



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2021

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 Part 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 800-334-8986
(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 800-334-8986
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.archmi.com

Statutory Statement Contact David Lee Dixon 336-412-0800
(Name) (Area Code) (Telephone Number)
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OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of North Carolina
County of Guilford SS:

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

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

Subscribed and sworn to before me this 9th day of August 2021
Dorena Q. Robbins, Notary Public
My commission expires 11-26-2021

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 JUNE 30, 2021 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	1,852,543,133	0	1,852,543,133	2,069,082,746
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	16,045,248	15,345,248	700,000	10,000
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	242,250
5. Cash (\$10,785,105), cash equivalents (\$46,366,729) and short-term investments (\$85,534,833)	142,686,667	0	142,686,667	19,745,337
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	1,061,000	0	1,061,000	679,628
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)	2,012,336,048	15,345,248	1,996,990,800	2,089,759,961
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	10,888,838	0	10,888,838	11,099,054
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	39,248,749	0	39,248,749	45,274,877
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	867,423	0	867,423	513,444
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	3,099,797	0	3,099,797	0
18.2 Net deferred tax asset	304,601,092	272,902,812	31,698,280	31,756,530
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	8,285,832	0	8,285,832	6,720,417
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	157,446,649	1,672,343	155,774,306	945,647
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,536,774,428	289,920,403	2,246,854,025	2,186,069,930
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	2,536,774,428	289,920,403	2,246,854,025	2,186,069,930
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	155,393,602	0	155,393,602	0
2502. State premium tax recoverable	373,476	0	373,476	935,647
2503. Licenses purchased	1,672,343	1,672,343	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	7,228	0	7,228	10,000
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	157,446,649	1,672,343	155,774,306	945,647

STATEMENT AS OF JUNE 30, 2021 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 \$ 28,227,774)	239,755,126	220,255,119
2. Reinsurance payable on paid losses and loss adjustment expenses	0	0
3. Loss adjustment expenses	6,972,192	7,174,320
4. Commissions payable, contingent commissions and other similar charges	0	0
5. Other expenses (excluding taxes, licenses and fees)	747,403	605,983
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	2,820,260	2,419,406
7.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))	0	8,537,896
7.2 Net deferred tax liability	0	0
8. Borrowed money \$ 35,000,000 and interest thereon \$ 1,534	35,001,534	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 154,485,140 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)	58,288,131	69,947,255
10. Advance premium	295,189	239,228
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	114,595,172	108,371,786
13. Funds held by company under reinsurance treaties	0	59,685,252
14. Amounts withheld or retained by company for account of others	0	0
15. Remittances and items not allocated	862,371	3,089,877
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	23,005,253	25,143,814
20. Derivatives	0	0
21. Payable for securities	12,500,000	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	1,508,991,242	1,437,133,258
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,003,833,873	1,942,603,194
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	2,003,833,873	1,942,603,194
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	2,750,000	2,750,000
31. Preferred capital stock	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	49,500,000	49,500,000
34. Gross paid in and contributed surplus	27,294,315	27,294,315
35. Unassigned funds (surplus)	163,475,837	163,922,421
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)	243,020,152	243,466,736
38. Totals (Page 2, Line 28, Col. 3)	2,246,854,025	2,186,069,930
DETAILS OF WRITE-INS		
2501. Contingency reserve	1,489,614,952	1,419,894,153
2502. Premium refund reserve	3,444,260	2,086,198
2503. Deferred ceding commission	15,932,030	15,152,907
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)	1,508,991,242	1,437,133,258
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT AS OF JUNE 30, 2021 OF THE ARCH MORTGAGE INSURANCE COMPANY

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 \$456,823,667)	448,379,478	408,857,930	839,517,151
1.2 Assumed (written \$127,782,475)	139,441,598	176,183,818	338,547,821
1.3 Ceded (written \$456,823,667)	448,379,478	408,857,930	839,517,151
1.4 Net (written \$127,782,475)	139,441,598	176,183,818	338,547,821
DEDUCTIONS:			
2. Losses incurred (current accident year \$28,250,656):			
2.1 Direct	44,647,638	120,830,604	273,720,955
2.2 Assumed	23,465,641	80,465,961	138,763,722
2.3 Ceded	44,647,638	120,830,604	273,720,955
2.4 Net	23,465,641	80,465,961	138,763,722
3. Loss adjustment expenses incurred	636,366	2,597,859	4,201,831
4. Other underwriting expenses incurred	25,292,739	25,922,632	45,951,928
5. Aggregate write-ins for underwriting deductions	69,720,799	72,042,296	144,800,095
6. Total underwriting deductions (Lines 2 through 5)	119,115,545	181,028,748	333,717,576
7. Net income of protected cells	0	0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	20,326,053	(4,844,930)	4,830,245
INVESTMENT INCOME			
9. Net investment income earned	18,866,655	21,696,930	38,481,135
10. Net realized capital gains (losses) less capital gains tax of \$2,720,216	10,233,192	25,114,441	43,936,379
11. Net investment gain (loss) (Lines 9 + 10)	29,099,847	46,811,371	82,417,514
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	5,393,602	17,000	17,000
15. Total other income (Lines 12 through 14)	5,393,602	17,000	17,000
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	54,819,502	41,983,441	87,264,759
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)	54,819,502	41,983,441	87,264,759
19. Federal and foreign income taxes incurred	55,607,090	17,241,263	48,408,952
20. Net income (Line 18 minus Line 19)(to Line 22)	(787,588)	24,742,178	38,855,807
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	243,466,736	198,716,615	198,716,615
22. Net income (from Line 20)	(787,588)	24,742,178	38,855,807
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$83,844	(11,333,017)	(4,947,727)	(7,310,057)
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	47,578,335	13,999,266	39,778,832
27. Change in nonadmitted assets	(35,904,314)	(4,800,807)	(26,574,461)
28. Change in provision for reinsurance	0	0	0
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	(446,584)	28,992,910	44,750,121
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	243,020,152	227,709,525	243,466,736
DETAILS OF WRITE-INS			
0501. Addition to the contingency reserve	69,720,799	88,091,909	169,273,911
0502. Release of the contingency reserve due to excess losses	0	(16,049,613)	(24,473,816)
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)	69,720,799	72,042,296	144,800,095
1401. New Jersey BEP Credit	0	17,000	17,000
1402. Company owned life insurance	5,393,602	0	0
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)	5,393,602	17,000	17,000
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 JUNE 30, 2021 OF THE ARCH MORTGAGE INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	140,087,949	162,101,457	314,394,937
2. Net investment income	20,899,142	26,801,473	46,543,398
3. Miscellaneous income	5,393,602	17,000	17,000
4. Total (Lines 1 to 3)	166,380,693	188,919,930	360,955,335
5. Benefit and loss related payments	4,319,613	29,339,216	35,809,694
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	24,744,349	31,814,905	56,121,334
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses)	69,963,431	0	54,988,283
10. Total (Lines 5 through 9)	99,027,393	61,154,121	146,919,311
11. Net cash from operations (Line 4 minus Line 10)	67,353,300	127,765,809	214,036,024
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,202,412,986	1,468,927,115	2,275,993,754
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	237,877	1,037,495	1,153,970
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	12,500,000	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,215,150,863	1,469,964,610	2,277,147,724
13. Cost of investments acquired (long-term only):			
13.1 Bonds	974,058,303	1,501,307,696	2,483,416,379
13.2 Stocks	690,000	10,000	10,000
13.3 Mortgage loans	0	0	0
13.4 Real estate	6,087	1,403,331	1,611,581
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	381,372	1,765,180	679,628
13.7 Total investments acquired (Lines 13.1 to 13.6)	975,135,762	1,504,486,207	2,485,717,588
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)	240,015,101	(34,521,597)	(208,569,864)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	35,001,534	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(219,428,605)	(583,014)	(345,844)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(184,427,071)	(583,014)	(345,844)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	122,941,330	92,661,198	5,120,316
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	19,745,337	14,625,021	14,625,021
19.2 End of period (Line 18 plus Line 19.1)	142,686,667	107,286,219	19,745,337

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

20.0001. Change in contingency reserve	(69,720,799)	(72,042,296)	(144,800,094)
20.0002. Change in premium refund reserve	(1,358,062)	(164,381)	(1,298,868)
20.0003. Change in deferred ceding commission	(779,122)	2,479,515	4,503,111
20.0004. Change in escheatable and stale checks	(65,587)	(39,459)	(76,613)

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:

		F/S	F/S		
	SSAP #	Page	Line #	2021	2020
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ (787,588)	\$ 38,855,807
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Change in contingency reserve	58	4	5	\$ (69,720,799)	\$ (144,800,094)
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 68,933,211	\$ 183,655,901
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 243,020,152	\$ 243,466,736
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 243,020,152	\$ 243,466,736

- 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 5* designation when the following conditions are met: a) the documentation required for a full credit analysis did not exist, b) the issuer/obligor has made all contracted interest and principal payments, and c) an expectation of repayment of interest and principal exists. Bonds and LBaSS that have not been filed and have not received a designation in over a year, from the NAIC IAO, are assigned a 6* designation and carried at zero, with unrealized losses charged to surplus. Bond and LBaSS securities that have been filed and received a 6* designation can carry a value greater than zero. Amortization of premium or discount on bonds and LBaSS is calculated using the effective yield method.
- Additionally, mortgage-backed securities and asset backed securities prepayment assumptions were obtained from an outside vendor or internal estimates. The retrospective adjustment method is used to account for the effect of unscheduled payments affecting high credit quality securities, while securities with less than high credit quality and securities for which the collection of all contractual cash flows is not probable are both accounted for using the prospective adjustment method.
- (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

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) Securities With Recognized Other-Than-Temporary-Impairment
Not Applicable

NOTES TO FINANCIAL STATEMENTS

- (3) Recognized OTTI
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\$289,530

2. 12 Months or Longer\$175,314

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

1. Less than 12 Months\$83,326,661

2. 12 Months or Longer\$7,081,055

(5) Information Investor Considered In Conclusion That Impairments Are Not Other-Than-Temporary

In accordance with SSAP No. 43R, Loan-backed and Structured Securities – Revised, the Company's loan-backed securities are stated at amortized cost. When evaluating whether a decline in value is other-than-temporary, the Company considers several factors, including, but not limited to, the following: The extent and the duration of the decline in value; The reasons for the decline in value (credit event, interest related or market fluctuations); The financial position and access to capital of the issuer, including the current and future impact of any specific events; Our intent to sell the securities, or whether it is more likely than not that we will be required to sell it before recovery; and the financial condition and near term prospects of the issuer. Impairment due to deterioration in credit that results in a conclusion that the present value of cash flows expected to be collected will not be sufficient to recover the amortized cost basis of the securities is considered other-than-temporary. Other declines in fair value (for example, due to interest rate changes, sector credit rating changes or company-specific rating changes) that result in a conclusion that the present value of cash flows expected to be collected will not be sufficient to recover the amortized cost basis of the security may also result in a conclusion that an OTTI has occurred. To the extent that the Company determines that a security is other-than-temporarily impaired, an impairment loss is recognized in the Statement of Income.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale
Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Not Applicable
- L. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b. Collateral held under security lending agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
c. Subject to repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
d. Subject to reverse repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
e. Subject to dollar repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
f. Subject to dollar reverse repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
g. Placed under option contracts	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
i. FHLB capital stock	\$ 700,000	\$ -	\$ -	\$ -	\$ 700,000	\$ -	\$ 700,000
j. On deposit with states	\$ 3,364,527	\$ -	\$ -	\$ -	\$ 3,364,527	\$ -	\$ 3,364,527
k. On deposit with other regulatory bodies	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)	\$38,212,982	\$ -	\$ -	\$ -	\$38,212,982	\$ -	\$38,212,982
m. Pledged as collateral not captured in other categories	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
n. Other restricted assets	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
o. Total Restricted Assets	\$42,277,509	\$ -	\$ -	\$ -	\$42,277,509	\$ -	\$42,277,509

- (a) Subset of Column 1
- (b) Subset of Column 3

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	0.000%	0.000%
b. Collateral held under security lending agreements	\$ -	\$ -	0.000%	0.000%
c. Subject to repurchase agreements	\$ -	\$ -	0.000%	0.000%
d. Subject to reverse repurchase agreements	\$ -	\$ -	0.000%	0.000%
e. Subject to dollar repurchase agreements	\$ -	\$ -	0.000%	0.000%
f. Subject to dollar reverse repurchase agreements	\$ -	\$ -	0.000%	0.000%
g. Placed under option contracts	\$ -	\$ -	0.000%	0.000%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	\$ -	\$ -	0.000%	0.000%
i. FHLB capital stock	\$ -	\$ 700,000	0.028%	0.031%
j. On deposit with states	\$ -	\$ 3,364,527	0.133%	0.150%
k. On deposit with other regulatory bodies	\$ -	\$ -	0.000%	0.000%
l. Pledged collateral to FHLB (including assets backing funding agreements)	\$ -	\$38,212,982	1.506%	1.701%
m. Pledged as collateral not captured in other categories	\$ -	\$ -	0.000%	0.000%
n. Other restricted assets	\$ -	\$ -	0.000%	0.000%
o. Total Restricted Assets	\$ -	\$42,277,509	1.667%	1.882%

(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

- M. Working Capital Finance Investments

2. Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs
Not Applicable

3. Any Events of Default or Working Capital Finance Investments
Not Applicable
- N. Offsetting and Netting of Assets and Liabilities
Not Applicable
- R. Reporting Entity's Share of Cash Pool by Asset Type
Not Applicable

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

NOTE 7 Investment Income
No significant changes

NOTE 8 Derivative Instruments
Not Applicable

NOTE 9 Income Taxes
No significant changes

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

- B. Transactions

On May 6, 2021, the Department non-disapproved the Company's request to enter into an Intercompany Loan Agreement with Arch Capital Group (U.S.) Inc. ("ACGUS"). Under the terms of the agreement, the Company would loan ACGUS up to \$200 million, subject to certain limitations. In conjunction with the Intercompany Loan Agreement, the Company would enter into a Guaranty Agreement with Arch Capital Group Ltd ("ACGT"), whereby ACGT would guaranty the principal and interest payments required under the Intercompany Loan Agreement.

On June 23, 2021, the Company loaned ACGUS \$35,000,0000 per the Intercompany Loan Agreement, defined above, to mature on September 23, 2021.
- D. Amounts Due From or To Related Parties

At June 30, 2021 the Company reported a receivable of \$8,285,832 and a payable of (\$23,005,253) from/to affiliated companies. Details of the balances are:
United Guaranty Residential Insurance Company \$8,285,832; Arch U.S. MI Services, Inc. \$(22,267,968); Arch U.S. MI Holdings, Inc.(\$310,000); Arch Mortgage Guaranty Company; \$(240,491); United Guaranty Services, Inc. (\$184,941); United Guaranty Residential Insurance Company of North Carolina (\$1,310); Arch Mortgage Assurance (\$543)

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

Intercompany balances are settled monthly.

