



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

ARCH MORTGAGE INSURANCE COMPANY

NAIC Group Code12791279NAIC Company Code40266Employer's ID Number36-3105660  
(Current)(Prior)

Organized under the Laws ofWisconsin, State of Domicile or Port of EntryWI

Country of DomicileUnited States of America

Incorporated/Organized12/30/1980Commenced Business12/31/1981

Statutory Home Office8040 Excelsior Drive, Suite 400Madison, WI, US 53717  
(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office230 North Elm StreetGreensboro, NC, US 27401  
(Street and Number)(City or Town, State, Country and Zip Code)

336-373-0232  
(Area Code) (Telephone Number)

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

Primary Location of Books and Records230 North Elm StreetGreensboro, NC, US 27401  
(Street and Number)(City or Town, State, Country and Zip Code)

336-373-0232  
(Area Code) (Telephone Number)

Internet Website Addresswww.archmi.com

Statutory Statement ContactDavid Lee Dixon336-412-0800  
(Name)(Area Code) (Telephone Number)

statutoryaccountingteam@archmi.com336-217-4402  
(E-mail Address)(FAX Number)

OFFICERS

President & Chief Executive OfficerRobert Michael SchmeiserExecutive Vice President & Chief Financial OfficerThomas Harrison Jeter

Vice President & SecretaryTheresa Marie CameronSenior Vice President & ControllerBrian Joseph Smith

OTHER

Cheryl Ann Feltgen, Executive Vice President & Chief Risk OfficerJohn Edward Gaines #, Executive Vice President, Chief ActuaryCarl Edward Tyree, Executive Vice President & Chief Sales Officer

Tracie Renee Cranford, Senior Vice President & Treasurer

DIRECTORS OR TRUSTEES

Robert Michael SchmeiserThomas Harrison JeterCheryl Ann Feltgen

Carl Edward Tyree #Thomas Michael Hitt #John Edward Gaines

State ofNorth CarolinaSS:

County ofGuilford

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 SchmeiserTheresa Marie CameronThomas Harrison Jeter  
President & Chief Executive OfficerVice President & SecretaryExecutive Vice President & Chief Financial Officer

Subscribed and sworn to before me thisa. Is this an original filing? ..... Yes [ X ] No [ ]  
day ofb. If no,  
1. State the amendment number.....  
2. Date filed .....  
3. Number of pages attached.....

Donna O. Robbins  
Notary Public  
11/26/2021

STATEMENT AS OF SEPTEMBER 30, 2020 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 .....	1,909,172,766	0	1,909,172,766	1,810,294,337
2. Stocks:				
2.1 Preferred stocks .....	0	0	0	0
2.2 Common stocks .....	28,711,269	28,701,269	10,000	0
3. Mortgage loans on real estate:				
3.1 First liens .....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ .....0 encumbrances) .....	0	0	0	0
4.2 Properties held for the production of income (less \$ .....0 encumbrances) .....	0	0	0	0
4.3 Properties held for sale (less \$ .....0 encumbrances) .....	174,675	0	174,675	0
5. Cash (\$ .....19,958,288 ), cash equivalents (\$ .....79,993,441 ) and short-term investments (\$ .....3,241,179 ) .....	103,192,908	0	103,192,908	14,625,021
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 .....	4,013,990	0	4,013,990	0
10. Securities lending reinvested collateral assets .....	0	0	0	0
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	2,045,265,608	28,701,269	2,016,564,339	1,824,919,358
13. Title plants less \$ .....0 charged off (for Title insurers only) .....	0	0	0	0
14. Investment income due and accrued .....	11,746,956	0	11,746,956	14,895,234
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	41,123,693	0	41,123,693	111,301,820
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 .....	1,056,367	0	1,056,367	3,561,159
16.2 Funds held by or deposited with reinsured companies .....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts .....	0	0	0	0
17. Amounts receivable relating to uninsured plans .....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....	0	0	0	0
18.2 Net deferred tax asset .....	250,320,522	219,227,325	31,093,197	25,919,559
19. Guaranty funds receivable or on deposit .....	0	0	0	0
20. Electronic data processing equipment and software .....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$ .....0 ) .....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates .....	6,792,354	0	6,792,354	6,150,898
24. Health care (\$ .....0 ) and other amounts receivable .....	0	0	0	0
25. Aggregate write-ins for other than invested assets .....	1,673,743	1,672,343	1,400	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	2,357,979,243	249,600,937	2,108,378,306	1,986,748,028
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0	0
28. Total (Lines 26 and 27)	2,357,979,243	249,600,937	2,108,378,306	1,986,748,028
DETAILS OF WRITE-INS				
1101. ....				
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Other receivables .....	1,400	0	1,400	0
2502. Licenses purchased .....	1,672,343	1,672,343	0	0
2503. ....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,673,743	1,672,343	1,400	0

STATEMENT AS OF SEPTEMBER 30, 2020 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 \$ .....106,337,550 ) .....	204,154,659	108,896,780
2. Reinsurance payable on paid losses and loss adjustment expenses .....	0	11,452,026
3. Loss adjustment expenses .....	7,370,533	4,685,738
4. Commissions payable, contingent commissions and other similar charges .....	0	0
5. Other expenses (excluding taxes, licenses and fees) .....	3,147,519	606,588
6. Taxes, licenses and fees (excluding federal and foreign income taxes) .....	3,555,295	6,454,674
7.1 Current federal and foreign income taxes (including \$ .....10,039,987 on realized capital gains (losses)) .....	10,706,090	3,437,937
7.2 Net deferred tax liability .....	0	0
8. Borrowed money \$ .....0 and interest thereon \$ .....0 .....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ .....140,284,882 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) .....	79,892,200	119,847,712
10. Advance premium .....	153,288	226,228
11. Dividends declared and unpaid:		
11.1 Stockholders .....	0	0
11.2 Policyholders .....	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions) .....	87,360,890	149,963,024
13. Funds held by company under reinsurance treaties .....	61,284,940	63,964,794
14. Amounts withheld or retained by company for account of others .....	0	0
15. Remittances and items not allocated .....	1,025,011	691,541
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 .....	23,547,591	22,266,963
20. Derivatives .....	0	0
21. Payable for securities .....	1,548,597	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 .....	1,398,449,111	1,295,537,408
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) .....	1,882,195,724	1,788,031,413
27. Protected cell liabilities .....	0	0
28. Total liabilities (Lines 26 and 27) .....	1,882,195,724	1,788,031,413
29. Aggregate write-ins for special surplus funds .....	0	0
30. Common capital stock .....	2,750,000	2,750,000
31. Preferred capital stock .....	0	0
32. Aggregate write-ins for other than special surplus funds .....	0	0
33. Surplus notes .....	49,500,000	49,500,000
34. Gross paid in and contributed surplus .....	27,294,315	27,294,315
35. Unassigned funds (surplus) .....	146,638,267	119,172,300
36. Less treasury stock, at cost:		
36.1 .....0 shares common (value included in Line 30 \$ .....0 ) .....	0	0
36.2 .....0 shares preferred (value included in Line 31 \$ .....0 ) .....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36) .....	226,182,582	198,716,615
38. Totals (Page 2, Line 28, Col. 3) .....	2,108,378,306	1,986,748,028
DETAILS OF WRITE-INS		
2501. Contingency reserve .....	1,381,694,868	1,275,094,059
2502. Premium refund reserve .....	1,377,048	787,330
2503. Deferred ceding commission .....	15,377,195	19,656,019
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) .....	1,398,449,111	1,295,537,408
2901. ....		
2902. ....		
2903. ....		
2998. Summary of remaining write-ins for Line 29 from overflow page .....	0	0
2999. Totals (Lines 2901 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 SEPTEMBER 30, 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct (written \$ .....598,736,142 )	618,334,491	518,530,820	715,174,810
1.2 Assumed (written \$ .....220,787,968 )	260,743,479	267,085,893	354,919,466
1.3 Ceded (written \$ .....598,736,142 )	618,334,491	518,530,820	715,174,810
1.4 Net (written \$ .....220,787,968 )	260,743,479	267,085,893	354,919,466
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$ .....106,453,381 ):			
2.1 Direct .....	221,591,609	17,443,102	22,919,999
2.2 Assumed .....	118,934,972	5,013,101	2,757,029
2.3 Ceded .....	221,591,609	17,443,102	22,919,999
2.4 Net .....	118,934,972	5,013,101	2,757,029
3. Loss adjustment expenses incurred .....	4,019,820	1,025,842	1,047,607
4. Other underwriting expenses incurred .....	38,492,075	43,426,284	52,181,777
5. Aggregate write-ins for underwriting deductions .....	106,600,809	133,542,946	177,459,733
6. Total underwriting deductions (Lines 2 through 5) .....	268,047,676	183,008,173	233,446,146
7. Net income of protected cells .....	0	0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7) .....	(7,304,197)	84,077,720	121,473,320
<b>INVESTMENT INCOME</b>			
9. Net investment income earned .....	29,265,150	37,364,267	46,382,935
10. Net realized capital gains (losses) less capital gains tax of \$ .....10,039,987	37,769,476	4,652,917	5,136,289
11. Net investment gain (loss) (Lines 9 + 10) .....	67,034,626	42,017,184	51,519,224
<b>OTHER INCOME</b>			
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 .....	17,000	0	0
15. Total other income (Lines 12 through 14) .....	17,000	0	0
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15) .....	59,747,429	126,094,904	172,992,544
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) .....	59,747,429	126,094,904	172,992,544
19. Federal and foreign income taxes incurred .....	37,150,665	44,184,134	60,852,192
20. Net income (Line 18 minus Line 19)(to Line 22) .....	22,596,764	81,910,770	112,140,352
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year .....	198,716,615	308,849,063	308,849,063
22. Net income (from Line 20) .....	22,596,764	81,910,770	112,140,352
23. Net transfers (to) from Protected Cell accounts .....	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....(59,918)	(5,888,269)	678,426	(3,914,031)
25. Change in net unrealized foreign exchange capital gain (loss) .....	0	0	0
26. Change in net deferred income tax .....	32,916,780	18,560,183	25,888,149
27. Change in nonadmitted assets .....	(22,159,308)	(25,639,445)	(25,271,070)
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	(220,348,459)	(218,975,848)
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) .....	27,465,967	(144,838,525)	(110,132,448)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38) .....	226,182,582	164,010,538	198,716,615
<b>DETAILS OF WRITE-INS</b>			
0501. Change in contingency reserve .....	130,371,740	133,542,946	177,459,733
0502. Provisional release in statutory contingency reserve due to excess loss .....	(23,770,931)	0	0
0503. ....			
0598. Summary of remaining write-ins for Line 5 from overflow page .....	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above) .....	106,600,809	133,542,946	177,459,733
1401. New Jersey BEP Credit .....	17,000	0	0
1402. ....			
1403. ....			
1498. Summary of remaining write-ins for Line 14 from overflow page .....	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above) .....	17,000	0	0
3701. ....			
3702. ....			
3703. ....			
3798. Summary of remaining write-ins for Line 37 from overflow page .....	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above) .....	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	228,880,738	256,657,450	333,557,192
2. Net investment income .....	35,857,378	41,591,474	50,070,732
3. Miscellaneous income .....	17,000	0	0
4. Total (Lines 1 to 3) .....	264,755,116	298,248,924	383,627,924
5. Benefit and loss related payments .....	32,624,327	48,821,363	61,144,956
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 .....	44,426,739	43,654,618	50,190,172
8. Dividends paid to policyholders .....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ .....0 tax on capital gains (losses) .....	39,926,512	34,843,999	54,220,410
10. Total (Lines 5 through 9) .....	116,977,578	127,319,980	165,555,538
11. Net cash from operations (Line 4 minus Line 10) .....	147,777,538	170,928,944	218,072,386
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	2,010,759,562	1,251,856,108	1,431,326,333
12.2 Stocks .....	0	90,181,404	91,892,774
12.3 Mortgage loans .....	0	0	0
12.4 Real estate .....	1,037,495	962,692	962,692
12.5 Other invested assets .....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	0	15,966
12.7 Miscellaneous proceeds .....	1,548,597	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	2,013,345,654	1,343,000,204	1,524,197,765
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	2,065,618,614	1,316,106,112	1,467,015,417
13.2 Stocks .....	10,000	1,640,000	76,504,381
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	1,369,331	1,030,160	1,034,284
13.5 Other invested assets .....	0	0	0
13.6 Miscellaneous applications .....	4,013,990	1,277,597	0
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	2,071,011,935	1,320,053,869	1,544,554,082
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) .....	(57,666,281)	22,946,335	(20,356,317)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	(225,000,000)	(225,000,000)
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	0	0	0
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied) .....	(1,543,370)	(4,766,251)	(11,042,113)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(1,543,370)	(229,766,251)	(236,042,113)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	88,567,887	(35,890,972)	(38,326,044)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	14,625,021	52,951,065	52,951,065
19.2 End of period (Line 18 plus Line 19.1) .....	103,192,908	17,060,093	14,625,021

