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(15,411)	.0	2.A
1619999999. Subtotal - Bonds - SVO Identified Funds						0	0	0	0	0	0	0	0	0	0	0	0	0	(32,030)	XXX	XXX
.000000-00-0	Breakwater Senior Secured Term Loan		.03/04/2022	Redemption @ 100.00		53,500	53,500	52,965	53,500	.0	.68	.0	.68	.0	53,044	.0	.456	.456	1,359	.06/30/2025	2.C Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						53,500	53,500	52,965	53,500	0	68	0	68	0	53,044	0	.456	.456	1,359	XXX	XXX
2509999997. Total - Bonds - Part 4						521,466,900	528,768,089	529,333,700	420,340,405	11,341	(67,141)	0	(55,801)	0	528,634,069	0	(7,515,005)	(7,515,005)	2,913,330	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

## E05.4

STATEMENT AS OF MARCH 31, 2022 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
2509999999. Total - Bonds						521,466,900	528,768,089	529,333,700	420,340,405	11,341	(67,141)	0	(55,801)	0	528,634,069	0	(7,515,005)	(7,515,005)	2,913,330	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						521,466,900	XXX	529,333,700	420,340,405	11,341	(67,141)	0	(55,801)	0	528,634,069	0	(7,515,005)	(7,515,005)	2,913,330	XXX	XXX

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
Bank of America ..... Concord, CA .....		0.000	0	0	8,439,922	7,469,913	6,315,673	XXX
Bank of New York Mellon ..... New York, NY .....		0.000	0	0	1,012,139	1,092,648	2,162,248	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	9,452,061	8,562,561	8,477,921	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	9,452,061	8,562,561	8,477,921	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	9,452,061	8,562,561	8,477,921	XXX

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]