NOTES TO FINANCIAL STATEMENTS

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 June 30, 2021, the Company has determined its estimated maximum borrowing capacity to be \$561,713,506 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	\$ -	\$ -	\$ -
(c) Activity Stock	\$ 700,000	\$ 700,000	\$ -
(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	\$ 561,713,506	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 10,000	\$ 10,000	\$ -
(c) Activity Stock	\$ -	\$ -	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 10,000	\$ 10,000	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 546,517,482	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	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Protected Cell Account Total Collateral Pledged (Lines 2+3)	\$ 38,085,578	\$ 38,212,982	\$ 35,000,000
2. Current Year General Account Total Collateral Pledged	\$ 38,085,578	\$ 38,212,982	\$ 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	\$ -	\$ -	\$ -

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)	\$ 38,085,578	\$ 38,212,982	\$ 35,000,000
2. Current Year General Account Maximum Collateral Pledged	\$ 38,085,578	\$ 38,212,982	\$ 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	\$ -	\$ -	\$ -

(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	\$ -	\$ -

NOTES TO FINANCIAL STATEMENTS

2. Prior Year end							
(a) Debt	\$	-	\$	-	\$	-	XXX
(b) Funding Agreements	\$	-	\$	-	\$	-	\$ -
(c) Other	\$	-	\$	-	\$	-	XXX
(d) Aggregate Total (a+b+c)	\$	-	\$	-	\$	-	\$ -

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Protected Cell Account
1. Debt	\$ 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	
3. Other	

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

- A. Defined Benefit Plan
- (4) Components of net periodic benefit cost
- Not Applicable

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

No significant changes

NOTE 14 Liabilities, Contingencies and Assessments

No significant changes

NOTE 15 Leases

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

- B. Transfer and Servicing of Assets
- Not Applicable

- C. Wash Sales
- Not Applicable

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

Not Applicable

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

Not Applicable

NOTE 20 Fair Value Measurements

A. (1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Exempt MM Mutual Fund	\$ 306	\$ -	\$ -	\$ -	\$ 306
Other MM Mutual Fund	\$ 46,366,422	\$ -	\$ -	\$ -	\$ 46,366,422
Indust. & Misc. (Short Term DA-1)	\$ -	\$ 140,700	\$ -	\$ -	\$ 140,700
Indust. & Misc. (Long Term D-1)	\$ -	\$ 22,760,060	\$ -	\$ -	\$ 22,760,060
SVO Identified Funds	\$ 47,102,508	\$ -	\$ -	\$ -	\$ 47,102,508
common stock (D-2.2)	\$ 700,000	\$ -	\$ -	\$ -	\$ 700,000
Total assets at fair value/NAV	\$ 94,169,236	\$ 22,900,760	\$ -	\$ -	\$ 117,069,996

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

At June 30, 2021, 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 occured 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 June 30, 2021.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

(5) Fair Value Disclosures for Derivative Assets and Liabilities

Not Applicable

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

Not Applicable

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 1,891,353,964	\$ 1,852,543,133	\$ 393,945,686	\$ 1,497,408,278	\$ -	\$ -	\$ -
Cash, cash equivalent and short-term	\$ 142,690,802	\$ 142,686,792	\$ 92,161,039	\$ 50,529,763	\$ -	\$ -	\$ -
Common Stock	\$ 700,000	\$ 700,000	\$ 700,000	\$ -	\$ -	\$ -	\$ -

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	\$ 155,393,602
(2) Percentage Bonds	19.5%
(3) Percentage Stocks	71.6%
(4) Percentage Mortgage Loans	0.0%
(5) Percentage Real Estate	0.0%
(6) Percentage Cash and Short-Term Investments	8.8%
(7) Percentage Derivatives	0.0%
(8) Percentage Other Invested Assets	0.1%

NOTE 22 Events Subsequent

Subsequent events have been considered through August 9, 2021 for these statutory financial statements which are to be issued on August 9, 2021.

On July 30, 2021, the Company requested approval from the Department for an extraordinary dividend to be paid before September 30, 2021.

On July 30, 2021, the Company requested approval from the Department to transfer via dividend all 1000 shares of issued and outstanding stock it holds in Arch U.S. MI Services Inc., a non-admitted subsidiary of the Company, to its parent, Arch U.S. MI Holdings Inc. The impact to the Company's surplus as a result of the requested dividend is \$0. The Company requested this dividend to occur on or before September 1, 2021.

On July 30, 2021, the Company requested approval from the Department, the North Carolina Department of Insurance, Fannie Mae and Freddie Mac to enter into concurrent forward excess of loss and quota share reinsurance agreements effective July 1, 2021. The Company and United Guaranty Residential Insurance Company, collectively the "Ceding Entity" on both agreements, are seeking reinsurance coverage on mortgage guaranty insurance business with separate panels of reinsurers collectively serving as the "Reinsurer" on both agreements.

NOTE 23 Reinsurance

No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

F. Risk Sharing Provisions of the Affordable Care Act

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

Yes [] No [X]

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Incurred loss and loss adjustment expenses attributable to insured events of prior years decreased by \$4.9 million and increased by \$5.5 million for the six months ended June 30, 2021 and 2020, 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

NOTES TO FINANCIAL STATEMENTS

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
B. Schedule of insured financial obligations at the end of the period
Not Applicable

STATEMENT AS OF JUNE 30, 2021 OF THE ARCH MORTGAGE INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [☐] No [☒]
- 1.2

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

Yes [☐] No [☐]
- 2.1

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

Yes [☐] No [☒]
- 2.2

If yes, date of change:
- 3.1

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

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

Yes [☒] No [☐]
- 3.2

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

Yes [☒] No [☐]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
Companies added: Castel LTDCO 1 Limited, Castel LTDCO 2 Limited, Arch Investment ICAV and Soundview Claims Solutions Inc..
- 3.4

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

Yes [☒] No [☐]
- 3.5

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

947484
- 4.1

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

If yes, complete and file the merger history data file with the NAIC.

Yes [☐] No [☒]
- 4.2

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

1	2	3
Name of Entity	NAIC Company Code	State of Domicile
5.

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

If yes, attach an explanation.

Yes [☐] No [☒] 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.

12/31/2015
- 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).

06/12/2017
- 6.4

By what department or departments?
Wisconsin Office of the Commissioner of Insurance
- 6.5

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

Yes [☐] No [☐] N/A [☒]
- 6.6

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

Yes [☐] No [☐] N/A [☒]
- 7.1

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

Yes [☐] No [☒]
- 7.2

If yes, give full information:
- 8.1

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

Yes [☐] No [☒]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

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

Yes [☐] No [☒]
- 8.4

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

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

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

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

\$0

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$0
13.

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

\$0
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$0	\$0
14.22 Preferred Stock	\$0	\$0
14.23 Common Stock	\$26,993,677	\$15,345,248
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)	\$26,993,677	\$15,345,248
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 JUNE 30, 2021 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
1299060	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

[illegible]

STATEMENT AS OF JUNE 30, 2021 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	5,375,893	4,552,237	134,943	151,713	2,920,778	1,436,944
2. Alaska.....AK	L	1,998,353	1,787,838	169,399	416,892	1,909,228	713,629
3. Arizona.....AZ	L	9,347,684	11,517,684	(1,003)	166,292	9,528,972	4,635,169
4. Arkansas.....AR	L	2,768,947	2,366,272	(962)	4,924	1,442,426	795,053
5. California.....CA	L	35,805,781	30,253,137	233,510	673,360	37,966,244	20,969,801
6. Colorado.....CO	L	9,815,683	8,590,903	115,681	155,252	7,043,964	3,622,637
7. Connecticut.....CT	L	5,080,943	4,301,451	(600)	375,446	4,509,382	2,319,255
8. Delaware.....DE	L	1,478,357	1,273,051	0	0	906,677	494,934
9. District of Columbia.....DC	L	1,487,406	1,275,731	0	18,281	1,593,111	681,380
10. Florida.....FL	L	25,981,956	26,360,046	174,117	551,016	39,398,884	20,532,730
11. Georgia.....GA	L	20,491,635	16,783,948	67,531	241,275	19,596,895	8,607,707
12. Hawaii.....HI	L	1,252,887	1,186,813	0	0	1,998,754	1,292,236
13. Idaho.....ID	L	3,770,764	4,269,921	0	2,443	1,744,198	916,952
14. Illinois.....IL	L	16,914,852	13,632,317	410,096	523,472	15,271,974	7,034,612
15. Indiana.....IN	L	13,060,368	10,841,426	160,321	91,132	5,875,350	2,505,381
16. Iowa.....IA	L	6,368,080	5,222,952	42,410	76,597	2,459,923	725,457
17. Kansas.....KS	L	5,147,860	4,918,003	46,563	205,438	2,831,537	1,425,034
18. Kentucky.....KY	L	4,829,715	3,679,677	17,070	47,853	2,211,461	1,229,797
19. Louisiana.....LA	L	3,709,227	3,217,483	100,604	132,776	3,762,810	1,860,000
20. Maine.....ME	L	1,639,949	1,471,868	0	0	634,055	384,556
21. Maryland.....MD	L	13,176,012	10,908,832	19,014	22,861	12,358,310	5,942,437
22. Massachusetts.....MA	L	15,882,542	14,379,192	28,007	21,281	11,243,456	6,105,928
23. Michigan.....MI	L	16,315,313	12,566,242	243,337	669,365	11,160,952	5,981,049
24. Minnesota.....MN	L	16,391,697	14,049,248	214,758	544,633	9,985,596	4,361,018
25. Mississippi.....MS	L	1,379,266	1,153,052	32,398	16,557	1,249,382	382,784
26. Missouri.....MO	L	8,504,338	7,422,168	62,889	205,968	4,205,101	2,168,586
27. Montana.....MT	L	740,240	583,401	0	0	303,787	176,141
28. Nebraska.....NE	L	3,607,797	3,243,366	0	27,917	2,016,743	739,360
29. Nevada.....NV	L	3,052,038	3,105,638	(4,825)	(9,346)	5,060,899	2,735,143
30. New Hampshire.....NH	L	3,190,127	3,071,276	17,205	38,792	1,604,961	818,844
31. New Jersey.....NJ	L	11,607,169	10,338,168	0	246,577	14,175,003	7,741,528
32. New Mexico.....NM	L	2,310,239	2,147,508	33,517	92,550	1,087,311	535,125
33. New York.....NY	L	9,815,473	8,925,360	48,325	59,737	14,026,198	6,687,613
34. North Carolina.....NC	L	17,206,852	14,149,268	(222)	132,776	10,117,109	4,731,950
35. North Dakota.....ND	L	607,899	528,612	0	0	604,478	167,820
36. Ohio.....OH	L	14,225,348	10,919,657	168,723	197,771	7,604,876	3,846,105
37. Oklahoma.....OK	L	5,078,020	3,750,497	29,997	35,403	3,302,658	1,260,549
38. Oregon.....OR	L	6,689,903	7,235,101	0	436,273	6,098,006	2,722,030
39. Pennsylvania.....PA	L	11,617,507	9,384,699	395,021	195,827	7,332,124	3,909,150
40. Rhode Island.....RI	L	2,899,990	2,489,832	0	89,088	1,418,741	726,483
41. South Carolina.....SC	L	10,655,437	8,578,188	58,519	886	7,394,532	2,666,203
42. South Dakota.....SD	L	1,474,577	1,504,159	48,294	0	429,964	131,157
43. Tennessee.....TN	L	12,337,972	11,105,695	0	141,248	7,779,280	4,129,796
44. Texas.....TX	L	36,747,355	31,334,463	166,093	611,438	33,802,064	15,591,901
45. Utah.....UT	L	8,828,945	7,079,624	0	0	5,724,419	2,562,356
46. Vermont.....VT	L	1,144,341	1,122,722	39,322	0	564,195	298,264
47. Virginia.....VA	L	15,387,086	12,224,607	2,945	202,184	10,311,351	5,203,976
48. Washington.....WA	L	13,380,823	11,760,431	91,040	70,298	9,167,642	4,144,032
49. West Virginia.....WV	L	720,256	561,139	7,374	113,427	454,161	159,716
50. Wisconsin.....WI	L	14,904,025	13,706,004	196,115	406,913	5,324,433	2,209,622
51. Wyoming.....WY	L	573,874	515,529	122,965	0	472,504	125,254
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	44,866	30,319	28,558	0	65,870	56,700
55. U.S. Virgin Islands.....VI	N	0	0	0	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	456,823,667	397,376,755	3,719,049	8,404,586	370,052,729	181,201,884
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

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI).....0

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....0

R - Registered - Non-domiciled RRGs.....0

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

N - None of the above - Not allowed to write business in the state.....4

11

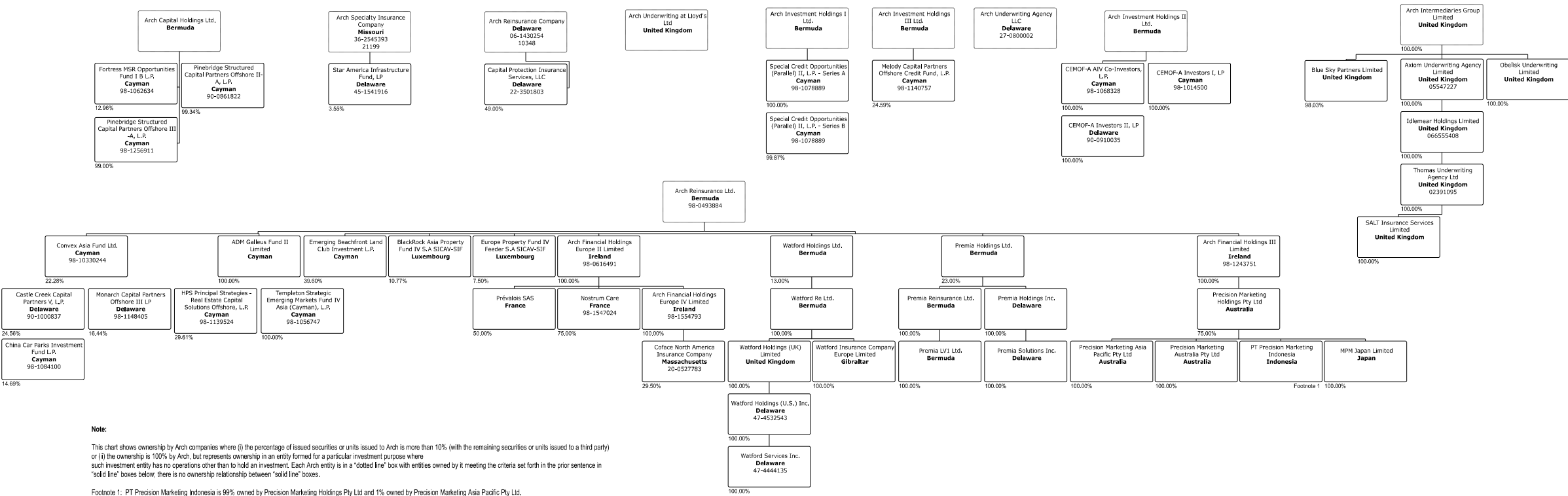
11



STATEMENT AS OF JUNE 30, 2021 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



Note:

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

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

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

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

STATEMENT AS OF JUNE 30, 2021 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
		.00000	98-0374481		947484	NASDAQ	Arch Capital Group Ltd.	.BMU	UIP	N/A	N/A	0.000	N/A	.N	1
		.00000	02-0576800				Arch Capital Services LLC	.DE	NIA	Arch Services Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	98-0602504				Arch Investment Management Ltd.	.BMU	NIA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	98-0493884				Arch Reinsurance Ltd.	.BMU	.IA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	98-1031826				Arch Global Services (Philippines) Inc.	.PHL	NIA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Arch Global Services (Cyprus) Ltd	.CYP	NIA	Arch Global Services Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Arch Global Services Holdings Ltd.	.BMU	NIA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	98-1244615				Arch Underwriters Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	98-0705201				Arch Underwriting at Lloyd's Ltd	.GBR	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Axiom Underwriting Agency Limited	.GBR	NIA	Arch Intermediaries Group Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Idlemear Holdings Limited	.GBR	NIA	Axiom Underwriting Agency Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Thomas Underwriting Agency Limited	.GBR	NIA	Idlemear Holdings Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					SALT Insurance Services Limited	.GBR	NIA	Thomas Underwriting Agency Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Arch Underwriting Agency (Australia) Pty. Ltd.	.AUS	NIA	Arch Managing Agency Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	98-0399846				Arch Capital Holdings Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	98-0616488				Arch Financial Holdings Europe I Limited	.IRL	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	98-0585481				Arch Re Underwriting ApS	.DNK	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	98-0652764				Arch Syndicate Investments Ltd	.GBR	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Gulf Re Holdings Limited	.JEY	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Gulf Reinsurance Limited	.ARE	.IA	Gulf Re Holdings Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	98-0705596				Arch Investment Holdings I Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	98-0705598				Arch Investment Holdings II Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	99-1244244				Arch Investment Holdings III Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	98-0705593				Arch Investment Holdings IV Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Watford Holdings Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	13.000	Arch Capital Group Ltd.	.N	2
		.00000					Watford Re Ltd.	.BMU	.IA	Watford Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Watford Holdings (UK) Limited	.GBR	NIA	Watford Re Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Watford Holdings (U.S.) Inc.	.DE	NIA	Watford Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Watford Insurance Company Europe Limited	.GIB	.IA	Watford Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Watford Services Inc.	.DE	NIA	Watford Holdings (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	99-1245248				Arch Reinsurance Ltd. Escritorio De Representacao Ltda.	.BRA	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	98-1006574				Arch Underwriting at Lloyd's (Australia) Pty Ltd.	.AUS	NIA	Arch Managing Agency Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	98-0616491				Arch Financial Holdings Europe II Limited	.IRL	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	98-1243751				Arch Financial Holdings Europe III Limited	.IRL	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	98-1244422				Arch LMI Pty Ltd	.AUS	NIA	Arch Financial Holdings Australia Pty Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	98-1305287				Arch Financial Holdings Australia Pty Ltd	.AUS	NIA	Arch Financial Holdings Europe III Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	47-3497583				Arch Mortgage Risk Transfer Holdings Inc.	.DE	NIA	Arch Financial Holdings Europe III Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	47-4121100				Arch Mortgage Risk Transfer PCC Inc.	.DC	.IA	Arch Mortgage Risk Transfer Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.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.	.N	
		.00000	98-0616493				Arch Financial Holdings B.V.	.MLD	NIA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	98-1024362				Arch Insurance (EU) Designated Activity Company	.IRL	.IA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	98-1243732				Arch Underwriters Europe Limited	.IRL	NIA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.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.	.N	
		.00000	06-1424716				Arch Capital Group (U.S.) Inc.	.DE	NIA	Arch Financial Holdings Europe I Limited	Ownership	90.000	Arch Capital Group Ltd.	.N	
		.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.	.N	
		.00000	98-1244441				Alwyn Insurance Company Limited	.GIB	.IA	Arch Financial Holdings B.V.	Ownership	100.000	Arch Capital Group Ltd.	.N	

STATEMENT AS OF JUNE 30, 2021 OF THE ARCH MORTGAGE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
		.00000	98-0413940				Arch Insurance (UK) Limited .....	.GBR	.IA	Arch Reinsurance Europe Underwriting Designated Activity Company	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
		.10348	06-1430254				Arch Reinsurance Company .....	.DE	.IA	Arch Capital Group (U.S.) Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
		.00000	47-5374395				Arch Underwriters Inc. ....	.DE	.NIA	Arch Reinsurance Company	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
		.00000	98-0389551				Alternative Re Holdings Limited .....	.BMU	.NIA	Arch Capital Group Ltd.	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
		.00000	98-0704518				Arch Europe Insurance Services Ltd .....	.GBR	.NIA	Arch Insurance (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
		.00000	43-0971887				Arch Insurance Group Inc. ....	.DE	.NIA	Arch Capital Group (U.S.) Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
		.00000	22-3501803				Capital Protection Insurance Services, LLC ..	.DE	.NIA	Arch Reinsurance Company	Ownership.....	49.000	Arch Capital Group Ltd. ....	.N	
		.00000	98-0625844				Alternative Re Limited .....	.BMU	.IA	Alternative Re Holdings Limited	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
		.00000	43-0990709				Arch Specialty Insurance Agency Inc. ....	.MO	.NIA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
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. ....	.N	
		.00000	43-1053031				First American Service Corporation .....	.MO	.NIA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
1279	Arch Capital Group (U.S.) Inc. ....	.10946	06-1521582				Arch Property Casualty Insurance Company ..	.MO	.IA	Arch Insurance Company	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
1279	Arch Capital Group (U.S.) Inc. ....	.21199	36-2545393				Arch Specialty Insurance Company .....	.MO	.IA	Arch Insurance Company	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
1279	Arch Capital Group (U.S.) Inc. ....	.30830	39-1128299				Arch Indemnity Insurance Company .....	.MO	.IA	Arch Property Casualty Insurance Company ..	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
		.00000	45-5366880				Arch Insurance Solutions Inc. ....	.DE	.NIA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
		.00000	98-1089562				Arch Insurance Canada Ltd. ....	.CAN	.IA	Arch Insurance Company	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
		.00000	46-1950584				Arch U.S. MI Holdings Inc. ....	.DE	.NIA	Arch Capital Group (U.S.) Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
		.00000	46-1950584				Arch Capital Finance LLC .....	.DE	.NIA	Arch U.S. MI Holdings Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
		.00000	46-1950257				Arch U.S. MI Services Inc. ....	.DE	.NIA	Arch Mortgage Insurance Company	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
1279	Arch Capital Group (U.S.) Inc. ....	.40266	36-3105660				Arch Mortgage Insurance Company .....	.WI	.IA	Arch U.S. MI Holdings Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
1279	Arch Capital Group (U.S.) Inc. ....	.18732	39-1080973				Arch Mortgage Guaranty Company .....	.WI	.IA	Arch U.S. MI Holdings Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
1279	Arch Capital Group (U.S.) Inc. ....	.29114	95-2621453				Arch Mortgage Assurance Company .....	.WI	.IA	Arch U.S. MI Holdings Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
		.00000					Arch Investment Holdings (Cyprus) Ltd .....	.CYP	.NIA	Arch Investment Property Holdings Ltd.	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
		.00000					Arch Investment Property Holdings Ltd. ....	.BMU	.NIA	Arch Global Services Holdings Ltd.	Ownership.....	94.060	Arch Capital Group Ltd. ....	.N	
		.00000					Arch Investment Property Holdings Ltd. ....	.BMU	.NIA	AFP Capital Management Limited	Ownership.....	5.940	Individuals .....	.N	
		.00000	98-1341235				Arch Capital Finance (Ireland) Limited .....	.IRL	.NIA	Europe II Limited	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
		.00000					Benely Properties Limited .....	.CYP	.NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
		.00000					Arcozil Properties Limited .....	.CYP	.NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
		.00000					Varony Properties Limited .....	.CYP	.NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
		.00000					Galozy Properties Limited .....	.CYP	.NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
		.00000					Primantela Properties Limited .....	.CYP	.NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
		.00000					Coramono Properties Limited .....	.CYP	.NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
		.00000	56-1273575				United Guaranty Services, Inc. ....	.NC	.NIA	Arch U.S. MI Holdings Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
1279	Arch Capital Group (U.S.) Inc. ....	.16667	56-0789396				United Guaranty Residential Insurance Company of North Carolina .....	.NC	.IA	Arch U.S. MI Holdings Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
1279	Arch Capital Group (U.S.) Inc. ....	.15873	42-0885398				United Guaranty Residential Insurance Company .....	.NC	.IA	Arch U.S. MI Holdings Inc.	Ownership.....	100.000	Arch Capital Group Ltd. ....	.N	
		.00000					Prévalois SAS .....	.FRA	.NIA	Arch Financial Holdings Europe II Limited ..	Ownership.....	50.000	Arch Capital Group Ltd. ....	.N	
		.00000					Emerging Beachfront Land Club Investment L.P.	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership.....	0.000	Arch Capital Group Ltd. ....	.N	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. ....	.N	3
		.00000					Special Credit Opportunities (Parallel) II, L.P. - Series B .....	.CYM	.OTH	Arch Investment Holdings I Ltd.	Ownership.....	99.870	Arch Capital Group Ltd. ....	.N	3
		.00000					Fortress MSR Opportunities Fund I B L.P. ....	.CYM	.OTH	Arch Capital Holdings Ltd.	Ownership.....	0.000	Arch Capital Group Ltd. ....	.N	3
		.00000					ADM Gallus Fund II Limited .....	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership.....	0.000	Arch Capital Group Ltd. ....	.N	3
		.00000					Convex Asia Fund Ltd. ....	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership.....	0.000	Arch Capital Group Ltd. ....	.N	3
		.00000					Melody Capital Partners Offshore Credit Fund, L.P. ....	.CYM	.OTH	Arch Investment Holdings III Ltd.	Ownership.....	24.590	Arch Capital Group Ltd. ....	.N	3
		.00000					Castle Creek Capital Partners V, L.P. ....	.DE	.OTH	Arch Reinsurance Ltd.	Ownership.....	24.560	Arch Capital Group Ltd. ....	.N	3

STATEMENT AS OF JUNE 30, 2021 OF THE ARCH MORTGAGE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
		.00000					HPS Principal Strategies – Real Estate Capital Solutions Offshore, L.P.	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership	0.000	Arch Capital Group Ltd.	.N	.3
		.00000					Pinebridge Structured Capital Partners Offshore II–A, L.P.	.CYM	.OTH	Arch Capital Holdings Ltd.	Ownership	99.340	Arch Capital Group Ltd.	.N	.3
		.00000					Monarch Capital Partners Offshore III LP	.DE	.OTH	Arch Reinsurance Ltd.	Ownership	16.440	Arch Capital Group Ltd.	.N	.3
		.00000	45-1541916				Star America Infrastructure Fund, LP	.DE	.OTH	Arch Specialty Insurance Company	Ownership	0.000	Arch Capital Group Ltd.	.N	.3
		.00000					China Car Parks Investment Fund L.P.	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership	14.690	Arch Capital Group Ltd.	.N	.3
		.00000					Templeton Strategic Emerging Markets Fund IV Asia (Cayman), L.P.	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	.3
		.00000					CEMOF–A Investors I, LP	.CYM	.OTH	Arch Investment Holdings II Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	.3
		.00000					CEMOF–A Investors II, LP	.DE	.OTH	Arch Investment Holdings II Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	.3
		.00000					CEMOF–A AIV Co-Investors, LP	.CYM	.OTH	Arch Investment Holdings II Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	.3
		.00000					Pinebridge Structured Capital Partners Offshore III–A, L.P.	.CYM	.OTH	Arch Capital Holdings Ltd.	Ownership	99.000	Arch Capital Group Ltd.	.N	.3
		.00000					BlackRock Asia Property Fund IV S.A SICAV–SIF	.LUX	.OTH	Arch Reinsurance Ltd.	Ownership	0.000	Arch Capital Group Ltd.	.N	.3
		.00000					Europe Property Fund IV Feeder S.A SICAV–SIF	.LUX	.OTH	Arch Reinsurance Ltd.	Ownership	0.000	Arch Capital Group Ltd.	.N	.3
		.00000					Premia Holdings Ltd.	.BMU	.NIA	Arch Reinsurance Ltd.	Ownership	23.210	Arch Capital Group Ltd.	.N	.4
		.00000					Premia Reinsurance Ltd.	.BMU	.IA	Premia Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Premia LV1 Ltd.	.BMU	.NIA	Premia Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Premia Holdings Inc.	.DE	.NIA	Premia Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Premia Solutions Inc.	.DE	.NIA	Premia Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	32-0539299				Arch Mortgage Funding, Inc.	.DE	.NIA	Arch Capital Group (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	98-1490970				Arch Intermediaries Group Limited	.GBR	.NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Blue Sky Partners Limited	.GBR	.NIA	Arch Intermediaries Group Limited	Ownership	98.030	Arch Capital Group Ltd.	.N	
		.00000					Archipelago Risk Services Limited	.GBR	.NIA	Blue Sky Partners Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Lake Shore IC, Inc.	.DC	.IA	Arch Mortgage Risk Transfer PCC Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	16-1364134				McNeil & Company, Inc.	.NY	.IA	Arch Insurance Company	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Obelisk Underwriting Limited	.GBR	.NIA	Arch Intermediaries Group Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	83-4516586				First Shield Service Corporation	.MO	.NIA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	38-4119847				First Shield Service Corporation of Florida	.MO	.NIA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	61-1932852				First Shield Consumer Service Corporation	.MO	.NIA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					First Shield Consumer Service Corporation of Florida	.MO	.NIA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	37-1944730				Arch Credit Risk Services (Bermuda) Ltd.	.BMU	.NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	47-5537185				Ventus Risk Management, Inc.	.DE	.NIA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
1279	Arch Capital Group (U.S.) Inc.	71455	37-0857191				Arch Life Insurance Company of America	.KS	.NIA	Arch Capital Group (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	84-3725636				Penflex Actuarial Services LLC	.NY	.NIA	McNeil & Company, Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Barbican Group Holdings Limited	.GGY	.NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Clare Management Company Limited	.GGY	.NIA	Barbican Group Holdings Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Barbican Reinsurance Company Limited	.GGY	.IA	Barbican Group Holdings Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Barbican Specialty Reinsurance Company Limited	.GGY	.IA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Barbican Holdings (UK) Limited	.GBR	.NIA	Barbican Reinsurance Company Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	82-1982589				Barbican Holdings (US) Inc.	.DE	.NIA	Barbican Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	82-2146345				Barbican E&S Insurance Managers Inc.	.DE	.IA	Barbican Holdings (US) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	82-2133181				Barbican Management Services (US) Inc.	.DE	.NIA	Barbican Holdings (US) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Barbican Corporate Member Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Arch Managing Agency Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Barbican Underwriting Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Castel Underwriting Agencies Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership	85.000	Arch Capital Group Ltd.	.N	
		.00000					Castel Underwriting Europe BV	.NLD	.NIA	Castel Underwriting Agencies Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Seacurus Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	

STATEMENT AS OF JUNE 30, 2021 OF THE ARCH MORTGAGE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
		.00000	98-1547024				Nostrum Care	.FRA	.NIA	Arch Financial Holdings Europe II Limited	Ownership	75.000	Arch Capital Group Ltd.	.N	
		.00000					Barbican Intermediaries Group Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	98-1544594				Barbican Capital Holdings Limited	.GBR	.NIA	Barbican Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Arch Financial Holdings Europe IV Limited	.IRL	.NIA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Arch Investments II LLC	.DE	.NIA	Arch Capital Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
										Arch Financial Holdings Europe III Limited					
		.00000					Precision Marketing Holdings Pty Ltd	.AUS	.NIA		Ownership	75.000	Arch Capital Group Ltd.	.N	
		.00000					Precision Marketing Asia Pacific Pty Ltd	.AUS	.NIA	Precision Marketing Holdings Pty Ltd	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Precision Marketing Australia Pty Ltd	.AUS	.NIA	Precision Marketing Holdings Pty Ltd	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					PT Precision Marketing Indonesia	.IDN	.NIA	Precision Marketing Holdings Pty Ltd	Ownership	99.000	Arch Capital Group Ltd.	.N	
		.00000					PT Precision Marketing Indonesia	.IDN	.NIA	Precision Marketing Asia Pacific Pty Ltd	Ownership	1.000	Arch Capital Group Ltd.	.N	
		.00000					MPM Japan Limited	.JPN	.NIA	Precision Marketing Holdings Pty Ltd	Ownership	100.000	Arch Capital Group Ltd.	.N	
1279	Arch Capital Group (U.S.) Inc.	.00000	26-3015410				Out of Towne, LLC	.VA	.IA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Greysbridge Ltd.	.BMU	.NIA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Greysbridge Holdings Ltd.	.BMU	.NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	86-2848610				Arch Services Holdings Inc.	.DE	.NIA	Arch Capital Group (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Arena NV	.BEL	.NIA	Castel Underwriting Europe BV	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000					Castel LTDCO 1 Limited			Castel Underwriting Agencies Ltd.	Ownership	60.000	Arch Capital Group Ltd.	.N	
		.00000					Castel LTDCO 2 Limited			Castel Underwriting Agencies Ltd.	Ownership	65.800	Arch Capital Group Ltd.	.N	
		.00000					Arch Investment ICAV	.IRL		Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
		.00000	87-1239197				Soundview Claims Solutions Inc.	.DE	.NIA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	

Asterisk	Explanation
1	The Vanguard Group, Inc. owns 8.52% of the common shares of Arch Capital Group Ltd.
2	Watford holdings Ltd. is owned by various shareholders, each holding less than 10% of the voting shares, except for Arch Reinsurance Ltd., which holds approximately 13% of the voting shares of Watford Holdings Ltd.
3	Entity is an investment vehicle which is not operated or controlled by Arch.
4	Premia Holdings Ltd. is owned by unaffiliated shareholders, and Arch Reinsurance Ltd. holds approximately 23.21% of the voting shares of Premia Holdings Ltd.