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

20.0001. Change in contingency reserve .....	(106,600,809)	(133,542,946)	(177,494,425)
20.0002. Change in premium refund reserve .....	(589,717)	1,075,099	193,977
20.0003. Change in deferred ceding commission .....	4,278,823	(2,668,688)	(3,374,634)
20.0004. Change in escheatable and stale checks .....	(37,632)	(99,621)	(28,622)
20.0005. Change in investment in AMIS .....	0	(4,651,541)	(6,024,152)

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

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

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

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

	SSAP #	F/S Page	F/S Line #	2020	2019
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 22,596,764	\$ 112,140,352
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Change in contingency reserve	58	3	5	\$ (106,600,809)	\$ (177,459,733)
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
				\$ -	\$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 129,197,573	\$ 289,600,085
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 226,182,582	\$ 198,716,615
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 226,182,582	\$ 198,716,615

- 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.
- (3) Basis for Common Stock  
Common stocks, other than investments in FHLB stock, are stated at fair value. Investments in FHLB stock are stated at its par value of \$100 per share as the stock is not publicly traded. See Note 1(C)(7) for accounting policies concerning investments in sub and affiliates.
- (6) Basis for Loan-Backed Securities and Adjustment Methodology  
Refer to Note 1.C (2) above
- (7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities  
The Company owns 100% of the issued and outstanding shares of common stock of Arch U.S. MI Services Inc. ("Arch MI Services"), a non-admitted, non-insurance subsidiary, which is stated at fair value.
- 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\$4,809,202

2. 12 Months or Longer\$399,743

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

1. Less than 12 Months\$113,318,220

2. 12 Months or Longer\$16,581,901

(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  
Repurchase Transaction – Cash Taker – Overview of Secured Borrowing Transactions  
Not Applicable
- G. Repurchase Agreements Transactions Accounted for as Secured Borrowing  
Repurchase Transaction – Cash Taker – Overview of Secured Borrowing Transactions  
Not Applicable
- H. Repurchase Agreements Transactions Accounted for as Secured Borrowing  
Repurchase Transaction – Cash Taker – Overview of Secured Borrowing Transactions  
Not Applicable
- I. Repurchase Agreements Transactions Accounted for as Secured Borrowing  
Repurchase Transaction – Cash Taker – Overview of Secured Borrowing Transactions  
Not Applicable
- 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

**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**

- D. Amounts Due From or To Related Parties

At September 30, 2020, the Company reported a receivable of \$6,792,354 and a payable of (\$23,547,591) from/to affiliated companies. Details of the balances are:  
United Guaranty Residential Insurance Company \$6,787,852; United Guaranty Residential Insurance Company of North Carolina \$4,502; Arch Mortgage Guaranty Company (\$170,305); Arch U.S. MI Services, Inc. (\$22,821,291); United Guaranty Services, Inc. (\$526,528); Arch Mortgage Assurance Company (1,442), Arch U.S. MI Holdings, Inc. (28,025)

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

Intercompany balances are settled monthly.

- NOTE 11 Debt**

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

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

- A. Defined Benefit Plan

(4) Components of net periodic benefit cost  
Not Applicable

**NOTE 13 Capital and Surplus, Shareholders’ Dividend Restrictions and Quasi-Reorganizations**  
(11) On September 15, 2020, the Company requested the Department's approval to make an annual payment effective December 15, 2020, in the amount of \$3,188,250 related to the 2016 and 2017 Note. On September 29, 2020, the Department approved the Company's request. As of September 30, 2020, the amount accrued for this payment is \$2,533,130.

NOTES TO FINANCIAL STATEMENTS

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	\$ 79,993,442	\$ -	\$ -	\$ -	\$ 79,993,442
Special Revenue Bonds	\$ -	\$ 1,080,291	\$ -	\$ -	\$ 1,080,291
Industrial & Miscellaneous Bonds	\$ -	\$ 62,361,762	\$ -	\$ -	\$ 62,361,762
SVO Identified Funds	\$ 47,188,446	\$ -	\$ -	\$ -	\$ 47,188,446
Common Stock	\$ 10,000	\$ -	\$ -	\$ -	\$ 10,000
Total assets at fair value/NAV	\$ 127,191,888	\$ 63,442,053	\$ -	\$ -	\$ 190,633,941

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

At September 30,2020, the Company has no assets or liabilities measured at fair value in this category.

(3) Policies when Transfers Between Levels are Recognized

At the end of each reporting period, the Company evaluates whether or not any event has 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 September 30, 2020.

(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. Fair Value Level

The table below reflects the fair values and admitted values of all admitted assets and liabilities that are financial instruments, excluding those accounted for under the equity method (subsidiaries, joint ventures and ventures). The fair values are also categorized into the three-level fair value hierarchy as described above in Note 20A.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 1,977,429,151	\$ 1,909,172,766	\$ 280,506,179	\$ 1,696,922,972	\$ -	\$ -	\$ -
Cash, Cash Equivqlents and short-term Investments	\$ 103,192,908	\$ 103,192,908	\$ 99,951,729	\$ 3,241,179	\$ -	\$ -	\$ -

D. Not Practicable to Estimate Fair Value

Not Applicable

E. NAV Practical Expedient Investments

Not Applicable

NOTE 21 Other Items

A. Unusual or Infrequent Items

On March 11, 2020, the World Health Organization declared the outbreak of the novel coronavirus COVID-19 a global pandemic, which continues to impact the global economy, financial markets, as well as, the Company's results of operations. Due to the size and breadth of this pandemic, all of the direct and indirect consequences of COVID-19 are not yet known and may not emerge for some time. The pandemic could have a significant effect on the Company's business, results of operations, and current and future financial performance. The Company may experience higher levels of loss and claims activity, and premiums written and earned could also be adversely affected by a suppression of global commercial activity that results in a reduction in insurable assets and other exposure. Conditions of the financial markets resulting from the virus may have a negative effect on the value and quality of the assets held within the Company's portfolio of invested assets, thereby adversely affecting investment income and increasing credit and related risk. In addition, COVID-19 could materially disrupt the business operations of third parties with whom the Company interacts. Governmental, regulatory and rating agency responses to the COVID-19 pandemic may also adversely affect the Company's financial performance and the ability to conduct business as in the past.

# NOTES TO FINANCIAL STATEMENTS

The Company expects the pandemic to result in a material increase in default activity, relative to the pre-pandemic environment, as borrowers fail to make timely payments on their mortgages, including as a result of entering mortgage forbearance programs that allow borrowers to defer mortgage payments, which may impact our eligible insurers' ability to remain compliant with the Private Mortgage Insurers Eligibility Requirements financial requirements. On March 18, 2020, the Federal Housing Finance Agency directed Fannie Mae and Freddie Mac (the "GSEs"), the primary purchasers of mortgages insured by the Company, to suspend foreclosures and evictions for at least 60 days and to provide payment forbearance to borrowers impacted by COVID-19. On March 27, 2020, the Coronavirus Aid, Relief, and Economic Security Act ("CARES Act") was enacted. The CARES Act suspends foreclosures and evictions for at least 60 days from March 18, 2020, on mortgages purchased or securitized by the GSEs. In addition, the CARES Act provides for payment forbearance for up to 360 days to borrowers experiencing a hardship during the COVID-19 emergency. Consistent with the CARES Act, the GSEs will provide a forbearance plan to any borrower who requests a forbearance with an attestation of the financial hardship caused by the COVID-19 emergency; and no additional documentation other than the borrower's attestation to a financial hardship caused by the COVID-19 emergency is required. It is unclear how many borrowers will obtain forbearance plans, the length of assistance borrowers will require, and whether borrowers will be able to resume their mortgage payments thereafter. Increases in unemployment as well as borrowers entering into forbearance plans will result in higher notices of delinquency which may have an adverse impact on our results or operations. In addition, as a result of COVID-19-related relief programs, the defaults related to the pandemic, if not cured, could remain in our defaulted loan inventory for a protracted period of time, potentially resulting in higher levels of claim severity for those loans that ultimately result in a claim.