STATEMENT AS OF JUNE 30, 2021 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.	Allied Lines	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	0	0	0.0	0.0
5.	Commercial multiple peril	0	0	0.0	0.0
6.	Mortgage guaranty	448,379,478	44,647,638	10.0	29.6
8.	Ocean marine	0	0	0.0	0.0
9.	Inland marine	0	0	0.0	0.0
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	0	0.0	0.0
11.2	Medical professional liability - claims-made	0	0	0.0	0.0
12.	Earthquake	0	0	0.0	0.0
13.	Group accident and health	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.	Other accident and health	0	0	0.0	0.0
16.	Workers' compensation	0	0	0.0	0.0
17.1	Other liability - occurrence	0	0	0.0	0.0
17.2	Other liability - claims-made	0	0	0.0	0.0
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	0	0	0.0	0.0
18.2	Products liability - claims-made	0	0	0.0	0.0
19.1,19.2	Private passenger auto liability	0	0	0.0	0.0
19.3,19.4	Commercial auto liability	0	0	0.0	0.0
21.	Auto physical damage	0	0	0.0	0.0
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	0	0	0.0	0.0
24.	Surety	0	0	0.0	0.0
26.	Burglary and theft	0	0	0.0	0.0
27.	Boiler and machinery	0	0	0.0	0.0
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	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	448,379,478	44,647,638	10.0	29.6
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

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1	2	3
		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire	0	0	0
2.	Allied Lines	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	226,307,051	456,823,667	397,376,755
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.	Group accident and health	0	0	0
14.	Credit accident and health	0	0	0
15.	Other accident and 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
19.1,19.2	Private passenger auto liability	0	0	0
19.3,19.4	Commercial auto liability	0	0	0
21.	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	226,307,051	456,823,667	397,376,755
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 JUNE 30, 2021 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)	2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2021 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. 2018 + Prior	50,661	938	51,599	3,012	221	3,233	43,098	222	364	43,684	(4,551)	(131)	(4,682)	
2. 2019	40,861	1,312	42,173	1,719	100	1,819	34,061	187	595	34,843	(5,081)	(430)	(5,511)	
3. Subtotals 2019 + Prior	91,522	2,250	93,772	4,731	321	5,052	77,159	409	959	78,527	(9,632)	(561)	(10,193)	
4. 2020	120,638	13,019	133,657	(285)	12	(273)	128,775	7,568	2,867	139,210	7,852	(2,572)	5,280	
5. Subtotals 2020 + Prior	212,160	15,269	227,429	4,446	333	4,779	205,934	7,977	3,826	217,737	(1,780)	(3,133)	(4,913)	
6. 2021	XXX	XXX	XXX	XXX	26	26	XXX	28,137	853	28,990	XXX	XXX	XXX	
7. Totals	212,160	15,269	227,429	4,446	359	4,805	205,934	36,114	4,679	246,727	(1,780)	(3,133)	(4,913)	
8. Prior Year-End Surplus As Regards Policyholders	243,467											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. (0.8)	2. (20.5)	3. (2.2)
												Col. 13, Line 7 As a % of Col. 1 Line 8		
												4. (2.0)		

STATEMENT AS OF JUNE 30, 2021 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.

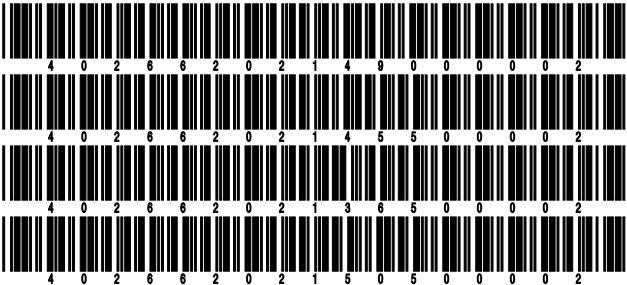
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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

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 JUNE 30, 2021 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	7,228	0	7,228	10,000
2597.	Summary of remaining write-ins for Line 25 from overflow page	7,228	0	7,228	10,000

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	242,250	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	1,599,675
2.2 Additional investment made after acquisition	6,087	11,906
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	(10,460)	(215,361)
5. Deduct amounts received on disposals	237,877	1,153,970
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	0	0
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0	242,250
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	0	242,250

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
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)		

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,096,086,421	1,844,643,370
2. Cost of bonds and stocks acquired	974,748,303	2,483,426,379
3. Accrual of discount	522,474	497,501
4. Unrealized valuation increase (decrease)	(11,249,475)	(7,297,458)
5. Total gain (loss) on disposals	13,238,388	56,497,482
6. Deduct consideration for bonds and stocks disposed of	1,204,378,566	2,277,425,027
7. Deduct amortization of premium	2,344,745	4,763,583
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	881,814
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,965,579	1,389,572
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,868,588,380	2,096,086,421
12. Deduct total nonadmitted amounts	15,345,248	26,993,677
13. Statement value at end of current period (Line 11 minus Line 12)	1,853,243,132	2,069,092,744

STATEMENT AS OF JUNE 30, 2021 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)	1,351,622,097	636,769,079	517,498,783	(100,703,519)	1,351,622,097	1,370,188,875	0	1,562,733,284
2. NAIC 2 (a)	378,420,142	24,833,533	125,951,904	98,216,597	378,420,142	375,518,367	0	351,219,771
3. NAIC 3 (a)	97,184,341	19,215,392	12,153,549	4,125,226	97,184,341	108,371,410	0	112,975,264
4. NAIC 4 (a)	51,115,148	11,393,177	11,164,322	(2,354,045)	51,115,148	48,989,957	0	44,603,713
5. NAIC 5 (a)	614,744	0	614,744	0	614,744	0	0	612,575
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	1,878,956,472	692,211,180	667,383,301	(715,742)	1,878,956,472	1,903,068,608	0	2,072,144,606
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	1,878,956,472	692,211,180	667,383,301	(715,742)	1,878,956,472	1,903,068,608	0	2,072,144,606

(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 \$50,000,000 ; NAIC 2 \$0 ; NAIC 3 \$385,053 NAIC 4 \$140,700 ; 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
9199999 Totals	85,534,833	xxx	85,531,901	3,500	5,892

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	3,061,860	1,410,774
2. Cost of short-term investments acquired	85,531,901	5,330,718
3. Accrual of discount	11,630	37,362
4. Unrealized valuation increase (decrease)	302	(555)
5. Total gain (loss) on disposals	(3,720)	0
6. Deduct consideration received on disposals	3,048,000	3,685,000
7. Deduct amortization of premium	19,141	31,439
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)	85,534,831	3,061,860
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	85,534,831	3,061,860

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	8,457,518	8,291,385
2. Cost of cash equivalents acquired	839,795,504	1,378,242,454
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	801,886,293	1,378,076,321
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	46,366,728	8,457,518
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	46,366,728	8,457,518

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 JUNE 30, 2021 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-BL-4	UNITED STATES TREASURY		.04/13/2021	Various		6,251,916	6,560,000	12,028	1.A
91282C-BR-1	UNITED STATES TREASURY		.04/09/2021	Various		10,013,331	10,040,000	1,734	1.A
91282C-BS-9	UNITED STATES TREASURY		.04/05/2021	J P MORGAN SECURITIES		19,808,594	20,000,000	4,098	1.A
91282C-BT-7	UNITED STATES TREASURY		.04/27/2021	Various		38,441,396	38,595,000	16,225	1.A
91282C-BU-4	UNITED STATES TREASURY		.04/27/2021	Various		124,689,090	124,770,000	3,270	1.A
91282C-BV-2	UNITED STATES TREASURY		.05/06/2021	Various		23,823,198	23,780,000	4,998	1.A
91282C-BW-0	UNITED STATES TREASURY		.05/27/2021	Various		18,304,877	18,340,000	10,969	1.A
91282C-BZ-3	UNITED STATES TREASURY		.04/30/2021	Citigroup (SSB)		19,892,188	20,000,000	2,038	1.A
91282C-CB-5	UNITED STATES TREASURY		.06/01/2021	Various		6,562,913	6,555,000	5,395	1.A
91282C-CC-3	UNITED STATES TREASURY		.05/19/2021	US BANCORP INVESTMENTS INC.		2,203,439	2,210,000	.90	1.A
91282C-CD-1	UNITED STATES TREASURY		.06/24/2021	Various		10,860,738	10,880,000	.821	1.A
91282C-CF-6	UNITED STATES TREASURY		.06/21/2021	Various		32,279,951	32,340,000	6,494	1.A
91282C-CH-2	UNITED STATES TREASURY		.06/29/2021	BANC OF AMERICA/FIXED INCOME		30,008,203	30,000,000	.0	1.A
91282C-CK-5	UNITED STATES TREASURY		.06/22/2021	BNYM/PIERPONT SEC		105,330,574	105,595,000	.0	1.A
0599999. Subtotal - Bonds - U.S. Governments						448,470,407	449,665,000	68,161	XXX
00140W-BA-7	AIGM 201R DR - CDO	C.	.06/08/2021	Bank of New York/Natixis, New		1,000,000	1,000,000	.0	2.C FE
00141U-AL-7	AIG CLO 2018-1, LLC - CDO		.04/16/2021	CREDIT SUISSE SECURITIES		1,000,000	1,000,000	.0	2.C FE
00164V-AE-3	AMC NETWORKS INC		.05/20/2021	CANTOR FITZGERALD + CO.		20,550	20,000	298	3.C FE
00914A-AM-4	ATR LEASE CORP		.05/17/2021	J P MORGAN SECURITIES		1,350,479	1,361,000	.0	2.B FE
013817-AW-1	HOWMET AEROSPACE INC		.04/30/2021	Jefferies		434,006	395,000	1,856	3.A FE
023135-BX-3	AMAZON.COM INC		.05/10/2021	J P MORGAN SECURITIES		14,935,200	15,000,000	.0	1.E FE
023135-BY-1	AMAZON.COM INC		.05/10/2021	J P MORGAN SECURITIES		9,994,100	10,000,000	.0	1.E FE
02406P-AR-1	AMERICAN AXLE & MANUFACTURING INC		.06/02/2021	Various		543,693	525,000	4,214	4.B FE
024747-AE-7	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		.04/26/2021	Various		268,775	260,000	6,833	4.A FE
030981-AH-7	AMERIGAS PARTNERS LP		.04/06/2021	WELLS FARGO SECURITIES LLC		333,000	300,000	6,469	3.C FE
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC	C.	.06/17/2021	BNP Paribas		526,250	500,000	3,719	3.C FE
05508R-AE-6	B&G FOODS INC		.05/28/2021	Various		623,243	605,000	3,372	4.B FE
05683N-AA-0	BAIN CAPITAL CREDIT CLO 2021-3 LTD. - CD	C.	.04/27/2021	Citigroup (SSB)		2,000,000	2,000,000	.0	1.A Z
06051G-HX-0	BANK OF AMERICA CORP		.04/21/2021	BANC OF AMERICA/FIXED INCOME		2,822,136	2,720,000	.218	1.G FE
06051G-HY-8	BANK OF AMERICA CORP		.04/20/2021	J P MORGAN SECURITIES		4,274,874	4,150,000	16,028	1.F FE
06051G-JQ-3	BANK OF AMERICA CORP		.05/25/2021	BANC OF AMERICA/FIXED INCOME		5,474,628	5,400,000	18,901	1.F FE
06051G-JZ-3	BANK OF AMERICA CORP		.06/07/2021	BANK OF AMERICA SECURITIES		15,000,000	15,000,000	.0	1.F FE
07134U-AA-5	BATLN XX A - CDO	C.	.04/28/2021	MORGAN STANLEY & CO. LLC		2,000,000	2,000,000	.0	1.A FE
07134U-AQ-0	BATLN XX AJ - CDO	C.	.04/28/2021	MORGAN STANLEY & COMPANY		2,000,000	2,000,000	.0	1.A FE
121579-AH-9	BURLINGTON COAT FACTORY WAREHOUSE CORP		.05/25/2021	BANC OF AMERICA/FIXED INCOME		180,625	170,000	1,240	3.A FE
1248EP-BM-4	CCO HOLDINGS LLC		.04/28/2021	BARCLAYS CAPITAL INC		444,663	430,000	5,151	3.B FE
1248EP-BR-3	CCO HOLDINGS LLC		.06/25/2021	J P MORGAN SECURITIES		532,768	515,000	4,563	3.B FE
12553D-AN-7	CIFC 191R CR - CDO	C.	.04/01/2021	MORGAN STANLEY & COMPANY		1,000,000	1,000,000	.0	1.F FE
12553D-AQ-0	CIFC 191R DR - CDO	C.	.04/01/2021	MORGAN STANLEY & COMPANY		1,000,000	1,000,000	.0	2.C FE
126307-AU-1	CSC HOLDINGS LLC		.04/22/2021	Citigroup (SSB)		515,630	500,000	12,161	3.C FE
12770R-AA-1	CAESARS RESORT COLLECTION LLC		.06/02/2021	MORGAN STANLEY & COMPANY		290,180	275,000	6,720	4.A FE
131347-CK-0	CALPINE CORP		.06/07/2021	Various		344,910	335,000	2,906	3.A FE
13323A-AB-6	CAMELOT FINANCE SA	C.	.06/11/2021	Jefferies		140,738	135,000	.743	4.B FE
14054R-3Q-4	CAPITALA FINANCE CORP		.05/19/2021	NATL FINANCIAL SERVICES CORP (NFS)		24,774	24,650	.0	2.C Z
15137T-AA-8	CENTENE CORP		.06/24/2021	Various		1,222,996	1,172,000	2,465	3.A FE
156700-BA-3	LUMEN TECHNOLOGIES INC		.05/10/2021	Various		639,490	570,000	4,743	4.B FE
156700-BB-1	LUMEN TECHNOLOGIES INC		.06/16/2021	Barclays Bank		400,727	385,000	6,742	3.C FE
163851-AD-0	CHEMOURS CO		.06/07/2021	Various		139,556	135,000	591	4.B FE
172967-MW-8	CITIGROUP INC		.04/27/2021	Citigroup (SSB)		1,500,000	1,500,000	.0	1.G FE
172967-NA-5	CITIGROUP INC		.06/02/2021	Citigroup (SSB)		5,000,000	5,000,000	.0	1.G FE
19240C-AC-7	COGENT COMMUNICATIONS GROUP INC		.04/30/2021	J P MORGAN SECURITIES		275,000	275,000	.0	3.B FE
20339Q-AB-9	COMSCOPE INC		.05/19/2021	BANC OF AMERICA/FIXED INCOME		304,219	295,000	3,606	4.B FE
224044-CN-5	COX COMMUNICATIONS INC		.05/18/2021	WELLS FARGO SECURITIES LLC		1,992,280	2,000,000	.0	2.B FE
22822V-AY-7	CROWN CASTLE INTERNATIONAL CORP		.06/15/2021	J P MORGAN SECURITIES		792,957	795,000	.0	2.C FE
235822-AA-1	DANA FINANCING LUXEMBOURG SARL	C.	.05/03/2021	BARCLAYS CAPITAL INC		238,913	230,000	5,814	3.B FE
235822-AB-9	DANA FINANCING LUXEMBOURG SARL	C.	.06/18/2021	Jefferies		81,568	79,000	.845	3.B FE