**NOTE 22 Events Subsequent**

On November 2, 2020, the Company entered into an excess of loss reinsurance agreement with Bellemeade RE 2020-3 Ltd. Subsequent events have been considered through November 11, 2020 for these statutory financial statements which are to be issued on November 12, 2020.

**NOTE 23 Reinsurance**

No significant changes

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

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

Yes [ ] No [X]

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

A. Change in Incurred Losses and Loss Adjustment Expenses  
Incurred loss and loss adjustment expenses attributable to insured events of prior years increased by \$11.2 million and decreased by \$30.7 million for the nine months ended September 30, 2020 and 2019, respectively, as a result of re-estimation of unpaid losses and loss adjustment expenses. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

B. Information about Significant Changes in Methodologies and Assumptions  
Not Applicable

**NOTE 26 Intercompany Pooling Arrangements**

Not Applicable

**NOTE 27 Structured Settlements**

Not Applicable

**NOTE 28 Health Care Receivables**

Not Applicable

**NOTE 29 Participating Policies**

Not Applicable

**NOTE 30 Premium Deficiency Reserves**

No significant changes

**NOTE 31 High Deductibles**

Not Applicable

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

Not Applicable

**NOTE 33 Asbestos/Environmental Reserves**

Not Applicable

**NOTE 34 Subscriber Savings Accounts**

Not Applicable

**NOTE 35 Multiple Peril Crop Insurance**

Not Applicable

**NOTE 36 Financial Guaranty Insurance**

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

STATEMENT AS OF SEPTEMBER 30, 2020 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 are Arch Financial Holdings III Limited, Precision Marketing Holdings Pty Ltd, Precision Marketing Asia Pacific Pty Ltd, Precision Marketing Australia Pty Ltd, PT Precision Market Indonesia, and MPM Japan Limited. The name of Arch UK Holdiings Limited changed to Arch Intermediaries Group Limited.
- 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. ....

12/31/2015
- 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

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

GENERAL INTERROGATORIES

- 9.1

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

Yes [ X ] No [ ]
- 9.11

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

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

Yes [ ] No [ X ]
- 9.21

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

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

Yes [ ] No [ X ]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [ X ] No [ ]
- 10.2

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

\$ .....0

INVESTMENT

- 11.1

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

Yes [ ] No [ X ]
- 11.2

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

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

\$ .....0
13.

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

\$ .....0
- 14.1

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

Yes [ 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 .....	\$ .....34,349,033	\$ .....28,701,269
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) .....	\$ .....34,349,033	\$ .....28,701,269
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 SEPTEMBER 30, 2020 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 Investment Management Agreement (IMA) Filed
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	
129060 .....	Arch Investment Management, LLC .....	.....	SEC .....	DS.....

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.

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

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

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

Yes [ ] No [ X ]
- 3.1

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

Yes [ ] No [ X ]
- 3.2

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

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

Yes [ ] No [ X ]
- 4.2

If yes, complete the following schedule:

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

5.

Operating Percentages:
- 5.1

A&H loss percent .....

0.000 %
- 5.2

A&H cost containment percent .....

0.000 %
- 5.3

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

0.000 %
- 6.1

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

Yes [ ] No [ X ]
- 6.2

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

0
- 6.3

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

Yes [ ] No [ X ]
- 6.4

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

0
7.

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

Yes [ X ] No [ ]
- 7.1

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

Yes [ ] No [ ]

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

## SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

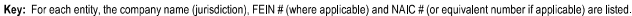
Current Year to Date - Allocated by States and Territories

			1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
				2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
States, etc.			(a)	To Date	To Date	To Date	To Date	To Date	To Date
1.	Alabama	AL	L	6,817,446	5,726,250	217,956	173,478	2,271,843	625,252
2.	Alaska	AK	L	2,772,525	2,393,875	616,472	338,068	943,259	970,814
3.	Arizona	AZ	L	16,529,400	17,143,643	165,793	115,317	7,393,769	2,367,732
4.	Arkansas	AR	L	3,594,676	3,085,425	4,626	217,728	1,206,255	277,172
5.	California	CA	L	44,495,636	39,460,759	792,099	207,345	30,576,278	6,038,497
6.	Colorado	CO	L	12,707,449	13,519,727	212,528	57,984	5,508,082	958,918
7.	Connecticut	CT	L	6,431,456	5,450,058	375,146	200,626	3,425,812	1,364,098
8.	Delaware	DE	L	1,950,021	1,789,777	0	122,445	715,911	112,879
9.	District of Columbia	DC	L	1,852,715	2,166,901	18,281	0	1,121,785	193,350
10.	Florida	FL	L	39,077,592	36,371,070	715,927	1,082,542	29,286,927	7,268,583
11.	Georgia	GA	L	25,829,058	19,686,854	240,770	403,957	14,242,690	2,411,833
12.	Hawaii	HI	L	1,786,493	1,552,046	0	0	1,969,100	402,861
13.	Idaho	ID	L	6,349,378	6,117,925	2,443	44,790	1,648,032	473,301
14.	Illinois	IL	L	20,758,248	17,333,367	667,211	252,252	10,887,700	2,942,655
15.	Indiana	IN	L	16,778,351	13,343,131	96,976	27,724	4,057,931	1,323,102
16.	Iowa	IA	L	8,113,970	6,832,382	140,009	256,616	1,358,277	888,217
17.	Kansas	KS	L	7,383,353	6,722,325	303,794	143,855	2,137,655	758,158
18.	Kentucky	KY	L	5,697,071	4,843,379	47,853	52,455	1,698,640	389,767
19.	Louisiana	LA	L	4,808,099	4,184,959	172,491	138,230	2,733,702	850,926
20.	Maine	ME	L	2,229,342	1,904,620	0	38,899	588,899	186,279
21.	Maryland	MD	L	16,413,542	16,289,142	260,713	202,172	9,540,624	1,986,086
22.	Massachusetts	MA	L	21,465,747	22,133,951	20,058	337,684	9,196,998	1,729,192
23.	Michigan	MI	L	19,076,032	15,850,784	763,213	191,252	8,596,209	2,537,291
24.	Minnesota	MN	L	21,490,409	17,886,534	557,586	211,407	7,613,437	1,260,716
25.	Mississippi	MS	L	1,737,799	1,460,244	16,557	83,170	609,206	228,697
26.	Missouri	MO	L	11,130,698	10,402,158	225,377	75,334	3,344,636	940,557
27.	Montana	MT	L	879,585	659,576	0	0	220,136	68,331
28.	Nebraska	NE	L	4,959,377	3,947,411	59,123	(12,137)	1,337,007	565,577
29.	Nevada	NV	L	4,525,115	4,077,807	13,241	207,120	4,239,050	728,389
30.	New Hampshire	NH	L	4,613,223	4,118,574	38,792	78,527	1,179,909	263,430
31.	New Jersey	NJ	L	15,464,371	14,898,478	544,399	96,869	11,648,095	1,963,101
32.	New Mexico	NM	L	3,217,588	2,874,948	131,302	144,677	916,397	352,650
33.	New York	NY	L	13,678,465	12,472,057	110,273	474,099	9,212,545	2,455,622
34.	North Carolina	NC	L	21,664,208	19,259,979	339,116	106,840	7,599,684	1,656,166
35.	North Dakota	ND	L	774,453	682,763	0	7,801	351,098	87,088
36.	Ohio	OH	L	17,002,385	14,732,606	574,319	600,603	5,733,567	2,156,461
37.	Oklahoma	OK	L	5,814,069	4,452,922	35,403	56,923	2,125,218	437,615
38.	Oregon	OR	L	10,502,014	11,130,147	436,273	146,817	4,530,522	1,353,474
39.	Pennsylvania	PA	L	14,205,411	12,891,250	239,745	185,330	5,535,873	1,770,687
40.	Rhode Island	RI	L	3,793,546	3,353,322	89,088	83,143	1,043,580	443,442
41.	South Carolina	SC	L	13,144,445	11,245,748	403	108,136	4,639,276	1,341,653
42.	South Dakota	SD	L	2,262,387	1,929,737	0	17,871	292,085	148,093
43.	Tennessee	TN	L	16,607,774	14,869,134	175,248	183,526	6,190,289	985,645
44.	Texas	TX	L	47,414,776	39,378,304	683,716	430,508	24,622,688	4,616,321
45.	Utah	UT	L	10,635,032	11,008,948	0	44,332	3,822,635	1,483,595
46.	Vermont	VT	L	1,696,703	1,483,199	0	35,829	548,986	163,644
47.	Virginia	VA	L	18,613,364	17,796,402	254,588	95,891	8,790,382	1,414,665
48.	Washington	WA	L	17,584,915	15,324,955	135,293	148,274	7,535,620	1,136,967
49.	West Virginia	WV	L	860,319	673,234	113,427	85,017	235,898	152,308
50.	Wisconsin	WI	L	20,719,536	18,512,629	444,395	414,098	3,913,077	1,904,481
51.	Wyoming	WY	L	779,425	579,888	0	40,093	317,501	53,269
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	47,150	38,904	0	0	60,677	95,380
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		598,736,142	536,044,208	11,052,023	8,755,517	279,315,452	67,284,987
DETAILS OF WRITE-INS									
58001.		XXX							
58002.		XXX							
58003.		XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

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

## 11



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

The organizational chart illustrates the corporate structure of Arch Insurance Group Limited and its various subsidiaries. At the top level, Arch Insurance Group Limited (UK) is the parent company. It has several direct subsidiaries, including Arch Underwriting Agency Ltd (UK), Arch Underwriting Agency Ltd (UK), Arch Underwriting Agency Ltd (UK), and Arch Underwriting Agency Ltd (UK). Below these, there are numerous other subsidiaries, such as Arch Insurance Group Limited (UK), Arch Insurance Group Limited (UK), Arch Insurance Group Limited (UK), and Arch Insurance Group Limited (UK). The chart also shows the ownership percentages of these subsidiaries, ranging from 100% to 100.00%.

```
graph TD
    A[Arch Insurance Group Limited  
United Kingdom  
100.00%] --> B[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
    A --> C[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
    A --> D[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
    A --> E[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
    A --> F[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
    A --> G[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
    A --> H[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
    A --> I[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
    A --> J[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
    A --> K[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
    A --> L[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
    A --> M[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
    A --> N[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
    A --> O[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
    A --> P[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
    A --> Q[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
    A --> R[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
    A --> S[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
    A --> T[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
    A --> U[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
    A --> V[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
    A --> W[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
    A --> X[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
    A --> Y[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
    A --> Z[Arch Underwriting Agency Ltd  
United Kingdom  
100.00%]
```

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.

**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, 2019; such figures are updated on an annual basis in line with normal practices

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
			98-0374481		947484	NASDAQ	Arch Capital Group Ltd.	.BMU	UIP	N/A	N/A	0.000	N/A	.N	1
			02-0576800				Arch Capital Services Inc.	.DE	NIA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
			98-0602504				Arch Investment Management Ltd.	.BMU	NIA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
			98-0493884				Arch Reinsurance Ltd.	.BMU	.IA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
			98-1031826				Arch Global Services (Philippines) Inc.	.PHL	NIA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
							Arch Global Services (Cyprus) Ltd	.CYP	NIA	Arch Global Services Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
							Arch Global Services Holdings Ltd.	.BMU	NIA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
			98-1244615				Arch Underwriters Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
			98-0705201				Arch Underwriting at Lloyd's Ltd	.GBR	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
							Axiom Underwriting Agency Limited	.GBR	NIA	Arch Underwriting at Lloyd's Ltd	Ownership	100.000	Arch Capital Group Ltd.	.N	
							Idlemear Holdings Limited	.GBR	NIA	Axiom Underwriting Agency Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
							Thomas Underwriting Agency Limited	.GBR	NIA	Idlemear Holdings Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
							Salt Insurance Services Limited	.GBR	NIA	Thomas Underwriting Agency Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
							Arch Underwriting Agency (Australia) Pty. Ltd.	.AUS	NIA	Arch Underwriting at Lloyd's Ltd	Ownership	100.000	Arch Capital Group Ltd.	.N	
			98-0399846				Arch Capital Holdings Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
			98-0616488				Arch Financial Holdings Europe I Limited	.IRL	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
			98-0585481				Arch Re Underwriting ApS	.DNK	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
			98-0652764				Arch Syndicate Investments Ltd	.GBR	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
							Gulf Re Holdings Limited		NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
							Gulf Reinsurance Limited		.IA	Gulf Re Holdings Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
			98-0705596				Arch Investment Holdings I Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
			98-0705598				Arch Investment Holdings II Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
			99-1244244				Arch Investment Holdings III Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
			98-0705593				Arch Investment Holdings IV Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
							Watford Holdings Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	13.000	Arch Capital Group Ltd.	.N	2
							Watford Re Ltd.	.BMU	.IA	Watford Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
							Watford Holdings (UK) Limited	.GBR	NIA	Watford Re Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
							Watford Holdings (U.S.) Inc.	.DE	NIA	Watford Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
							Watford Insurance Company Europe Limited	.GIB	.IA	Watford Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
							Watford Services Inc.	.DE	NIA	Watford Holdings (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
			99-1245248				Arch Reinsurance Ltd. Escritorio De Representacao Ltda.	.BRA	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
							Arch Underwriting at Lloyd's (Australia) Pty Ltd.	.AUS	NIA	Arch Underwriting at Lloyd's Ltd	Ownership	100.000	Arch Capital Group Ltd.	.N	
			98-1006574				Arch Financial Holdings Europe II Limited	.IRL	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
			98-0616491				Arch Financial Holdings Europe III Limited	.IRL	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
			98-1243751				Arch LMI Pty Ltd	.AUS	NIA	Arch Financial Holdings Australia Pty Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
			98-1244422							Arch Financial Holdings Europe III Limited					
			98-1305287				Arch Financial Holdings Australia Pty Ltd	.AUS	NIA		Ownership	100.000	Arch Capital Group Ltd.	.N	
										Arch Financial Holdings Europe III Limited					
			47-3497583				Arch Mortgage Risk Transfer Holdings Inc.	.DE	NIA		Ownership	100.000	Arch Capital Group Ltd.	.N	
			47-4121100				Arch Mortgage Risk Transfer PCC Inc.	.DC	.IA	Arch Mortgage Risk Transfer Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
			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	
			98-0616493				Arch Financial Holdings B.V.	.MLD	NIA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
							Arch Insurance (EU) Designated Activity Company	.IRL	.IA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
			98-1024362				Arch Underwriters Europe Limited	.IRL	NIA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
			98-1243732				Arch Reinsurance Europe Underwriting Designated Activity Company	.IRL	.IA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
			98-0611448				Arch Capital Group (U.S.) Inc.	.DE	NIA	Arch Financial Holdings Europe I Limited	Ownership	90.000	Arch Capital Group Ltd.	.N	
			06-1424716							Arch Reinsurance Europe Underwriting Designated Activity Company	Ownership	10.000	Arch Capital Group Ltd.	.N	
			06-1424716				Arch Capital Group (U.S.) Inc.	.DE	NIA	Designated Activity Company	Ownership	10.000	Arch Capital Group Ltd.	.N	
			98-0389546				Arch Risk Transfer Services Ltd.	.BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
			98-1244441				Alwyn Insurance Company Limited	.GIB	.IA	Arch Financial Holdings B.V.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
			98-0413940				Arch Insurance (UK) Limited	.GBR	.IA	Arch Reinsurance Europe Underwriting	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
1279	Arch Capital Group (U.S.) Inc.	10348	06-1430254				Arch Reinsurance Company	.DE	.IA	Designated Activity Company	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
			47-5374395				Arch Underwriters Inc.	.DE	.NIA	Arch Capital Group (U.S.) Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
			98-0389551				Alternative Re Holdings Limited	.BMU	.NIA	Arch Reinsurance Company	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
			98-0704518				Arch Europe Insurance Services Ltd	.GBR	.NIA	Arch Risk Transfer Services Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
			65-1302027				Arch Re Facultative Underwriters Inc.	.DE	.NIA	Arch Insurance (UK) Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
			43-0971887				Arch Insurance Group Inc.	.DE	.NIA	Arch Reinsurance Company	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
			22-3501803				Capital Protection Insurance Services, LLC	.DE	.NIA	Arch Capital Group (U.S.) Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
			98-0625844				Alternative Re Limited	.BMU	.IA	Arch Reinsurance Company	Ownership.....	49.000	Arch Capital Group Ltd.	..N	
			27-0800002				Arch Underwriting Agency LLC	.DE	.NIA	Alternative Re Holdings Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
			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 Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
			43-1053031				First American Service Corporation	.MO	.NIA	Arch Reinsurance Company	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
			27-1013974				Construction Risk Underwriters, LLC	.MN	.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 Underwriting Agency LLC	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 Excess & Surplus Insurance Company	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
			45-5366880				Arch Insurance Solutions Inc.	.DE	.NIA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
			98-1089562				Arch Insurance Canada Ltd.	.CAN	.IA	Arch Insurance Company	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
			46-1950584				Arch U.S. MI Holdings Inc.	.DE	.NIA	Arch Insurance Group Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
			46-1950584				Arch Capital Finance LLC	.DE	.NIA	Arch Capital Group (U.S.) Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
			46-1950257				Arch U.S. MI Services Inc.	.DE	.NIA	Arch U.S. MI Holdings Inc.	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 Mortgage Insurance Company	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	
							Arch Investment Holdings (Cyprus) Ltd	.CYP	.NIA	Arch U.S. MI Holdings Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
							Arch Investment Property Holdings Ltd.	.BMU	.NIA	Arch Investment Property Holdings Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
							Arch Investment Property Holdings Ltd.	.BMU	.NIA	Arch Investment Property Holdings Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
			98-1341235				Arch Capital Finance (Ireland) Limited	.IRL	.NIA	AFP Capital Management Limited	Ownership.....	5.940	Arch Capital Group Ltd.	..N	
							Benely Properties Limited	.CYP	.NIA	Arch Financial Holdings	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
							Arcozil Properties Limited	.CYP	.NIA	Europe II Limited	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
							Varony Properties Limited	.CYP	.NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
							Galozy Properties Limited	.CYP	.NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
							Primantela Properties Limited	.CYP	.NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
							Coramono Properties Limited	.CYP	.NIA	Arch Investment Holdings (Cyprus) Ltd	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
			56-1273575				United Guaranty Services, Inc.	.NC	.NIA	Arch Investment Holdings (Cyprus) Ltd	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	
1279	Arch Capital Group (U.S.) Inc.	40525	56-1307714				United Guaranty Credit Insurance Company	.NC	.IA	Arch U.S. MI Holdings Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
1279	Arch Capital Group (U.S.) Inc.	16659	56-0989041				United Guaranty Commercial 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.	13694	27-0550064				Arch Structured Mortgage Insurance Company	.FRA	.NIA	Arch U.S. MI Holdings Inc.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	
							Prévalois SAS	.FRA	.NIA	Arch Financial Holdings Europe II Limited	Ownership.....	50.000	Arch Capital Group Ltd.	..N	
							Emerging Beachfront Land Club Investment L.P.	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership.....	40.000	Arch Capital Group Ltd.	..N	3
							CEMOF-A Co-Investment Partners, L.P.	.CYM	.OTH	Arch Investment Holdings II Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	3
							Special Credit Opportunities (Parallel) II, L.P. - Series A	.CYM	.OTH	Arch Investment Holdings I Ltd.	Ownership.....	100.000	Arch Capital Group Ltd.	..N	3