STATEMENT AS OF JUNE 30, 2021 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
25265L-AA-8	DNFRA 2021-1 A - ABS		06/08/2021	BARCLAYS CAPITAL INC		10,000,000	10,000,000	.0	1.F FE
25272K-AW-3	DELL INTERNATIONAL LLC		06/25/2021	MORGAN STANLEY & COMPANY		1,176,335	1,150,000	3,186	3.B FE
25278X-AM-1	DIAMONDBACK ENERGY INC		04/01/2021	Various		1,586,256	1,500,000	16,927	2.C FE
253657-AA-8	DIEBOLD NIXDORF INC		06/28/2021	Jefferies		216,694	195,000	8,379	4.C FE
25470X-AW-5	DISH DBS CORP		06/23/2021	RBC CAPITAL MARKETS		700,850	655,000	4,276	4.C FE
26885B-AF-7	EQM MIDSTREAM PARTNERS LP		04/27/2021	MARKETAXESS CORPORATION		136,549	125,000	2,458	3.C FE
26907Y-AA-2	ESH HOSPITALITY INC		06/02/2021	Citigroup (SSB)		505,208	495,000	2,111	3.C FE
26943B-AH-7	FIRST EAGLE ALTERNATIVE CAPITAL BDC INC		05/18/2021	STIFEL NICOLAUS & COMPANY		568,875	568,875	.0	2.C Z
28470R-AH-5	CAESARS ENTERTAINMENT INC		06/28/2021	Various		964,988	905,000	17,865	4.B FE
29003B-AL-5	ELMW5 SR AR - CDO	C.	06/17/2021	RBC CAPITAL MARKETS		5,000,000	5,000,000	.0	1.A Z
29444U-BR-6	EQUINIX INC		05/03/2021	BANC OF AMERICA/FIXED INCOME		380,939	383,000	.0	2.B FE
33883P-AJ-6	FLAT 21 D - CDO	C.	05/20/2021	CREDIT SUISSE SECURITIES		1,000,000	1,000,000	.0	2.C Z
34962W-AA-2	FORTERRA FINANCE LLC		06/17/2021	Various		449,288	415,000	8,066	4.B FE
36168Q-AF-1	GFL ENVIRONMENTAL INC	C.	06/01/2021	BARCLAYS CAPITAL INC		110,775	105,000	2,511	3.C FE
37045X-DL-7	GENERAL MOTORS FINANCIAL COMPANY INC		06/07/2021	BARCLAYS CAPITAL INC		935,370	937,000	.0	2.C FE
380355-AD-9	GOEASY LTD	C.	04/15/2021	BANC OF AMERICA/FIXED INCOME		119,888	115,000	2,369	3.C FE
380355-AF-4	GOEASY LTD	C.	04/22/2021	BMO CAPITAL MARKETS		220,000	220,000	.0	3.C FE
38141G-YG-3	GOLDMAN SACHS GROUP INC		06/07/2021	GOLDMAN SACHS & CO, NY		10,000,000	10,000,000	.0	1.F FE
382550-BF-7	GOODYEAR TIRE & RUBBER CO		05/19/2021	J P MORGAN SECURITIES		1,031,381	1,005,000	23,869	3.C FE
382550-BH-3	GOODYEAR TIRE & RUBBER CO		04/06/2021	BARCLAYS CAPITAL INC		16,875	15,000	507	4.A FE
389375-AJ-5	GRAY TELEVISION INC		06/17/2021	GOLDMAN		77,438	75,000	1,909	4.A FE
390320-60-4	GREAT ELM CAPITAL CORP		06/17/2021	PERSHING DIV OF DLJ SEC LNDING		48,977	49,875	.0	2.C Z
39809C-AU-8	GIWOLF 3RRR CR - CDO	C.	04/21/2021	MORGAN STANLEY & COMPANY		1,000,600	1,000,000	.98	2.C FE
39809G-AG-0	GIWOLF VI C - CDO		04/28/2021	J P MORGAN SECURITIES		1,243,438	1,250,000	434	2.C FE
404119-CC-1	HCA INC		06/21/2021	WELLS FARGO SECURITIES LLC		1,242,350	1,250,000	.0	2.C FE
431571-AD-0	HILLENBRAND INC		06/22/2021	Jefferies		117,975	110,000	158	3.A FE
44106M-AQ-5	SERVICE PROPERTIES TRUST		05/19/2021	BARCLAYS CAPITAL INC		324,826	320,000	4,112	3.C FE
44106M-AZ-5	SERVICE PROPERTIES TRUST		05/26/2021	J P MORGAN SECURITIES		388,581	395,000	2,721	3.C FE
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP		05/10/2021	Citigroup (SSB)		140,000	125,000	2,323	4.B FE
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY PLC	C.	04/27/2021	Various		1,080,781	975,000	10,648	3.C FE
466313-AL-7	JABIL INC		04/07/2021	J P MORGAN SECURITIES		1,045,801	1,046,000	.0	2.C FE
46647P-CJ-3	JPMORGAN CHASE & CO		05/24/2021	J P MORGAN SECURITIES		5,000,000	5,000,000	.0	1.F FE
50168A-AB-6	LABL INC		05/27/2021	Various		688,344	640,000	14,085	4.B FE
513272-AB-0	LAMB WESTON HOLDINGS INC		05/07/2021	MARKETAXESS CORPORATION		426,244	410,000	555	3.B FE
527298-BM-4	LEVEL 3 FINANCING INC		06/03/2021	Citigroup (SSB)		93,830	91,000	690	3.B FE
538034-AN-9	LIVE NATION ENTERTAINMENT INC		06/16/2021	J P MORGAN SECURITIES		344,438	330,000	4,747	4.C FE
540543-AA-3	LOGAN CLO I LTD. - CDO	C.	04/30/2021	BARCLAYS CAPITAL INC		4,000,000	4,000,000	.0	1.A Z
55303X-AC-9	MGM GROWTH PROPERTIES OPERATING PARTNERS		06/15/2021	Barclays Bank		276,037	255,000	1,833	3.C FE
55303X-AK-1	MGM GROWTH PROPERTIES OPERATING PARTNERS		06/16/2021	Various		163,345	153,000	.39	3.C FE
585017-AJ-2	MICROCHIP TECHNOLOGY INC		05/18/2021	J P MORGAN SECURITIES		1,000,000	1,000,000	.0	2.C FE
617446-BK-8	MORGAN STANLEY		04/01/2021	TORONTO DOMINION SECS USA INC		1,002,700	1,000,000	1,537	1.F FE
61747Y-EA-9	MORGAN STANLEY		05/26/2021	MORGAN STANLEY & COMPANY		7,000,000	7,000,000	.0	1.F FE
620076-BU-2	MOTOROLA SOLUTIONS INC		05/10/2021	BANC OF AMERICA/FIXED INCOME		64,000	64,000	.0	2.C FE
62886E-AJ-6	NCR CORP		05/28/2021	RBC CAPITAL MARKETS		158,413	145,000	1,538	4.A FE
629377-CA-8	NRG ENERGY INC		06/18/2021	Various		431,075	415,000	2,805	3.B FE
63938C-AE-8	NAVIENT CORP		04/15/2021	CITIBANK, NA		763,441	700,000	3,383	3.C FE
65158N-AB-8	NEWMARK GROUP INC		06/04/2021	Various		126,746	115,000	1,891	2.C FE
652526-70-8	NEWTEK BUSINESS SERVICES CORP		05/12/2021	NATL FINANCIAL SERVICES CORP (NFS)		13,808	13,500	.0	2.A PL
65342Q-AK-8	NEXTERA ENERGY OPERATING PARTNERS LP		06/15/2021	J P MORGAN SECURITIES		142,763	135,000	2,422	3.A FE
66977W-AQ-2	NOVA CHEMICALS CORP	C.	05/12/2021	J P MORGAN SECURITIES		469,709	445,000	9,020	3.C FE
67103B-50-6	OFS CAPITAL CORP		06/24/2021	NATL FINANCIAL SERVICES CORP (NFS)		3,355	3,325	.0	2.B PL
67113L-AL-0	OPC 1917R A1R - CDO	C.	06/17/2021	CITIGROUP GLOBAL MARKETS INC.		7,500,000	7,500,000	.0	1.A FE
69007T-AD-6	OUTFRONT MEDIA CAPITAL LLC		06/16/2021	BARCLAYS CAPITAL INC		111,563	105,000	.55	4.B FE
69121K-AF-1	OWL ROCK CAPITAL CORP		04/19/2021	BANC OF AMERICA/FIXED INCOME		2,482,175	2,500,000	.0	2.C FE
69181V-30-5	OXFORD SQUARE CAPITAL CORP		04/19/2021	NATL FINANCIAL SERVICES CORP (NFS)		.226	.225	.0	2.B Z
69181V-50-3	OXFORD SQUARE CAPITAL CORP		05/14/2021	NATL FINANCIAL SERVICES CORP (NFS)		554,863	565,725	.0	2.B Z
69688A-AS-0	PALMER SQUARE CLO 2013-2 LTD - CDO		04/29/2021	J P MORGAN SECURITIES		1,000,000	1,000,000	.0	1.F Z

STATEMENT AS OF JUNE 30, 2021 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
708062-AC-8	PENNANTPARK INVESTMENT CORP		04/14/2021	RAYMOND JAMES & ASSOCIATES		466,388	469,000	0	2.B Z
72132Y-AQ-8	PIKES PEAK CLO 6 - CDO	C	04/23/2021	J P MORGAN SECURITIES		1,000,000	1,000,000	0	1.F Z
73179P-AM-8	AVIENT CORP		04/07/2021	Various		469,150	440,000	10,070	3.C FE
73688F-AA-0	PORTMAN RIDGE FINANCE CORPORATION		06/23/2021	DIAC		3,130,933	3,203,000	9,007	2.C Z
74726Z-AU-7	QVC INC		06/09/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		282,888	265,000	3,800	3.A FE
74965L-AA-9	RLJ LODGING TRUST LP		06/10/2021	Various		386,215	385,000	0	3.C FE
74969P-AA-6	RP ESCROW ISSUER LLC		06/21/2021	Various		492,819	475,000	9,514	4.C FE
75419T-AA-1	RATTLER MIDSTREAM LP		05/10/2021	GOLDMAN		83,900	80,000	1,462	3.A FE
75606D-AJ-0	REALOGY GROUP LLC		06/17/2021	Various		440,913	405,000	11,306	3.C FE
75887N-AW-9	REGT6 6RR AR2 - CDO		04/28/2021	NOMURA SECURITIES/FIXED INCOME		6,000,000	6,000,000	0	1.A Z
75888A-BL-9	REGT7 7RR CR2 - CDO		05/28/2021	NOMURA SECURITIES/FIXED INCOME		1,000,000	1,000,000	0	1.F FE
780153-AY-8	ROYAL CARIBBEAN CRUISES LTD		05/18/2021	Various		545,800	475,000	15,032	3.C FE
780153-AZ-5	ROYAL CARIBBEAN CRUISES LTD		06/08/2021	GOLDMAN		336,925	290,000	13,350	3.C FE
78403D-AT-7	SBATOW 211 C - RMBS		04/29/2021	BARCLAYS CAPITAL INC		6,000,000	6,000,000	0	1.F FE
78472G-AA-7	SSL ROBOTICS LLC		05/05/2021	Citigroup (SSB)		267,600	240,000	9,230	4.B FE
78573N-AC-6	SABRE GLBL INC		06/21/2021	Various		549,525	460,000	3,300	4.B FE
78573N-AF-9	SABRE GLBL INC		06/03/2021	Various		140,400	130,000	2,507	4.B FE
81761L-AA-0	SERVICE PROPERTIES TRUST		06/22/2021	Citigroup (SSB)		338,625	300,000	6,188	3.B FE
83614V-AG-0	SNDPT 29 C1 - CDO	C	04/01/2021	CREDIT SUISSE SECURITIES		1,000,000	1,000,000	0	1.F Z
852234-AL-7	SQUARE INC		05/18/2021	GOLDMAN		225,000	225,000	0	3.B FE
87165B-AD-5	SYNCHRONY FINANCIAL		04/12/2021	Various		2,181,750	2,000,000	13,931	2.C FE
87190C-BC-3	TCW 201RR ORR - CDO	C	05/10/2021	Jefferies		1,000,000	1,000,000	0	1.F FE
87190C-BE-9	TCW 201RR ORR - CDO	C	05/10/2021	Jefferies		1,000,000	1,000,000	0	2.C FE
87240N-AQ-9	TCW 171R DR - CDO	C	04/15/2021	DEUTSCHE BANK SECURITIES, INC.		1,000,200	1,000,000	7,470	2.C FE
87249Q-AG-5	TICP 11 D - CDO	C	04/26/2021	WELLS FARGO SECURITIES LLC		1,001,250	1,000,000	720	2.C FE
87952V-AR-7	TELESAT CANADA	C	04/13/2021	GOLDMAN		260,000	260,000	0	4.A FE
893647-BB-2	TRANSDIGM INC		05/27/2021	Various		149,238	144,000	4,119	4.C FE
89365D-AB-9	TRANSDIGM UK HOLDINGS PLC	C	05/11/2021	Various		581,700	550,000	18,658	4.C FE
89644Z-40-7	TRINITY CAPITAL INC		05/10/2021	STIFEL NICOLAUS & COMPANY		191,204	183,850	0	2.C PL
896945-AA-0	TRIPADVISOR INC		06/14/2021	J P MORGAN SECURITIES		238,025	220,000	5,037	4.A FE
90353T-AF-7	UBER TECHNOLOGIES INC		04/06/2021	MORGAN STANLEY & COMPANY		167,206	155,000	4,618	4.C FE
914906-AS-1	UNIVISION COMMUNICATIONS INC		05/07/2021	J P MORGAN SECURITIES		183,600	180,000	2,204	4.B FE
91831A-AC-5	BAUSCH HEALTH COMPANIES INC	C	06/01/2021	Various		1,544,283	1,510,000	10,822	4.B FE
91911K-AK-8	BAUSCH HEALTH COMPANIES INC	C	04/28/2021	Various		369,130	360,000	2,912	3.B FE
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC		04/27/2021	BANC OF AMERICA/FIXED INCOME		708,975	685,000	6,070	3.A FE
95040Q-AN-4	WELLTOWER INC		06/23/2021	WELLS FARGO SECURITIES LLC		1,198,574	1,202,000	0	2.A FE
95081Q-AN-4	WESCO DISTRIBUTION INC		04/14/2021	Jefferies		589,950	540,000	12,473	3.C FE
96926J-AE-7	WILLIAM CARTER CO		04/12/2021	MORGAN STANLEY & COMPANY		345,313	325,000	7,398	3.B FE
983793-AF-7	XPO LOGISTICS INC		06/16/2021	Jefferies		424,725	420,000	7,646	3.C FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						193,603,236	191,604,025	478,570	XXX
8399997. Total - Bonds - Part 3						642,073,642	641,269,025	546,730	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						642,073,642	641,269,025	546,730	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
FHLBCH-11-3	FHLBC B-1		06/23/2021	Unknown	690,000	690,000	690,000	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						690,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						690,000	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						690,000	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						690,000	XXX	0	XXX
9999999 - Totals						642,763,642	XXX	546,730	XXX