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
							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
							Carlyle Asia Structured Credit Opportunities Fund-A, L.P.	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership	99.000	Arch Capital Group Ltd.	.N	.3
							Fortress MSR Opportunities Fund I B L.P.	.CYM	.OTH	Arch Capital Holdings Ltd.	Ownership	12.330	Arch Capital Group Ltd.	.N	.3
							ADM Galleus Fund II Limited	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership	47.000	Arch Capital Group Ltd.	.N	.3
							Convex Asia Fund Ltd.	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership	65.340	Arch Capital Group Ltd.	.N	.3
							Melody Capital Partners Offshore Credit Fund, L.P.	.CYM	.OTH	Arch Investment Holdings III Ltd.	Ownership	24.590	Arch Capital Group Ltd.	.N	.3
							Castle Creek Capital Partners V, L.P.	.DE	.OTH	Arch Reinsurance Ltd.	Ownership	24.560	Arch Capital Group Ltd.	.N	.3
							HPS Principal Strategies - Real Estate Capital Solutions Offshore, L.P.	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership	21.170	Arch Capital Group Ltd.	.N	.3
							Pinebridge Structured Capital Partners Offshore II-A, L.P.	.CYM	.OTH	Arch Capital Holdings Ltd.	Ownership	99.340	Arch Capital Group Ltd.	.N	.3
			45-1541916				Monarch Capital Partners Offshore III LP	.DE	.OTH	Arch Reinsurance Ltd.	Ownership	16.440	Arch Capital Group Ltd.	.N	.3
							Star America Infrastructure Fund, LP	.DE	.OTH	Arch Specialty Insurance Company	Ownership	4.000	Arch Capital Group Ltd.	.N	.3
							China Car Parks Investment Fund L.P.	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership	14.690	Arch Capital Group Ltd.	.N	.3
							Carlyle Energy Mezzanine Opportunities Fund II-A, L.P.	.CYM	.OTH	Arch Investment Holdings II Ltd.	Ownership	99.000	Arch Capital Group Ltd.	.N	.3
							Templeton Strategic Emerging Markets Fund IV Asia (Cayman), L.P.	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	.3
							Carlyle Energy Mezzanine Opportunities Fund-A, L.P.	.CYM	.OTH	Arch Investment Holdings II Ltd.	Ownership	99.750	Arch Capital Group Ltd.	.N	.3
							CEMOF-A Investors I, LP	.CYM	.OTH	Arch Investment Holdings II Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	.3
							CEMOF-A Investors II, LP	.DE	.OTH	Arch Investment Holdings II Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	.3
							CEMOF-A AIV Co-Investors, LP	.CYM	.OTH	Arch Investment Holdings II Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	.3
							CEMOF II-A Offshore Investors, L.P.	.CYM	.OTH	Arch Investment Holdings II Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	.3
							Oaktree Loan Fund 2x (Cayman) Ltd.	.CYM	.OTH	Arch Reinsurance Ltd.	Ownership	10.270	Arch Capital Group Ltd.	.N	.3
							Pinebridge Structured Capital Partners Offshore III-A, L.P.	.CYM	.OTH	Arch Capital Holdings Ltd.	Ownership	99.000	Arch Capital Group Ltd.	.N	.3
							BlackRock Asia Property Fund IV S.A SICAV-SIF	.LUX	.OTH	Arch Reinsurance Ltd.	Ownership	23.080	Arch Capital Group Ltd.	.N	.3
							Europe Property Fund IV Feeder S.A SICAV-SIF	.LUX	.OTH	Arch Reinsurance Ltd.	Ownership	13.000	Arch Capital Group Ltd.	.N	.3
							Premia Holdings Ltd.	.BMU	.NIA	Arch Reinsurance Ltd.	Ownership	23.210	Arch Capital Group Ltd.	.N	.4
							Premia Reinsurance Ltd.	.BMU	.IA	Premia Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
							Premia LV1 Ltd.	.BMU	.NIA	Premia Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
							Premia Holdings Inc.	.DE	.NIA	Premia Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
							Premia Solutions Inc.	.DE	.NIA	Premia Holdings Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
			32-0539299				Arch Mortgage Funding, Inc.	.DE	.NIA	Arch Capital Group (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
			98-1490970				Arch Intermediaries Group Limited	.GBR	.NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
							Blue Sky Partners Limited	.GBR	.NIA	Arch Intermediaries Group Limited	Ownership	98.030	Arch Capital Group Ltd.	.N	
							Archipelago Risk Services Limited	.GBR	.NIA	Blue Sky Partners Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
							Lake Shore IC, Inc.	.DC	.IA	Arch Mortgage Risk Transfer PCC Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
			16-1364134				McNeil & Company, Inc.	.NY	.IA	Arch Insurance Company	Ownership	100.000	Arch Capital Group Ltd.	.N	
							Obelisk Underwriting Limited	.GBR	.NIA	Arch Intermediaries Group Limited	Ownership	100.000	Arch Capital Group Ltd.	.N	
			83-4516586				First Shield Service Corporation	.MO	.NIA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
			38-4119847				First Shield Service Corporation of Florida	.MO	.NIA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
			61-1932852				First Shield Consumer Service Corporation	.MO	.NIA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
							First Shield Consumer Service Corporation of Florida	.MO	.NIA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
			37-1944730				Arch Credit Risk Services (Bermuda) Ltd.	.BMU	.NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	.N	
			47-5537185				Ventus Risk Management, Inc.	.DE	.NIA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	
1279	Arch Capital Group (U.S.) Inc.	71455	37-0857191				Arch Life Insurance Company of America	.KS	.NIA	Arch Capital Group (U.S.) Inc.	Ownership	100.000	Arch Capital Group Ltd.	.N	

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
			84-3725636				Penflex Actuarial Services LLC	..NY	..NIA	McNeil & Company, Inc.	Ownership	100.000	Arch Capital Group Ltd.	..N	
							Barbican Group Holdings Limited	..GGY	..NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	..N	
							Clare Management Company Limited	..GGY	..NIA	Barbican Group Holdings Limited	Ownership	100.000	Arch Capital Group Ltd.	..N	
							Barbican Reinsurance Company Limited	..GGY	..IA	Barbican Group Holdings Limited	Ownership	100.000	Arch Capital Group Ltd.	..N	
							Barbican Specialty Reinsurance Company Limited	..GGY	..IA	Barbican Group Holdings Limited	Ownership	100.000	Arch Capital Group Ltd.	..N	
							Barbican Holdings (UK) Limited	..GBR	..NIA	Barbican Reinsurance Company Limited	Ownership	100.000	Arch Capital Group Ltd.	..N	
			82-1882589				Barbican Holdings (US) Inc.	..DE	..NIA	Barbican Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	..N	
			82-2146345				Barbican E&S Insurance Managers Inc.	..DE	..IA	Barbican Holdings (US) Inc.	Ownership	100.000	Arch Capital Group Ltd.	..N	
			82-2133181				Barbican Management Services (US) Inc.	..DE	..NIA	Barbican Holdings (US) Inc.	Ownership	100.000	Arch Capital Group Ltd.	..N	
							Barbican Corporate Member Limited	..GBR	..NIA	Barbican Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	..N	
							Arch Managing Agency Limited	..GBR	..NIA	Barbican Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	..N	
							Barbican Underwriting Limited	..GBR	..NIA	Barbican Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	..N	
							Barbican Management Services (Bermuda) Limited	..BMU	..NIA	Barbican Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	..N	
							Castel Underwriting Agencies Limited	..GBR	..NIA	Barbican Holdings (UK) Limited	Ownership	85.000	Arch Capital Group Ltd.	..N	
							Castel Underwriting Europe BV	..NLD	..NIA	Castel Underwriting Agencies Limited	Ownership	100.000	Arch Capital Group Ltd.	..N	
							Seacurus Limited	..GBR	..NIA	Barbican Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	..N	
			98-1547024				Nostrum Care	..FRA	..NIA	Arch Financial Holdings Europe II Limited	Ownership	75.000	Arch Capital Group Ltd.	..N	
							Barbican Intermediaries Group Limited	..GBR	..NIA	Barbican Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	..N	
			98-1544594				Barbican Capital Holdings Limited	..GBR	..NIA	Barbican Holdings (UK) Limited	Ownership	100.000	Arch Capital Group Ltd.	..N	
							Arch Financial Holdings Europe IV Limited	..IRL	..NIA	Arch Financial Holdings Europe II Limited	Ownership	100.000	Arch Capital Group Ltd.	..N	
							Arch Investments II LLC	..DE	..NIA	Arch Capital Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	..N	
										Arch Financial Holdings Europe III Limited					
							Precision Marketing Holdings Pty Ltd	..AUS	..NIA		Ownership	75.000	Arch Capital Group Ltd.	..N	
							Precision Marketing Asia Pacific Pty Ltd	..AUS	..NIA	Precision Marketing Holdings Pty Ltd	Ownership	100.000	Arch Capital Group Ltd.	..N	
							Precision Marketing Australia Pty Ltd	..AUS	..NIA	Precision Marketing Holdings Pty Ltd	Ownership	100.000	Arch Capital Group Ltd.	..N	
							PT Precision Marketing Indonesia	..IDN	..NIA	Precision Marketing Holdings Pty Ltd	Ownership	99.000	Arch Capital Group Ltd.	..N	
							PT Precision Marketing Indonesia	..IDN	..NIA	Precision Marketing Asia Pacific Pty Ltd	Ownership	1.000	Arch Capital Group Ltd.	..N	
							MPM Japan Limited	..JPN	..NIA	Precision Marketing Holdings Pty Ltd	Ownership	100.000	Arch Capital Group Ltd.	..N	
1279	Arch Capital Group (U.S.) Inc.		26-3015410				Out of Towne, LLC	..VA	..IA	Arch Insurance Group Inc.	Ownership	100.000	Arch Capital Group Ltd.	..N	

Asterisk	Explanation
1	The Vanguard Group, Inc. owns 9% 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.

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 .....	618,334,491	221,591,609	35.8	3.4
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 .....	618,334,491	221,591,609	35.8	3.4
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 .....	201,359,388	598,736,142	536,044,208
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 .....	201,359,388	598,736,142	536,044,208
DETAILS OF WRITE-INS				
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2020 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)	2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2020 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. 2017 + Prior .....	42,478	374	42,852	11,395	168	11,563	35,336	127	2,143	37,606	4,253	2,064	6,317	
2. 2018 .....	29,115	308	29,423	7,418	272	7,690	19,115	181	1,434	20,730	(2,582)	1,579	(1,003)	
3. Subtotals 2018 + Prior .....	71,593	682	72,275	18,813	440	19,253	54,451	308	3,577	58,336	1,671	3,643	5,314	
4. 2019 .....	32,786	8,522	41,308	5,208	424	5,632	33,244	5,422	2,930	41,596	5,666	254	5,920	
5. Subtotals 2019 + Prior .....	104,379	9,204	113,583	24,021	864	24,885	87,695	5,730	6,507	99,932	7,337	3,897	11,234	
6. 2020 .....	XXX	XXX	XXX	XXX	128	128	XXX	94,968	16,625	111,593	XXX	XXX	XXX	
7. Totals .....	104,379	9,204	113,583	24,021	992	25,013	87,695	100,698	23,132	211,525	7,337	3,897	11,234	
8. Prior Year-End Surplus As Regards Policyholders	198,717											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. 7.0	2. 42.3	3. 9.9
													Col. 13, Line 7 As a % of Col. 1 Line 8	
4. 5.7														

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. 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]	 4 0 2 6 6 2 0 2 0 4 9 0 0 0 0 0 3
2. Supplement A to Schedule T [Document Identifier 455]	 4 0 2 6 6 2 0 2 0 4 5 5 0 0 0 0 3
3. Medicare Part D Coverage Supplement [Document Identifier 365]	 4 0 2 6 6 2 0 2 0 3 6 5 0 0 0 0 3
4. Director and Officer Supplement [Document Identifier 505]	 4 0 2 6 6 2 0 2 0 5 0 5 0 0 0 0 3

**NONE**

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	1,415,975	1,028,850
2.2 Additional investment made after acquisition .....	(46,644)	5,434
3. Current year change in encumbrances .....	0	0
4. Total gain (loss) on disposals .....	(157,161)	(71,592)
5. Deduct amounts received on disposals .....	1,037,495	962,692
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) .....	174,675	0
10. Deduct total nonadmitted amounts .....	0	0
11. Statement value at end of current period (Line 9 minus Line 10) .....	174,675	0

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 .....	1,844,643,371	1,820,067,196
2. Cost of bonds and stocks acquired .....	2,065,628,614	1,543,519,798
3. Accrual of discount .....	232,113	1,314,347
4. Unrealized valuation increase (decrease) .....	(5,952,200)	(12,907,358)
5. Total gain (loss) on disposals .....	48,189,802	6,503,144
6. Deduct consideration for bonds and stocks disposed of .....	2,011,589,684	1,508,354,803
7. Deduct amortization of premium .....	3,676,063	5,634,650
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	380,339	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	788,421	135,697
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	1,937,884,035	1,844,643,371
12. Deduct total nonadmitted amounts .....	28,701,269	34,349,033
13. Statement value at end of current period (Line 11 minus Line 12) .....	1,909,182,766	1,810,294,338

STATEMENT AS OF SEPTEMBER 30, 2020 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) .....	1,376,737,680	400,998,364	391,859,765	(12,933,295)	1,341,168,535	1,376,737,680	1,372,942,984	1,370,091,891
2. NAIC 2 (a) .....	343,760,580	119,856,135	80,955,190	11,430,501	349,245,683	343,760,580	394,092,026	328,660,514
3. NAIC 3 (a) .....	102,149,832	19,892,028	24,367,312	2,761,596	79,059,930	102,149,832	100,436,144	69,119,655
4. NAIC 4 (a) .....	51,444,176	17,402,753	22,807,346	(1,879,792)	40,618,743	51,444,176	44,159,791	42,833,051
5. NAIC 5 (a) .....	582,000	0	359,775	560,775	1,245,240	582,000	783,000	0
6. NAIC 6 (a) .....	999,990	0	1,000,000	10	1,000,000	999,990	0	1,000,000
7. Total Bonds	1,875,674,258	558,149,281	521,349,388	(60,205)	1,812,338,131	1,875,674,258	1,912,413,945	1,811,705,112
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	1,875,674,258	558,149,281	521,349,388	(60,205)	1,812,338,131	1,875,674,258	1,912,413,945	1,811,705,112

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$ .....0 ; NAIC 2 \$ .....931,124 ; NAIC 3 \$ .....1,630,213 NAIC 4 \$ .....679,843 ; 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	3,241,179	xxx	3,240,107	13,294	14,983

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 .....	1,410,774	3,573,751
2. Cost of short-term investments acquired .....	5,225,718	1,416,221
3. Accrual of discount .....	29,902	0
4. Unrealized valuation increase (decrease) .....	0	17,479
5. Total gain (loss) on disposals .....	0	(1,513)
6. Deduct consideration received on disposals .....	3,405,000	3,575,000
7. Deduct amortization of premium .....	20,215	20,164
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) .....	3,241,179	1,410,774
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,241,179	1,410,774

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 .....	8,291,385	40,935,819
2. Cost of cash equivalents acquired .....	1,108,340,128	1,010,491,977
3. Accrual of discount .....	0	27,433
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	0
6. Deduct consideration received on disposals .....	1,036,638,071	1,043,163,844
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) .....	79,993,441	8,291,385
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	79,993,441	8,291,385

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

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

STATEMENT AS OF SEPTEMBER 30, 2020 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 and Administrative Symbol
912828-ZK-9	UNITED STATES TREASURY		.07/06/2020	Various		47,035,350	47,000,000	22,750	1
912828-ZQ-6	UNITED STATES TREASURY		.08/12/2020	JP MORGAN SECURITIES LLC		2,987,813	3,000,000	4,637	1
912828-ZU-7	UNITED STATES TREASURY		.07/06/2020	BANC OF AMERICA/FIXED INCOME		4,457,648	4,450,000	699	1
912828-ZW-3	UNITED STATES TREASURY		.07/23/2020	Various		13,779,512	13,800,000	2,022	1
912828-ZX-1	UNITED STATES TREASURY		.07/17/2020	BNP Paribas		19,990,625	20,000,000	1,359	1
912828-ZY-9	UNITED STATES TREASURY		.08/05/2020	Various		26,682,911	26,720,000	566	1
91282C-AC-5	UNITED STATES TREASURY		.08/05/2020	HSBC SECURITIES		20,003,906	20,000,000	408	1
91282C-AE-1	UNITED STATES TREASURY		.08/17/2020	BANC OF AMERICA/FIXED INCOME		7,640,400	7,680,000	522	1
91282C-AF-8	UNITED STATES TREASURY		.09/09/2020	Various		9,768,019	9,780,000	864	1
91282C-AG-6	UNITED STATES TREASURY		.09/16/2020	Various		12,445,815	12,449,000	625	1
91282C-AJ-0	UNITED STATES TREASURY		.09/18/2020	Various		13,589,922	13,605,000	1,623	1
0599999. Subtotal - Bonds - U.S. Governments						178,381,921	178,484,000	36,073	XXX
116475-22-6	BROWNSVILLE TEX UTIL SYS REV		.07/30/2020	CITIGROUP GLOBAL MARKETS INC.		500,000	500,000	0	1FE
155498-JW-9	CENTRAL TEX REGL MOBILITY AUTH REV		.08/26/2020	MORGAN STANLEY CO		1,000,000	1,000,000	0	2FE
542691-DN-7	LONG IS PWIR AUTH N Y ELEC SYS REV		.08/06/2020	GOLDMAN		900,000	900,000	0	1FE
73358W-AV-3	PORT AUTH N Y & N J		.07/02/2020	CITIGROUP GLOBAL MARKETS INC.		900,000	900,000	0	1FE
95236P-FY-1	WEST COVINA CALIF PUB FING AUTH LEASE RE		.07/24/2020	HILLTOP SECURITIES INC		300,000	300,000	0	1FE
95236P-FZ-8	WEST COVINA CALIF PUB FING AUTH LEASE RE		.07/24/2020	HILLTOP SECURITIES INC		335,000	335,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						3,935,000	3,935,000	0	XXX
00130H-BX-2	AES CORP		.09/03/2020	Various		467,992	444,000	4,863	3FE
00164V-AD-5	AMC NETWORKS INC		.09/22/2020	Various		382,751	376,000	7,751	3FE
00206R-KG-6	AT&T INC		.07/27/2020	MORGAN STANLEY CO		8,965,689	8,977,000	0	2FE
00488L-AC-7	ACRISURE LLC		.09/24/2020	Various		164,173	156,000	2,836	4FE
00688J-AB-3	ADIENT US LLC		.09/24/2020	BARCLAYS CAPITAL INC		98,663	90,000	3,488	4FE
00901A-AE-7	AIMCO 10 C - CDO	C	.08/06/2020	CREDIT SUISSE SECURITIES (USA)		1,232,813	1,250,000	1,786	1FE
00914A-AH-5	AIR LEASE CORP		.07/21/2020	Various		1,517,950	1,500,000	2,953	2FE
00914A-AJ-1	AIR LEASE CORP		.08/10/2020	WELLS FARGO SECURITIES LLC		989,720	1,000,000	0	2FE
013092-AA-9	ALBERTSONS COMPANIES INC		.08/24/2020	Jefferies		987,819	880,000	28,103	4FE
013092-AF-8	ALBERTSONS COMPANIES INC		.08/11/2020	BANC OF AMERICA/FIXED INCOME		700,000	700,000	0	3FE
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES INC		.08/04/2020	Various		1,242,064	1,233,000	18	2FE
019736-AD-9	ALLISON TRANSMISSION INC		.08/11/2020	Various		359,030	353,000	6,218	3FE
02005N-BF-6	ALLY FINANCIAL INC		.07/20/2020	Various		69,119	63,000	624	3FE
02079K-AD-9	ALPHABET INC		.08/03/2020	GOLDMAN		6,980,820	7,000,000	0	1FE
024747-AE-7	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		.07/16/2020	BARCLAYS CAPITAL INC		83,700	80,000	849	4FE
030981-AH-7	AMERIGAS PARTNERS LP		.07/20/2020	BAIRD, ROBERT W., & COMPANY IN		127,800	120,000	1,163	3FE
05352A-AA-8	AVANTOR INC		.09/22/2020	Various		388,225	370,000	8,755	3FE
05453G-AA-3	AXALTA COATING SYSTEMS LLC		.09/18/2020	Various		519,737	505,000	10,370	4FE
05508R-AE-6	B&G FOODS INC		.09/15/2020	Various		196,758	189,000	3,637	4FE
05530Q-AN-0	BAT INTERNATIONAL FINANCE PLC	C	.09/22/2020	GOLDMAN		10,000,000	10,000,000	0	2FE
05608Q-AA-5	BY CROWN PARENT LLC		.07/23/2020	GOLDMAN		270,000	270,000	0	4FE
06051G-JF-7	BANK OF AMERICA CORP		.07/20/2020	BANC OF AMERICA/FIXED INCOME		4,000,000	4,000,000	0	1FE
09261L-AA-6	BLACKSTONE / GSO SECURED LENDING FUND		.07/08/2020	Citigroup (SSB)		4,480,695	4,500,000	0	2FE
097023-CT-0	BOEING CO		.08/31/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		547,820	500,000	7,990	2FE
103186-AB-8	BOXER PARENT COMPANY INC		.08/20/2020	CREDIT SUISSE SECURITIES (USA)		665,431	610,000	8,933	4FE
118230-AN-1	BUCKEYE PARTNERS LP		.09/11/2020	Jefferies		287,825	290,000	5,256	3FE
1248EP-BG-7	CCO HOLDINGS LLC		.07/14/2020	Various		51,625	50,000	560	3FE
1248EP-BM-4	CCO HOLDINGS LLC		.07/15/2020	GOLDMAN		123,458	118,000	2,865	3FE
1248EP-BR-3	CCO HOLDINGS LLC		.08/04/2020	BANC OF AMERICA/FIXED INCOME		546,906	520,000	7,114	3FE
125581-GR-3	CIT GROUP INC		.09/09/2020	Various		772,088	735,000	8,098	3FE
125581-HA-9	CIT GROUP INC		.08/03/2020	MORGAN STANLEY CO		340,850	340,000	1,707	3FE
126307-AU-1	CSC HOLDINGS LLC		.08/04/2020	Various		888,630	845,000	10,417	3FE
126650-DM-9	CVS HEALTH CORP		.08/12/2020	Various		3,319,015	3,325,000	0	2FE
12686C-BB-4	CABLEVISION SYSTEMS CORP		.09/10/2020	Various		211,365	198,000	5,680	4FE
15135B-AL-5	CENTENE CORP		.07/28/2020	BARCLAYS CAPITAL INC		573,375	550,000	9,516	3FE
15137T-AA-8	CENTENE CORP		.09/25/2020	Various		304,621	290,000	5,086	3FE
153627-AL-0	CENTRAL GARDEN & PET CO		.08/19/2020	Various		349,422	340,000	4,665	4FE
156700-AX-4	CENTURYLINK INC		.09/09/2020	Citigroup (SSB)		399,708	360,000	6,750	4FE
15723R-AA-2	COLFAX CORP		.08/11/2020	WELLS FARGO SECURITIES LLC		62,850	60,000	1,780	3FE
166756-AL-0	CHEVRON USA INC		.08/10/2020	BARCLAYS CAPITAL INC		6,500,000	6,500,000	0	1FE
172967-KU-4	CITIGROUP INC		.09/02/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		581,600	500,000	2,234	2FE
172967-LD-1	CITIGROUP INC		.07/06/2020	BANC OF AMERICA/FIXED INCOME		5,096,565	4,500,000	86,486	1FE