STATEMENT AS OF JUNE 30, 2021 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
36179R-BW-8	G2 MA2753 - RMBS		06/01/2021	Paydown		150,821	150,821	156,524	157,363	.0	(6,542)	.0	(6,542)	.0	150,821	.0	.0	.0	1,842	04/20/2045	1.A
91282C-AC-5	UNITED STATES TREASURY		04/06/2021	J P MORGAN SECURITIES		20,007,031	20,000,000	20,003,906	20,003,115	.0	(519)	.0	(519)	.0	20,002,596	.0	4,436	4,436	17,058	07/31/2022	1.A
91282C-AG-6	UNITED STATES TREASURY		04/06/2021	BNYM/PIERPONT SEC		12,451,431	12,446,302	12,445,815	12,446,302	.0	.0	.0	428	.0	12,446,730	.0	4,702	4,702	9,388	08/31/2022	1.A
91282C-AN-1	UNITED STATES TREASURY		04/05/2021	J P MORGAN SECURITIES		5,800,000	5,800,000	5,796,602	5,797,002	.0	.0	.0	448	.0	5,797,450	.0	2,550	2,550	3,744	09/30/2022	1.A
91282C-AR-2	UNITED STATES TREASURY		04/06/2021	BMO CAPITAL MARKETS WELLS FARGO SECURITIES		40,000,000	40,000,000	39,982,813	39,984,239	.0	2,283	.0	2,283	.0	39,986,522	.0	13,478	13,478	21,823	10/31/2022	1.A
91282C-AS-0	UNITED STATES TREASURY		04/12/2021	LLC		6,003,112	6,000,000	6,000,114	6,000,107	.0	.17	.0	.17	.0	6,000,124	.0	2,988	2,988	3,284	10/31/2022	1.A
91282C-BD-2	UNITED STATES TREASURY		04/01/2021	BNYM/PIERPONT SEC		44,983,935	45,000,000	44,999,414	15,000,000	.0	.61	.0	.61	.0	44,999,475	.0	(15,540)	(15,540)	14,762	12/31/2022	1.A
91282C-BH-3	UNITED STATES TREASURY		04/05/2021	BNYM/PIERPONT SEC		2,251,125	2,300,000	2,275,652	.0	.0	.552	.0	.552	.0	2,276,204	.0	(25,079)	(25,079)	1,549	01/31/2026	1.A
91282C-BL-4	UNITED STATES TREASURY		04/30/2021	J P MORGAN SECURITIES		10,111,413	10,610,000	10,117,134	.0	.0	3,309	.0	3,309	.0	10,120,443	.0	(9,030)	(9,030)	25,389	02/15/2031	1.A
91282C-BN-0	UNITED STATES TREASURY		04/06/2021	BMO CAPITAL MARKETS		6,146,396	6,150,000	6,145,676	.0	.0	.167	.0	.167	.0	6,145,842	.0	.554	.554	.794	02/28/2023	1.A
91282C-BQ-3	UNITED STATES TREASURY		04/05/2021	BNYM/PIERPONT SEC		7,438,922	.0	7,431,244	.0	.0	1,864	.0	1,864	.0	7,433,108	.0	5,814	5,814	3,801	02/28/2026	1.A
91282C-BR-1	UNITED STATES TREASURY		04/13/2021	Citigroup (SSB)		10,014,508	10,040,000	10,013,331	.0	.0	.88	.0	.88	.0	10,013,419	.0	1,089	1,089	1,978	03/15/2024	1.A
91282C-BS-9	UNITED STATES TREASURY		06/08/2021	Various		20,036,328	20,000,000	19,808,594	.0	.0	3,832	.0	3,832	.0	19,812,426	.0	223,903	223,903	40,642	03/31/2028	1.A
91282C-BT-7	UNITED STATES TREASURY		06/29/2021	Various		38,492,125	38,595,000	38,441,396	.0	.0	3,552	.0	3,552	.0	38,444,948	.0	47,177	47,177	48,302	03/31/2026	1.A
91282C-BU-0	UNITED STATES TREASURY		06/22/2021	BNYM/PIERPONT SEC		124,570,173	124,770,000	124,689,090	.0	.0	8,455	.0	8,455	.0	124,697,545	.0	(127,372)	(127,372)	35,795	03/31/2023	1.A
91282C-BW-0	UNITED STATES TREASURY		06/29/2021	GOLDMAN		18,239,703	18,340,000	18,304,877	.0	.0	.602	.0	.602	.0	18,305,478	.0	(65,775)	(65,775)	22,800	04/30/2026	1.A
91282C-BZ-3	UNITED STATES TREASURY		05/10/2021	J P MORGAN SECURITIES		14,997,070	15,000,000	14,919,141	.0	.0	.271	.0	.271	.0	14,919,412	.0	77,659	77,659	6,114	04/30/2028	1.A
91362P-AA-9	Mortgage Guaranty Tax and Loss Bond		06/30/2021	Unknown		14,048,000	14,048,000	14,048,000	14,048,000	.0	.0	.0	.0	.0	14,048,000	.0	.0	.0	.0	12/12/2023	1.D
0599999	Subtotal - Bonds - U.S. Governments					395,742,095	396,812,821	395,579,323	113,436,129	0	18,866	0	18,866	0	395,600,543	0	141,552	141,552	259,064	XXX	XXX
118217-CY-2	BUCKEYE OHIO TOB SETTLEMENT FING AUTH		06/01/2021	Call @ 100.00		740,000	740,000	738,890	738,975	.0	.47	.0	.47	.0	739,021	.0	.979	.979	6,845	06/01/2029	2.A FE
641454-AA-1	NEVADA ST DEPT BUSINESS & IND CHATER SCH		06/03/2021	Call @ 100.00		100,000	100,000	99,741	.0	.0	.30	.0	.30	.0	99,942	.0	.58	.58	1,563	07/15/2022	3.A FE
647377-AP-5	NEW MEXICO ST HOSP EQUIP LN COUNCIL FIRS		06/02/2021	Call @ 100.00		605,000	605,000	604,153	.0	.0	.147	.0	.147	.0	604,698	.0	.302	.302	10,588	07/01/2022	2.C FE
74442E-BZ-2	PUBLIC FIN AUTH WIS ED REV		05/06/2021	Call @ 100.00		110,000	110,000	112,577	111,430	.0	(194)	.0	(194)	.0	111,237	.0	(1,237)	(1,237)	2,200	07/01/2027	2.C FE
3199999	Subtotal - Bonds - U.S. Special Revenues					1,555,000	1,555,000	1,555,361	1,554,867	0	31	0	31	0	1,554,898	0	102	102	21,195	XXX	XXX
00206R-MJ-8	AT&T INC		06/21/2021	Various		4,008,450	4,000,000	3,996,200	.0	.0	.267	.0	.267	.0	3,996,467	.0	11,983	11,983	7,688	03/25/2024	2.B FE
00287Y-BV-0	ABBVIE INC		04/15/2021	BNP Paribas		989,739	.0	931,305	929,966	.0	(385)	.0	(385)	.0	929,581	.0	60,158	60,158	11,182	11/21/2026	2.B FE
00287Y-BZ-1	ABBVIE INC		06/23/2021	Various		8,200,458	7,750,000	7,743,103	7,744,570	.0	.491	.0	.491	.0	7,745,061	.0	455,397	455,397	97,031	11/21/2024	2.B FE
00766T-AD-2	AECOM		03/29/2021	Call @ 100.00		569,686	497,000	551,433	549,185	1,398	(4,058)	.0	(2,659)	.0	546,526	.0	(49,526)	(49,526)	87,123	10/15/2024	3.C FE
00914A-AD-4	AIR LEASE CORP		04/27/2021	MORGAN STANLEY & COMPANY		3,590,895	3,500,000	3,475,010	3,484,434	.0	2,437	.0	2,437	.0	3,486,871	.0	104,024	104,024	62,125	01/15/2023	2.B FE
00914A-AF-9	AIR LEASE CORP		05/14/2021	CITIGROUP GLOBAL MARKETS INC.		1,029,180	1,000,000	989,630	991,516	.0	.748	.0	.748	.0	992,264	.0	36,916	36,916	18,336	02/01/2025	2.B FE
00915B-BC-9	AIR PRODUCTS AND CHEMICALS INC		05/18/2021	Jefferies		2,997,060	3,000,000	2,995,920	2,996,181	.0	.142	.0	.142	.0	2,996,323	.0	.737	.737	31,604	05/15/2030	1.F FE
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR		06/15/2021	Paydown		45,000	45,000	42,685	43,060	.0	.1,940	.0	.1,940	.0	45,000	.0	.0	.0	.720	12/15/2029	2.A FE
02377A-AA-6	AMERICAN AIRLINES PASS THROUGH TRUST SER		04/01/2021	Paydown		156,594	156,594	153,089	145,699	7,986	.0	.0	.0	.0	156,594	.0	.0	.0	2,897	04/01/2028	3.A FE
02406P-AR-1	AMERICAN AXLE & MANUFACTURING INC		06/17/2021	Various		198,000	192,000	198,960	.0	.0	(1,803)	.0	(1,803)	.0	197,157	.0	(5,157)	(5,157)	6,000	04/01/2025	4.B FE
024747-AE-7	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		05/27/2021	Call @ 100.00		349,989	340,000	352,475	82,966	.0	(1,913)	.0	(1,913)	.0	349,828	.0	(9,828)	(9,828)	20,643	05/15/2026	4.A FE
03027X-BB-5	AMERICAN TOWER CORP		06/21/2021	LLC		3,505,915	3,500,000	3,490,165	3,491,260	.0	.869	.0	.869	.0	3,492,129	.0	13,786	13,786	48,028	09/15/2025	2.C FE
031162-CT-5	AMGEN INC		06/23/2021	Various		5,190,830	5,000,000	5,052,450	5,047,649	.0	(3,509)	.0	(3,509)	.0	5,044,140	.0	146,690	146,690	91,178	02/21/2027	2.A FE
033291-AA-3	ANHC 13 A - CDO	C.	04/07/2021	Call @ 100.00		1,000,000	1,000,000	1,003,500	999,185	.0	.117	.0	.117	.0	999,302	.0	.698	.698	8,260	04/15/2032	1.A FE
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC		04/27/2021	GOLDMAN		2,207,260	2,000,000	2,029,618	2,022,829	.0	(1,418)	.0	(1,418)	.0	2,021,410	.0	185,850	185,850	54,344	02/01/2026	2.B FE
036752-AC-7	ANTHEM INC		04/20/2021	RBC CAPITAL MARKETS MERRILL LYNCH PIERCE FENNER & SMITH INC.		5,412,450	5,000,000	4,998,400	4,999,087	.0	.67	.0	.67	.0	4,999,154	.0	413,296	413,296	65,604	12/01/2024	2.B FE
036752-AJ-2	ANTHEM INC		04/26/2021	Paydown		3,150,210	3,000,000	2,997,360	2,997,943	.0	.157	.0	.157	.0	2,998,100	.0	152,110	152,110	56,010	01/15/2025	2.B FE
03767J-AE-5	APID XXVII C - CDO		06/15/2021	BANK OF AMERICA SECURITIES		1,400,000	1,400,000	1,400,000	.0	.0	.0	.0	.0	.0	1,400,000	.0	.0	.0	20,925	07/17/2030	2.C FE
037833-CJ-2	APPLE INC		04/09/2021	Paydown		5,067,775	4,750,000	4,608,355	4,667,313	.0	6,576	.0	6,576	.0	4,673,889	.0	393,886	393,886	57,158	05/11/2024	1.B FE
05363L-BC-6	AVERY 6RR AR2 - CDO	C.	05/05/2021	Paydown		37,278	37,278	37,278	.0	.0	.0	.0	.0	.0	37,278	.0	.0	.0	.0	08/05/2027	1.A FE
05364C-BE-1	AVERY 7RR AR2 - CDO	C.	04/15/2021	Paydown		92,470	92,470	92,470	.0	.0	.0	.0	.0	.0	92,470	.0	.0	.0	.278	01/17/2028	1.A FE
05377R-CJ-4	AESOP 2016-1 A - ABS		06/29/2021	Paydown		5,000,000	5,000,000	5,047,000	5,003,840	.0	(3,840)	.0	(3,840)	.0	5,000,000	.0	.0	.0	62,292	06/20/2022	1.B FE
05608Q-AA-5	BY CROWN PARENT LLC		06/30/2021	Various		55,620	54,000	54,000	54,000	.0	.0	.0	.0	.0	54,000	.0	.0	.0	.0	01/31/2026	4.C FE
06051G-FF-1	BANK OF AMERICA CORP		04/20/2021	J P MORGAN SECURITIES		3,834,950	3,500,000	3,751,055	3,689,163	.0	(17,144)	.0	(17,144)	.0	3,672,019	.0	162,931	162,931	78,167	04/01/2024	1.G FE