STATEMENT AS OF SEPTEMBER 30, 2020 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 and Administrative Symbol
191216-DD-9	COCA-COLA CO		.09/14/2020	Citigroup (SSB)		9,992,100	10,000,000	.0	1FE
20605P-AM-3	CONCHO RESOURCES INC		.08/10/2020	BANC OF AMERICA/FIXED INCOME		181,565	182,000	.0	2FE
221644-AA-5	COTT HOLDINGS INC		.07/29/2020	WELLS FARGO SECURITIES LLC		606,938	585,000	10,643	4FE
22282E-AF-9	COVANTA HOLDING CORP		.07/08/2020	WELLS FARGO SECURITIES LLC		88,740	87,000	1,832	4FE
22282E-AG-7	COVANTA HOLDING CORP		.08/27/2020	Various		1,011,300	965,000	8,098	4FE
23283P-AT-1	CYRUSONE FINANCE CORP		.09/15/2020	JP MORGAN SECURITIES LLC		688,601	697,000	.0	2FE
233331-BG-1	DTE ENERGY CO		.08/03/2020	Citigroup (SSB)		3,495,765	3,500,000	.0	2FE
235822-AB-9	DANA FINANCING LUXEMBOURG SARL	C	.07/27/2020	JP MORGAN SECURITIES LLC		135,525	130,000	2,159	3FE
235825-AE-6	DANA INC		.09/18/2020	SUNTRUST ROBINSON HUMPHREY INC		302,744	295,000	4,153	3FE
24703D-BA-8	DELL INTERNATIONAL LLC		.09/02/2020	BANC OF AMERICA/FIXED INCOME		580,890	500,000	11,263	2FE
251526-CC-1	DEUTSCHE BANK AG (NEW YORK BRANCH)		.09/10/2020	DEUTSCHE BANK SECURITIES, INC.		1,452,000	1,452,000	.0	2FE
25272K-AW-3	DELL INTERNATIONAL LLC		.09/22/2020	US Bank		199,392	192,000	3,762	3FE
253657-AA-8	DIEBOLD NIXDORF INC		.09/25/2020	JP MORGAN SECURITIES LLC		330,996	310,000	5,076	4FE
25525P-AA-5	DIVERSIFIED HEALTHCARE TRUST		.08/19/2020	CITIBANK, NA		99,572	90,000	1,926	3FE
278300-AA-6	EATON 201 A - CDO	C	.07/29/2020	WELLS FARGO ADVISORS LLC		5,000,000	5,000,000	.0	1FE
29364G-AM-5	ENTERGY CORP		.08/24/2020	MORGAN STANLEY & CO. LLC		6,972,420	7,000,000	.0	2FE
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC		.07/31/2020	Various		913,436	850,000	323	2FE
30212P-AZ-8	EXPEDIA GROUP INC		.07/07/2020	JP MORGAN SECURITIES LLC		354,723	355,000	.0	2FE
314353-AA-1	FEDERAL EXPRESS CORPORATION 2020-1 PASS		.07/30/2020	Citigroup (SSB)		9,500,000	9,500,000	.0	1FE
31740L-AA-1	REFINITIV US HOLDINGS INC		.07/24/2020	Various		1,003,950	930,000	11,196	4FE
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC		.07/23/2020	BANC OF AMERICA/FIXED INCOME		1,524,320	1,380,000	2,001	2FE
345397-ZC-0	FORD MOTOR CREDIT COMPANY LLC		.09/03/2020	JP MORGAN SECURITIES LLC		189,750	200,000	185	3FE
345397-ZU-0	FORD MOTOR CREDIT COMPANY LLC		.07/13/2020	JP MORGAN SECURITIES LLC		327,463	335,000	2,307	3FE
345397-ZX-4	FORD MOTOR CREDIT COMPANY LLC		.09/18/2020	BARCLAYS CAPITAL INC		200,500	200,000	3,183	3FE
36166N-AA-1	GE CAPITAL FUNDING LLC		.08/31/2020	JP MORGAN SECURITIES LLC		531,445	500,000	4,983	2FE
36168Q-AK-0	GFL ENVIRONMENTAL INC	C	.08/17/2020	BARCLAYS CAPITAL INC		390,000	390,000	.0	3FE
361841-AN-9	GLP CAPITAL LP		.08/31/2020	WELLS FARGO SECURITIES LLC		508,095	500,000	.47	2FE
366651-AB-3	GARTNER INC		.07/30/2020	Various		525,549	509,000	7,845	3FE
37045V-AS-9	GENERAL MOTORS CO		.07/31/2020	SG AMERICAS SECURITIES, LLC		734,182	650,000	11,104	2FE
37045X-DA-1	GENERAL MOTORS FINANCIAL COMPANY INC		.08/17/2020	BARCLAYS CAPITAL INC		498,890	500,000	.0	2FE
38136N-AB-2	GLM 8 A - CDO	C	.07/24/2020	WELLS FARGO SECURITIES LLC		7,000,000	7,000,000	.0	1FE
382550-BE-0	GOODYEAR TIRE & RUBBER CO		.09/17/2020	JP MORGAN SECURITIES LLC		520,925	520,000	8,801	4FE
382550-BH-3	GOODYEAR TIRE & RUBBER CO		.09/14/2020	JP MORGAN SECURITIES LLC		116,813	105,000	3,297	4FE
389375-AK-2	GRAY TELEVISION INC		.08/20/2020	CREDIT SUISSE SECURITIES (USA)		158,488	155,000	2,847	4FE
398545-AA-1	GRINDING MEDIA INC		.09/15/2020	Various		540,164	530,000	8,668	4FE
404119-BT-5	HCA INC		.07/23/2020	MORGAN STANLEY CO		2,348,460	2,000,000	12,250	2FE
410345-AN-2	HANESBRANDS INC		.07/14/2020	JP MORGAN SECURITIES LLC		209,750	200,000	2,150	3FE
421924-BK-6	ENDCOMPASS HEALTH CORP		.09/18/2020	Jefferies		456,313	455,000	10,225	4FE
44485H-AA-2	GFL ENVIRONMENTAL INC	C	.09/02/2020	Various		330,165	312,000	5,336	4FE
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY PLC	C	.09/22/2020	Various		343,882	333,000	6,235	3FE
466253-AA-9	J2 CLOUD SERVICES LLC		.07/22/2020	Citigroup (SSB)		369,326	353,000	530	3FE
46647P-BR-6	JPMORGAN CHASE & CO		.07/15/2020	BANC OF AMERICA/FIXED INCOME		4,172,680	4,000,000	12,122	1FE
47010L-AB-8	JAGUAR HOLDING COMPANY II		.09/04/2020	Various		203,035	195,000	2,325	4FE
478160-CN-2	JOHNSON & JOHNSON		.08/20/2020	JP Morgan Securities Inc.		14,983,650	15,000,000	.0	1FE
478160-CP-7	JOHNSON & JOHNSON		.08/20/2020	JP Morgan Securities Inc.		13,990,480	14,000,000	.0	1FE
478160-CQ-5	JOHNSON & JOHNSON		.08/20/2020	JP Morgan Securities Inc.		4,998,600	5,000,000	.0	1FE
48250N-AA-3	KFC HOLDING CO		.07/10/2020	JP MORGAN SECURITIES LLC		143,150	140,000	836	3FE
49427R-AQ-5	KILROY REALTY LP		.08/03/2020	BANC OF AMERICA/FIXED INCOME		521,661	525,000	.0	2FE
494368-CC-5	KIMBERLY-CLARK CORP		.09/08/2020	MORGAN STANLEY CO		4,500,000	4,500,000	.0	1FE
49456B-AR-2	KINDER MORGAN INC		.07/27/2020	JP MORGAN SECURITIES LLC		4,953,000	5,000,000	.0	2FE
513075-BL-4	LAMAR MEDIA CORP		.07/14/2020	JP MORGAN SECURITIES LLC		36,444	35,000	922	3FE
526107-AF-4	LENNOX INTERNATIONAL INC		.07/22/2020	JP MORGAN SECURITIES LLC		2,492,625	2,500,000	.0	2FE
527298-BH-5	LEVEL 3 FINANCING INC		.09/22/2020	STATE STREET BANK AND TRUST		127,565	124,000	426	3FE
52736R-BG-6	LEVI STRAUSS & CO		.09/23/2020	Jefferies		93,503	91,000	1,820	3FE
53219L-AT-6	LIFEPOINT HEALTH INC		.08/17/2020	BANC OF AMERICA/FIXED INCOME		331,700	310,000	7,324	4FE
55336V-BQ-2	MPLX LP		.09/02/2020	Various		4,996,765	5,000,000	589	2FE
55336V-BR-0	MPLX LP		.08/11/2020	JP MORGAN SECURITIES LLC		1,094,641	1,097,000	.0	2FE
55342U-AF-1	MPT OPERATING PARTNERSHIP LP		.07/13/2020	JP MORGAN SECURITIES LLC		337,025	325,000	7,712	3FE
55955E-AA-6	MAGNE 27 A1 - CDO	C	.07/24/2020	MORGAN STANLEY & CO. LLC		6,000,000	6,000,000	.0	1FE
59001K-AG-5	MERITOR INC		.07/13/2020	JP MORGAN SECURITIES LLC		66,788	65,000	418	3FE
59151K-AG-3	METHANEX CORP	C	.09/15/2020	BARCLAYS CAPITAL INC		340,313	330,000	770	3FE