STATEMENT AS OF JUNE 30, 2021 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
..06051G-GZ-6	BANK OF AMERICA CORP		06/09/2021	BANC OF AMERICA/FIXED INCOME		6,204,751	5,726,000	5,560,748	5,608,563	0	9,470	0	9,470	0	5,618,033	0	586,718	586,718	170,251	01/23/2026	1.G FE
..06051G-HF-9	BANK OF AMERICA CORP		05/25/2021	BANC OF AMERICA/FIXED INCOME		5,697,216	5,400,000	5,400,000	5,400,000	0	0	0	0	0	5,400,000	0	297,216	297,216	139,515	03/05/2024	1.F FE
..06051G-HT-9	BANK OF AMERICA CORP		04/21/2021	BANC OF AMERICA/FIXED INCOME		3,284,790	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	284,790	284,790	18,842	04/23/2027	1.F FE
095370-AD-4	BLUE CUBE SPINCO LLC		05/14/2021	Call @ 100.00		195,300	186,000	193,440	192,650	0	(413)	0	(413)	0	192,237	0	0	0	41,525	10/15/2025	3.C FE
103730-BE-9	BP CAPITAL MARKETS AMERICA INC		06/08/2021	BARCLAYS CAPITAL INC. US BANCORP INVESTMENTS INC.		5,506,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	506,500	506,500	141,610	02/11/2026	1.F FE
111022-CM-8	BRISTOL-MYERS SQUIBB CO		05/19/2021	MARKETAXESS CORPORATION		2,192,562	2,047,000	2,039,058	2,041,492	0	582	0	582	0	2,042,074	0	150,488	150,488	148,474	07/26/2024	1.F FE
11134L-AP-4	BROADCOM CORP		06/17/2021	BANC OF AMERICA/FIXED INCOME		619,376	580,000	528,090	535,520	0	4,732	0	4,732	0	540,252	0	79,124	79,124	16,917	01/15/2025	2.C FE
11134L-AR-0	BROADCOM CORP		04/13/2021	BANC OF AMERICA/FIXED INCOME		6,423,780	6,000,000	6,403,380	6,376,435	0	(14,674)	0	(14,674)	0	6,361,761	0	62,019	62,019	157,500	01/15/2028	2.C FE
11135F-BB-6	BROADCOM INC		05/25/2021	Citigroup (SSB) MARKETAXESS CORPORATION		8,594,320	8,000,000	7,989,120	7,990,582	0	724	0	724	0	7,991,307	0	603,013	603,013	134,400	11/15/2025	2.C FE
11135F-BC-4	BROADCOM INC		06/17/2021	BARCLAYS CAPITAL INC		39,432	35,000	34,997	34,999	0	0	0	0	0	34,999	0	4,432	4,432	1,124	04/15/2025	2.C FE
11135F-BK-6	BROADCOM INC		04/15/2021	Call @ 100.00		511,925	500,000	506,461	506,461	0	(27)	0	(27)	0	506,434	0	5,491	5,491	902	04/15/2033	2.C FE
121579-AH-9	BURLINGTON COAT FACTORY WAREHOUSE CORP		06/11/2021	Call @ 100.00		356,093	330,000	350,625	350,625	0	(1,281)	0	(1,281)	0	349,344	0	(19,344)	(19,344)	34,302	04/15/2025	3.A FE
1248EP-BM-4	CCO HOLDINGS LLC		06/18/2021	Call @ 100.00		197,520	192,000	201,810	198,182	0	(1,294)	0	(1,294)	0	196,887	0	(4,887)	(4,887)	10,377	02/15/2026	3.B FE
12508E-AG-6	CDK GLOBAL INC		04/23/2021	Call @ 100.00		233,332	225,000	236,231	235,125	266	(2,566)	0	(2,300)	0	232,825	0	(7,825)	(7,825)	13,032	06/15/2026	3.A FE
125523-CM-0	CIGNA CORP		04/01/2021	RBC CAPITAL MARKETS		431,168	435,000	434,495	434,495	0	5	0	5	0	434,500	0	(3,332)	(3,332)	947	03/15/2031	2.B FE
12574Q-20-2	INVESTCORP CREDIT MANAGEMENT BDC INC		04/26/2021	Call @ 25.00		94,925	94,925	95,471	95,471	0	(651)	0	(651)	0	94,820	0	105	105	1,830	07/01/2023	3.C FE
126307-AU-1	CSC HOLDINGS LLC		05/17/2021	Call @ 100.00		1,381,988	1,345,000	1,404,260	876,688	1,325	(11,721)	0	(10,396)	0	1,381,921	0	(36,921)	(36,921)	73,975	05/15/2026	3.C FE
126650-CU-2	CVS HEALTH CORP		04/21/2021	MORGAN STANLEY & COMPANY		2,137,240	2,000,000	1,927,300	1,942,098	0	3,011	0	3,011	0	1,945,109	0	192,131	192,131	22,681	06/01/2026	2.B FE
126650-DF-4	CVS HEALTH CORP		04/21/2021	Amherst Pierpont Securities		5,384,900	5,000,000	5,004,250	5,003,640	0	(196)	0	(196)	0	5,003,444	0	381,456	381,456	103,333	08/15/2026	2.B FE
140501-AB-3	CAPITAL SOUTHWEST CORP		06/10/2021	NATL FINANCIAL SERVICES CORP (NFS)		5,300	5,000	5,106	5,106	0	(6)	0	(6)	0	5,100	0	200	200	103	01/31/2026	1.G PL
14054R-30-4	LOGAN RIDGE FINANCE CORP		06/17/2021	NATL FINANCIAL SERVICES CORP (NFS)		24,629	24,650	24,774	24,774	0	(162)	0	(162)	0	24,611	0	18	18	237	05/31/2022	4.B FE
14161T-AA-0	CARDTRONICS PLC		06/21/2021	Call @ 100.00		403,808	393,000	407,834	407,834	0	(4,768)	0	(4,768)	0	403,066	0	(10,066)	(10,066)	24,617	05/01/2025	4.B FE
149130-3B-3	CATERPILLAR FINANCIAL SERVICES CORP		05/14/2021	BNP Paribas		1,051,060	1,000,000	999,060	999,267	0	69	0	69	0	999,336	0	51,724	51,724	11,347	11/08/2024	1.F FE
150323-AN-3	CEDEF IV AR - CDO		06/07/2021	BMO CAPITAL MARKETS		1,501,080	1,500,000	1,513,995	1,474,645	0	4,951	0	4,951	0	1,479,597	0	21,483	21,483	13,692	07/23/2030	1.A FE
15032T-AY-2	CEDEF II CR - CDO	C	04/22/2021	Call @ 100.00		1,000,000	1,000,000	1,007,820	975,475	0	694	0	694	0	976,169	0	23,831	23,831	9,550	06/09/2030	1.F FE
156700-AR-7	LUMEN TECHNOLOGIES INC		06/15/2021	Maturity @ 100.00		550,000	550,000	567,938	552,994	0	(2,994)	0	(2,994)	0	550,000	0	0	0	17,738	06/15/2021	4.B FE
15723R-AA-2	COLFAX CORP		04/26/2021	Call @ 100.00		1,187,590	1,153,000	1,203,348	1,190,706	195	(7,545)	0	(7,545)	0	1,183,161	0	(30,161)	(30,161)	82,440	02/15/2024	3.B FE
15723R-AC-8	COLFAX CORP		04/23/2021	Call @ 100.00		0	0	0	(41)	41	0	0	41	0	0	0	0	0	651	02/15/2026	3.B FE
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS LLC		06/16/2021	BARCLAYS CAPITAL INC MITSUBISHI UFJ SECURITIES		424,945	370,000	277,840	288,630	0	6,980	0	6,980	0	295,610	0	129,336	129,336	10,144	03/31/2025	2.C FE
166756-AL-0	CHEVRON USA INC		05/27/2021	RBC CAPITAL MARKETS		6,352,535	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	(147,465)	(147,465)	52,908	08/12/2027	1.D FE
166764-BY-5	CHEVRON CORP		06/01/2021	US BANCORP INVESTMENTS INC.		2,794,935	2,750,000	2,750,000	2,750,000	0	0	0	0	0	2,750,000	0	44,935	44,935	34,503	05/11/2030	1.D FE
172967-GK-1	CITIGROUP INC		06/15/2021	Call @ 100.00		521,200	500,000	516,860	508,398	0	(2,409)	0	(2,409)	0	505,989	0	15,211	15,211	17,831	07/30/2022	2.B FE
18060T-AA-3	CLARIOS GLOBAL LP	C	06/04/2021	Call @ 100.00		8,240	8,000	8,650	8,580	55	(114)	0	(59)	0	8,521	0	(521)	(521)	294	05/15/2025	4.A FE
19240C-AA-1	COGENT COMMUNICATIONS GROUP INC		04/08/2021	Call @ 100.00		91,645	88,000	89,540	88,434	0	(145)	0	(145)	0	88,289	0	(289)	(289)	2,365	03/01/2022	3.C FE
20451R-AA-0	COMPASS GROUP DIVERSIFIED HOLDINGS LLC		04/01/2021	Call @ 100.00		313,844	300,000	315,750	315,750	0	(2,185)	0	(2,185)	0	313,565	0	(13,565)	(13,565)	23,844	05/01/2026	4.A FE
221644-AA-5	PRIMO WATER HOLDINGS INC		05/03/2021	Call @ 100.00		1,018,253	991,000	1,029,258	913,588	0	(4,927)	0	(4,927)	0	1,017,073	0	(26,073)	(26,073)	59,198	04/01/2025	4.B FE
226373-AL-2	CRESTWOOD MIDSTREAM PARTNERS LP		04/21/2021	Call @ 100.00		520,000	520,000	532,350	520,650	1,383	(2,033)	0	(650)	0	520,000	0	0	0	18,056	04/01/2023	4.A FE
230331-BG-1	DTE ENERGY CO		04/23/2021	Jane Street		3,484,915	3,500,000	3,495,765	3,496,102	0	275	0	275	0	3,496,377	0	(11,462)	(11,462)	14,904	06/01/2025	2.B FE
230851-DY-7	DAIMLER FINANCE NORTH AMERICA LLC		04/21/2021	BARCLAYS CAPITAL INC		3,954,476	3,875,000	3,867,793	3,869,707	0	731	0	731	0	3,870,438	0	84,039	84,039	42,006	03/10/2023	2.A FE
235822-AA-1	DANA FINANCING LUXEMBOURG SARL	C	06/10/2021	Call @ 100.00		237,475	230,000	238,913	238,913	0	(1,494)	0	(1,494)	0	237,419	0	(7,419)	(7,419)	14,742	06/01/2026	3.B FE
235825-AE-6	DANA INC		05/03/2021	Call @ 100.00		530,400	520,000	534,913	529,312	0	(1,708)	0	(1,708)	0	527,604	0	(7,604)	(7,604)	22,158	12/15/2024	4.B FE

STATEMENT AS OF JUNE 30, 2021 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
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO		06/10/2021	Paydown		119,588	119,588	119,588	119,588	.0	.0	.0	.0	.0	119,588	.0	.0	.0	1,196	12/10/2029	1.E FE
25272K-AU-7	DELL INTERNATIONAL LLC		04/22/2021	Call @ 100.00		156,000	156,000	159,603	156,000	.0	.0	.0	.0	.0	156,000	.0	.0	.0	4,355	06/15/2021	3.B FE
25470X-AE-5	DISH DBS CORP		06/01/2021	Various		1,705,173	1,705,000	1,734,883	1,712,635	.0	(7,561)	.0	(7,561)	.0	1,705,074	.0	98	98	57,220	06/01/2021	4.C FE
26078J-AC-4	DUPONT DE NEMOURS INC		06/16/2021	Citigroup (SSB)		1,011,921	890,000	949,682	935,455	.0	(4,166)	.0	(4,166)	.0	931,289	.0	80,632	80,632	23,659	11/15/2025	2.A FE
26943B-40-7	FIRST EAGLE ALTERNATIVE CAPITAL BDC INC		06/03/2021	NATL FINANCIAL SERVICES CORP (NFS)		41,423	40,625	40,625	.0	.0	.0	.0	.0	.0	40,625	.0	798	798	.0	05/25/2026	
29278N-AH-6	ENERGY TRANSFER LP		06/17/2021	BARCLAYS CAPITAL INC		2,454,278	2,250,000	2,242,035	2,244,706	.0	708	.0	708	.0	2,245,414	.0	208,864	208,864	69,188	04/15/2024	2.C FE
29278N-AP-8	ENERGY TRANSFER LP		05/27/2021	Citigroup (SSB)		4,212,680	4,000,000	4,006,185	4,005,058	.0	(463)	.0	(463)	.0	4,004,594	.0	208,086	208,086	63,156	05/15/2025	2.C FE
30231G-AT-9	EXXON MOBIL CORP		06/01/2021	WELLS FARGO SECURITIES LLC		5,983,010	5,500,000	5,531,735	5,524,378	.0	(1,931)	.0	(1,931)	.0	5,522,447	.0	460,563	460,563	126,454	03/01/2026	1.D FE
35905A-AB-7	FRONTDOOR INC		06/17/2021	Call @ 100.00		233,328	220,000	235,950	.0	.0	(3,347)	.0	(3,347)	.0	232,603	.0	(12,603)	(12,603)	25,785	08/15/2026	4.B FE
36321P-AD-2	GALAXY PIPELINE ASSETS BIDCO LTD	C	06/08/2021	UBS SECURITIES LLC		4,931,250	5,000,000	5,000,000	.0	.0	.0	.0	.0	.0	5,000,000	.0	(68,750)	(68,750)	33,900	03/31/2034	1.C FE
369604-BV-4	GENERAL ELECTRIC CO		06/21/2021	BANC OF AMERICA/FIXED INCOME		1,018,758	925,000	944,647	942,850	.0	(1,257)	.0	(1,257)	.0	941,592	.0	77,166	77,166	20,566	05/01/2027	2.A FE
37045X-BX-3	GENERAL MOTORS FINANCIAL COMPANY INC		06/07/2021	Citigroup (SSB)		768,269	760,000	772,928	764,866	.0	(1,420)	.0	(1,420)	.0	763,446	.0	4,823	4,823	5,207	06/30/2022	2.C FE
37045X-CW-4	GENERAL MOTORS FINANCIAL COMPANY INC		06/07/2021	Citigroup (SSB)		540,015	500,000	499,775	499,795	.0	39	.0	39	.0	499,833	.0	40,182	40,182	18,706	03/20/2023	2.C FE
376535-AC-4	GLADSTONE CAPITAL CORP		04/09/2021	NATL FINANCIAL SERVICES CORP (NFS)		6,368	6,000	6,218	.0	.0	(4)	.0	(4)	.0	6,215	.0	153	153	102	01/31/2026	1.G PL
376546-80-0	GLADSTONE INVESTMENT CORP		05/14/2021	NATL FINANCIAL SERVICES CORP (NFS)		260	250	250	.0	.0	.0	.0	.0	.0	250	.0	10	10	2	05/01/2026	
37940X-AD-4	GLOBAL PAYMENTS INC		04/13/2021	WELLS FARGO SECURITIES LLC		2,562,450	2,500,000	2,491,825	2,492,273	.0	207	.0	207	.0	2,492,480	.0	69,970	69,970	30,208	05/15/2030	2.C FE
38141G-WC-4	GOLDMAN SACHS GROUP INC		04/26/2021	Call @ 100.00		3,720,000	3,720,000	3,744,589	3,722,352	.0	(2,352)	.0	(2,352)	.0	3,720,000	.0	.0	.0	55,800	04/26/2022	2.A FE
382550-BE-0	GOODYEAR TIRE & RUBBER CO		05/06/2021	Call @ 100.00		630,000	630,000	630,962	629,904	.0	11	.0	11	.0	629,915	.0	85	85	15,337	11/15/2023	4.A FE
383909-AF-5	W R GRACE & CO-CONN		06/10/2021	BARCLAYS CAPITAL INC		298,013	270,000	292,950	.0	.0	(2,446)	.0	(2,446)	.0	290,504	.0	7,509	7,509	10,673	10/01/2024	3.C FE
390320-60-4	GREAT ELM CAPITAL CORP		06/28/2021	GOLDMAN MITSUBISHI UFJ		4,351	4,375	4,296	.0	.0	.0	.0	.0	.0	4,296	.0	54	54	.0	06/30/2026	
39862E-AA-2	GRIPP 1 A - CDO	C	06/07/2021	SECURITIES		1,000,920	1,000,000	1,007,080	979,128	.0	2,993	.0	2,993	.0	982,122	.0	18,798	18,798	9,500	01/22/2030	1.A FE
431475-AB-8	HILL-ROM HOLDINGS INC		05/20/2021	Call @ 100.00		512,500	500,000	520,625	512,500	.771	(2,379)	.0	(1,608)	.0	510,892	.0	(10,892)	(10,892)	31,597	02/15/2025	3.C FE
44045A-40-9	HORIZON TECHNOLOGY FINANCE CORP		05/05/2021	NATL FINANCIAL SERVICES CORP (NFS)		58,972	57,325	57,325	.0	.0	.0	.0	.0	.0	57,325	.0	1,647	1,647	.0	03/30/2026	
444454-AA-0	HUGHES SATELLITE SYSTEMS CORP		06/15/2021	Various		1,272,403	1,272,000	1,366,418	1,288,146	.0	(15,897)	.0	(15,897)	.0	1,272,249	.0	153	153	47,784	06/15/2021	4.B FE
459200-KH-3	INTERNATIONAL BUSINESS MACHINES CORP	C	04/27/2021	J P MORGAN SECURITIES		3,530,030	3,500,000	3,493,525	3,494,100	.0	275	.0	275	.0	3,494,374	.0	35,656	35,656	26,303	05/15/2027	1.F FE
46090R-AA-2	INVESTCORP CREDIT MANAGEMENT BDC INC		06/28/2021	Various		401,125	398,000	395,823	.0	.0	69	.0	69	.0	395,892	.0	5,233	5,233	4,627	04/01/2026	2.B PL
46647P-AP-1	JPMORGAN CHASE & CO		06/09/2021	J P MORGAN SECURITIES BANC OF AMERICA/FIXED INCOME		2,854,143	2,700,000	2,716,137	2,709,279	.0	(1,720)	.0	(1,720)	.0	2,707,558	.0	146,585	146,585	60,859	04/23/2024	1.F FE
46647P-AY-2	JPMORGAN CHASE & CO		06/24/2021	Various		5,828,436	5,400,000	5,400,000	5,400,000	.0	.0	.0	.0	.0	5,400,000	.0	428,436	428,436	122,500	12/05/2024	1.F FE
47010L-AB-8	JAGUAR HOLDING COMPANY II		04/19/2021	Various		118,000	118,000	118,000	118,000	.0	.0	.0	.0	.0	118,000	.0	7,228	7,228	1,900	06/15/2025	4.B FE
477143-AH-4	JBLU 2019-1 AA - ABS		05/15/2021	Paydown		73,157	73,157	73,157	73,157	.0	.0	.0	.0	.0	73,157	.0	.0	.0	1,006	11/15/2033	1.F FE
478160-QN-2	JOHNSON & JOHNSON		04/22/2021	RBC CAPITAL MARKETS		3,217,955	3,250,000	3,246,458	3,246,705	.0	220	.0	220	.0	3,246,924	.0	(28,969)	(28,969)	11,966	09/01/2025	1.A FE
489399-AG-0	KENNEDY WILSON INC		04/01/2021	Call @ 100.00		599,815	594,000	609,151	600,968	.0	(1,363)	.0	(1,363)	.0	599,606	.0	(5,606)	(5,606)	23,264	04/01/2024	4.A FE
49456B-AF-8	KINDER MORGAN INC		04/19/2021	MITSUBISHI UFJ SECURITIES		839,288	750,000	808,695	797,418	.0	(3,266)	.0	(3,266)	.0	794,152	.0	45,135	45,135	12,542	06/01/2025	2.B FE
53627N-AC-8	LIONS GATE CAPITAL HOLDINGS LLC		04/01/2021	Call @ 100.00		619,128	600,000	624,877	612,575	3,920	(1,751)	.0	2,169	.0	614,744	.0	(14,744)	(14,744)	44,628	02/01/2024	5.A FE
55952Y-AP-2	MAGNE BRR AP2 - CDO	C	04/15/2021	Citigroup (SSB)		5,199,000	5,199,000	5,168,846	5,114,627	.0	9,030	.0	9,030	.0	5,123,657	.0	75,343	75,343	32,713	04/15/2031	1.A FE
59001K-AD-2	MERITOR INC		05/28/2021	GOLDMAN		338,518	335,000	341,195	237,917	.0	(1,936)	.0	(1,936)	.0	337,482	.0	1,036	1,036	16,634	02/15/2024	3.C FE
617446-BQ-5	MORGAN STANLEY		04/01/2021	GOLDMAN		3,299,882	3,189,000	3,207,223	3,204,889	.0	(922)	.0	(922)	.0	3,203,967	.0	95,914	95,914	30,624	04/28/2026	1.F FE
620076-BT-5	MOTOROLA SOLUTIONS INC		04/29/2021	RBC CAPITAL MARKETS		984,738	1,022,000	1,019,976	1,020,027	.0	60	.0	60	.0	1,020,088	.0	(35,350)	(35,350)	10,969	11/15/2030	2.C FE
620076-BU-2	MOTOROLA SOLUTIONS INC		06/21/2021	J P MORGAN SECURITIES		64,718	64,000	64,000	.0	.0	.0	.0	.0	.0	64,000	.0	718	718	142	05/24/2031	2.C FE
63934E-AW-8	NAVISTAR INTERNATIONAL CORP		04/26/2021	BARCLAYS CAPITAL INC		100,843	92,000	102,245	101,790	.0	(742)	.0	(742)	.0	101,047	.0	(205)	(205)	4,238	05/01/2025	4.A FE
63938C-AD-0	NAVIENT CORP		04/05/2021	Call @ 100.00		764,070	750,000	774,375	754,932	.0	(2,237)	.0	(2,237)	.0	752,695	.0	(2,695)	(2,695)	48,437	07/26/2021	3.C FE
641062-AD-6	NESTLE HOLDINGS INC		04/27/2021	BNP PARIBAS NY BRANCH LONDON BONDS		3,740,485	3,500,000	3,499,370	3,499,644	.0	41	.0	41	.0	3,499,684	.0	240,801	240,801	70,024	09/24/2023	1.D FE
64133G-AG-5	NEUB 37 B - CDO	C	06/28/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	16,619	07/20/2031	1.C FE

STATEMENT AS OF JUNE 30, 2021 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
652526-70-8	NEWTEK BUSINESS SERVICES CORP		06/21/2021	NATL FINANCIAL SERVICES CORP (NFS)		14,586	13,975	13,975	.0	.0	.0	.0	.0	.0	13,975	.0	.611	.611	.85	02/01/2026	2.A PL
654090-BB-7	NIELSEN FINANCE LLC		04/12/2021	Call @ 100.00		987,000	987,000	990,071	987,000	.0	.0	.0	.0	.0	987,000	.0	.0	.0	23,990	04/15/2022	4.B FE
655664-AU-4	NORDSTROM INC		04/26/2021	Call @ 100.00		384,088	340,000	381,225	.0	.0	(4,697)	.0	(4,697)	.0	376,528	.0	(36,528)	(36,528)	57,227	05/15/2025	2.C FE
66977W-AN-9	NOVA CHEMICALS CORP	C	05/11/2021	Call @ 100.00		392,972	389,000	395,283	390,920	.0	(1,172)	.0	(1,172)	.0	389,748	.0	(748)	(748)	19,856	08/01/2023	3.C FE
67103B-50-6	OFS CAPITAL CORP		05/18/2021	NATL FINANCIAL SERVICES CORP (NFS)		330	325	311	.0	.0	(3)	.0	(3)	.0	307	.0	23	23	5	10/31/2026	2.B PL
67103B-60-5	OFS CAPITAL CORP		06/03/2021	NATL FINANCIAL SERVICES CORP (NFS)		1,018	1,000	1,000	.0	.0	.0	.0	.0	.0	1,000	.0	18	18	16	09/30/2023	2.B PL
68389X-BS-3	ORACLE CORP		05/06/2021	BMO CAPITAL MARKETS SUNTRUST ROBINSON		5,349,050	5,000,000	4,992,100	4,995,453	.0	397	.0	397	.0	4,995,849	.0	353,201	353,201	71,701	11/15/2024	2.A FE
68389X-CC-7	ORACLE CORP		06/22/2021	HUMPHREY INC		2,534,625	2,500,000	2,498,800	.0	.0	58	.0	58	.0	2,498,858	.0	35,767	35,767	10,313	03/25/2026	2.A FE
69430B-JT-5	PACIFIC GAS AND ELECTRIC CO		04/08/2021	BARCLAYS CAPITAL INC		500,185	500,000	498,940	.0	.0	1	.0	1	.0	498,941	.0	1,244	1,244	1,399	06/01/2021	2.C FE
69867D-AA-6	CLARIOS GLOBAL LP	C	06/04/2021	Call @ 100.00		20,600	20,000	21,500	21,450	15	(263)	.0	(248)	.0	21,202	.0	(1,202)	(1,202)	695	05/15/2026	4.A FE
70137T-AL-9	PARKLAND CORP	C	04/14/2021	Call @ 100.00		342,760	328,000	344,400	.0	.0	(1,813)	.0	(1,813)	.0	342,587	.0	(14,587)	(14,587)	25,311	04/01/2026	3.B FE
708062-AC-8	PENNANTPARK INVESTMENT CORP		06/23/2021	Various		255,973	254,000	252,585	.0	.0	22	.0	22	.0	252,608	.0	3,365	3,365	998	05/01/2026	2.B PL
70806A-AA-4	PENNANTPARK FLOATING RATE CAPITAL LTD		06/01/2021	Various		329,553	327,000	325,172	.0	.0	48	.0	48	.0	325,220	.0	4,332	4,332	1,988	04/01/2026	2.B PL
709599-BL-7	PENSKE TRUCK LEASING CO LP		05/18/2021	US BANCORP INVESTMENTS INC		946,290	955,000	953,462	953,518	.0	114	.0	114	.0	953,632	.0	(7,342)	(7,342)	6,494	11/15/2025	2.B FE
70959W-AG-8	PENSKE AUTOMOTIVE GROUP INC		06/24/2021	Call @ 100.00		1,039,830	1,012,000	1,051,969	509,220	3,074	(11,779)	.0	(8,705)	.0	1,038,832	.0	(26,832)	(26,832)	61,690	05/15/2026	3.C FE
71344B-EQ-7	PEPSICO INC		04/08/2021	DEUTSCHE BANK SECURITIES, INC.		1,054,870	1,000,000	999,290	999,397	.0	38	.0	38	.0	999,435	.0	55,435	55,435	12,688	03/19/2025	1.E FE
71953L-AA-9	PICASSO FINANCE SUB INC		06/15/2021	Call @ 100.00		72,100	70,000	70,000	70,000	.0	.0	.0	.0	.0	70,000	.0	.0	.0	476	06/15/2025	4.C FE
74456Q-BW-5	PUBLIC SERVICE ELECTRIC AND GAS CO		06/21/2021	CANTOR FITZGERALD + CO.		7,148,250	6,750,000	6,738,053	6,743,361	.0	1,138	.0	1,138	.0	6,744,498	.0	403,752	403,752	177,938	09/01/2023	1.F FE
744573-AP-1	PUBLIC SERVICE ENTERPRISE GROUP INC		06/09/2021	WELLS FARGO SECURITIES LLC		2,975,880	3,000,000	2,993,250	2,993,754	.0	588	.0	588	.0	2,994,342	.0	(18,462)	(18,462)	19,800	08/15/2025	2.B FE
776743-AM-8	ROPER TECHNOLOGIES INC		04/16/2021	BANK OF AMERICA SECURITIES		2,974,200	3,000,000	2,996,040	2,996,301	.0	231	.0	231	.0	2,996,532	.0	(22,332)	(22,332)	19,083	09/15/2025	2.B FE
776743-AN-6	ROPER TECHNOLOGIES INC		04/23/2021	Jane Street		3,412,185	3,500,000	3,495,100	3,495,328	.0	215	.0	215	.0	3,495,543	.0	(83,358)	(83,358)	32,122	09/15/2027	2.B FE
778296-AC-7	ROSS STORES INC		06/09/2021	WELLS FARGO SECURITIES LLC		2,342,494	2,009,000	1,999,598	2,000,475	.0	520	.0	520	.0	2,000,994	.0	341,500	341,500	61,900	04/15/2027	2.A FE
78355H-KG-3	RYDER SYSTEM INC		04/12/2021	Citigroup (SSB)		2,839,158	2,700,000	2,692,710	2,696,707	.0	416	.0	416	.0	2,697,124	.0	142,034	142,034	56,865	03/01/2023	2.B FE
78355H-KL-2	RYDER SYSTEM INC		04/15/2021	BARCLAYS CAPITAL INC		5,295,969	4,900,000	4,895,394	4,897,049	.0	258	.0	258	.0	4,897,307	.0	398,662	398,662	104,826	03/18/2024	2.B FE
80685X-AC-5	SCHLUMBERGER FINANCE CANADA LTD	C	06/07/2021	MITSUBISHI UFJ SECURITIES		2,033,480	2,000,000	1,997,600	1,997,735	.0	203	.0	203	.0	1,997,938	.0	35,542	35,542	20,300	09/17/2025	1.F FE
822582-BD-3	SHELL INTERNATIONAL FINANCE BV	C	06/02/2021	J P MORGAN SECURITIES MORGAN STANLEY & COMPANY		3,747,772	3,433,000	3,353,972	3,377,362	.0	5,035	.0	5,035	.0	3,382,397	.0	365,375	365,375	62,914	05/11/2025	1.D FE
822582-CF-7	SHELL INTERNATIONAL FINANCE BV	C	06/02/2021			5,286,000	5,000,000	4,989,000	4,990,545	.0	894	.0	894	.0	4,991,439	.0	294,561	294,561	78,507	04/06/2025	1.D FE
864486-AH-8	SUBURBAN PROPANE PARTNERS LP		05/13/2021	Call @ 100.00		465,520	460,000	469,316	.0	.0	(2,817)	.0	(2,817)	.0	464,376	.0	(4,376)	(4,376)	17,678	06/01/2024	4.A FE
87264A-AM-7	T-MOBILE USA INC		05/24/2021	Call @ 100.00		1,342,000	1,342,000	1,382,041	1,342,000	.0	.0	.0	.0	.0	1,342,000	.0	.0	.0	58,601	03/01/2023	3.B FE
87264A-AQ-8	T-MOBILE USA INC		05/24/2021	Call @ 100.00		150,000	150,000	153,450	151,500	3	(1,503)	.0	(1,500)	.0	150,000	.0	.0	.0	5,450	04/15/2024	3.B FE
879369-AE-6	TELEFLEX INC		06/01/2021	Call @ 100.00		220,242	215,000	221,450	.0	.0	(1,208)	.0	(1,208)	.0	220,242	.0	(5,242)	(5,242)	10,482	06/01/2026	3.B FE
88033G-CJ-2	TENET HEALTHCARE CORP		06/17/2021	Call @ 100.00		288,651	285,000	290,344	.0	.0	(2,155)	.0	(2,155)	.0	288,189	.0	(3,189)	(3,189)	12,820	05/01/2025	4.B FE
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC		06/01/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		5,104,850	5,000,000	5,309,550	5,297,730	.0	(12,737)	.0	(12,737)	.0	5,284,994	.0	(180,144)	(180,144)	109,556	03/01/2030	2.B FE
89114Q-CB-2	TORONTO-DOMINION BANK	C	06/28/2021	BMO CAPITAL MARKETS SUNTRUST ROBINSON		3,748,150	3,500,000	3,495,520	3,497,059	.0	434	.0	434	.0	3,497,493	.0	250,657	250,657	91,316	03/11/2025	1.D FE
89788J-AB-5	TRUIST BANK		04/13/2021	HUMPHREY INC		5,084,800	5,000,000	4,953,100	4,965,568	.0	4,433	.0	4,433	.0	4,970,001	.0	114,799	114,799	37,500	03/09/2023	1.F FE
904764-BG-1	UNILEVER CAPITAL CORP		04/01/2021	NATWEST SECURITIES		2,096,757	1,950,000	1,935,921	1,941,547	.0	660	.0	660	.0	1,942,207	.0	154,550	154,550	36,793	03/07/2024	1.E FE
90931G-AA-7	UNITED AIRLINES PASS THROUGH TRUST 2020		04/15/2021	Paydown		38,124	38,124	39,438	26,036	.0	(1,315)	.0	(1,315)	.0	38,124	.0	.0	.0	887	10/15/2027	1.G FE
90932M-AA-3	UNITED AIRLINES 2019-2 PASS THROUGH TRUS		05/01/2021	Paydown		128,000	128,000	128,000	128,000	.0	.0	.0	.0	.0	128,000	.0	.0	.0	1,856	11/01/2029	2.A FE
90932V-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2020-		04/15/2021	Paydown		3,245	3,245	3,245	.0	.0	.0	.0	.0	.0	3,245	.0	.0	.0	33	07/15/2027	2.C FE

STATEMENT AS OF JUNE 30, 2021 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
911312-BY-1	UNITED PARCEL SERVICE INC		05/25/2021	MORGAN STANLEY & COMPANY		2,995,425	2,500,000	2,490,575	2,491,186	.0	.311	.0	.311	.0	2,491,497	.0	503,928	503,928	.72,931	.04/01/2030	1.G FE
91831A-AC-5	BAUSCH HEALTH COMPANIES INC	C	06/29/2021	Call @ 100.00		.69,389	.68,000	.70,805	.69,589	.0	.(343)	.0	.(343)	.0	.69,246	.0	.(1,246)	.(1,246)	.2,143	.04/15/2025	4.B FE
91911K-AK-8	BAUSCH HEALTH COMPANIES INC	C	06/23/2021	Call @ 100.00		1,626,983	1,599,000	1,625,047	1,245,899	.0	.(7,606)	.0	.(7,606)	.0	1,607,423	.0	.(8,423)	.(8,423)	103,340	.03/15/2024	3.B FE
92343E-AF-9	VERISIGN INC		06/23/2021	Call @ 100.00		775,000	775,000	783,880	776,932	.0	.(1,932)	.0	.(1,932)	.0	775,000	.0	.0	.0	23,099	.05/01/2023	2.C FE
92343V-GH-1	VERIZON COMMUNICATIONS INC		06/16/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		499,665	492,000	491,779	.0	.0	.7	.0	.7	.0	491,786	.0	.7,880	.7,880	.2,468	.03/22/2028	2.A FE
95040Q-AM-6	WELLTOWER INC		05/13/2021	MORGAN STANLEY & COMPANY		1,907,331	1,890,000	1,880,909	.0	.0	.77	.0	.77	.0	1,880,986	.0	26,345	26,345	.7,644	.06/01/2031	2.A FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						279,201,087	267,554,905	268,877,096	245,073,739	20,431	(127,384)	.0	(106,953)	.0	268,287,860	.0	10,426,471	10,426,471	5,307,850	XXX	XXX
8399997. Total - Bonds - Part 4						676,498,182	665,922,726	666,011,780	360,064,735	20,431	(108,488)	.0	(88,056)	.0	665,443,301	.0	10,568,125	10,568,125	5,588,109	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						676,498,182	665,922,726	666,011,780	360,064,735	20,431	(108,488)	.0	(88,056)	.0	665,443,301	.0	10,568,125	10,568,125	5,588,109	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						.0	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						.0	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	XXX	XXX
9799997. Total - Common Stocks - Part 4						.0	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						.0	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	XXX	XXX
9899999. Total - Preferred and Common Stocks						.0	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	XXX	XXX
9999999 - Totals						676,498,182	XXX	666,011,780	360,064,735	20,431	(108,488)	.0	(88,056)	.0	665,443,301	.0	10,568,125	10,568,125	5,588,109	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	7,111,212	8,095,107	9,782,393	XXX
Bank of New York Mellon New York, NY		0.000	0	0	997,985	1,000,746	1,002,712	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	8,109,197	9,095,853	10,785,105	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	8,109,197	9,095,853	10,785,105	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	8,109,197	9,095,853	10,785,105	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]