STATEMENT AS OF SEPTEMBER 30, 2020 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 and Administrative Symbol
59151K-AK-4	METHANEX CORP	C	.09/25/2020	Various		270,313	270,000	3,687	3FE
59523U-AS-6	MID-AMERICA APARTMENTS LP		.08/03/2020	WELLS FARGO SECURITIES LLC		283,475	285,000	.0	2FE
60855R-AG-5	MOLINA HEALTHCARE INC		.07/16/2020	BARCLAYS CAPITAL INC		125,850	120,000	1,165	4FE
60855R-AH-3	MOLINA HEALTHCARE INC		.07/23/2020	Bank of New York Mellon		163,984	160,000	.910	4FE
617446-BQ-5	MORGAN STANLEY		.08/11/2020	MORGAN STANLEY CO		8,445,040	8,000,000	51,053	1FE
620076-BT-5	MOTOROLA SOLUTIONS INC		.08/10/2020	GOLDMAN		1,019,976	1,022,000	.0	2FE
62886E-AS-7	NOR CORP		.07/28/2020	RBC CAPITAL MARKETS		189,995	185,000	1,474	4FE
62886E-AX-6	NOR CORP		.08/24/2020	BARCLAYS CAPITAL INC		8,920	8,000	240	4FE
629377-CA-8	NRG ENERGY INC		.07/16/2020	Citigroup (SSB)		59,056	55,000	.720	3FE
63934E-AW-8	NAVISTAR INTERNATIONAL CORP		.09/24/2020	Various		161,513	145,000	5,390	4FE
63938C-AF-5	NAVIENT CORP		.09/03/2020	Various		187,538	179,000	2,504	3FE
64072T-AC-9	CSC HOLDINGS LLC		.07/31/2020	BANC OF AMERICA/FIXED INCOME		576,125	550,000	1,923	3FE
641062-AR-5	NESTLE HOLDINGS INC		.09/08/2020	Citigroup (SSB)		15,917,280	16,000,000	.0	1FE
641062-AS-3	NESTLE HOLDINGS INC		.09/08/2020	CITIGROUP GLOBAL MARKETS INC.		19,969,000	20,000,000	.0	1FE
641062-AT-1	NESTLE HOLDINGS INC		.09/08/2020	Citigroup (SSB)		4,960,800	5,000,000	.0	1FE
65341X-AA-6	NEXSTAR BROADCASTING INC		.07/08/2020	WELLS FARGO SECURITIES LLC		96,820	94,000	2,330	4FE
65342Q-AC-6	NEXTERA ENERGY OPERATING PARTNERS LP		.07/09/2020	Various		428,514	413,000	5,717	3FE
65409Q-BB-7	NIELSEN FINANCE LLC		.08/24/2020	Various		602,588	600,000	10,092	4FE
65410C-AC-4	NIELSEN COMPANY LUXEMBOURG SARL	C	.09/11/2020	Various		677,400	660,000	12,367	4FE
67059T-AG-0	NUSTAR LOGISTICS LP		.09/09/2020	Citigroup (SSB)		350,000	350,000	.0	3FE
67079B-AB-6	NUTRITION & BIOSCIENCES INC		.09/09/2020	MORGAN STANLEY CO		10,794,000	10,794,000	.0	2FE
67079B-AC-4	NUTRITION & BIOSCIENCES INC		.09/09/2020	MORGAN STANLEY CO		1,999,980	2,000,000	.0	2FE
67577U-AA-3	OCT48 48 A - CDO	C	.08/19/2020	Citigroup (SSB)		5,000,000	5,000,000	.0	1FE
68245X-AC-3	1011778 BC UNLIMITED LIABILITY CO	C	.09/23/2020	Various		213,938	210,000	1,735	3FE
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO	C	.09/11/2020	Various		817,183	795,000	13,912	4FE
693656-AB-6	PVH CORP		.07/31/2020	Various		892,990	885,000	1,002	2FE
70932M-AA-5	PENNYMAC FINANCIAL SERVICES INC		.09/24/2020	CREDIT SUISSE SECURITIES (USA)		475,000	475,000	.0	4FE
70959W-AF-0	PENSKE AUTOMOTIVE GROUP INC		.07/06/2020	Citigroup (SSB)		73,260	72,000	.398	4FE
70959W-AJ-2	PENSKE AUTOMOTIVE GROUP INC		.08/04/2020	BANC OF AMERICA/FIXED INCOME		425,000	425,000	.0	4FE
71953L-AA-9	PICASSO FINANCE SUB INC		.09/01/2020	Various		187,688	175,000	2,322	4FE
723787-AQ-0	PIONEER NATURAL RESOURCES CO		.08/06/2020	BANC OF AMERICA/FIXED INCOME		1,984,100	2,000,000	.0	2FE
73179P-AM-8	AVIENT CORP		.09/10/2020	Various		63,641	60,000	1,011	3FE
737446-AK-0	POST HOLDINGS INC		.07/23/2020	GOLDMAN		98,230	94,000	2,115	4FE
74112B-AK-1	PRESTIGE BRANDS INC		.09/21/2020	Various		708,161	685,000	5,111	4FE
744573-AP-1	PUBLIC SERVICE ENTERPRISE GROUP INC		.08/12/2020	GOLDMAN		2,993,250	3,000,000	.0	2FE
747262-AK-9	QVC INC		.09/08/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		305,453	293,000	6,231	3FE
74819R-AP-1	QUEBECOR MEDIA INC	C	.08/14/2020	RBC CAPITAL MARKETS		318,969	295,000	2,968	3FE
74840L-AA-0	QUICKEN LOANS INC		.07/10/2020	Citigroup (SSB)		134,388	130,000	1,516	3FE
75419T-AA-1	RATTLER MIDSTREAM LP		.07/09/2020	GOLDMAN		215,000	215,000	.0	3FE
759509-AF-9	RELIANCE STEEL & ALUMINUM CO		.07/28/2020	JP MORGAN SECURITIES LLC		3,718,586	3,730,000	.0	2FE
759509-AG-7	RELIANCE STEEL & ALUMINUM CO		.08/04/2020	Citigroup (SSB)		3,022,910	3,000,000	.478	2FE
776743-AM-8	ROPER TECHNOLOGIES INC		.08/18/2020	WELLS FARGO SECURITIES LLC		3,393,515	3,398,000	.0	2FE
776743-AN-6	ROPER TECHNOLOGIES INC		.08/18/2020	JP MORGAN SECURITIES LLC		3,495,100	3,500,000	.0	2FE
78388J-AV-8	SBA COMMUNICATIONS CORP		.09/22/2020	STATE STREET BANK AND TRUST		250,527	244,000	.760	4FE
78403D-AP-5	SBATOW 201 2C - RMBS		.07/08/2020	BARCLAYS CAPITAL INC		4,000,000	4,000,000	.0	1FE
78409V-AS-3	S&P GLOBAL INC		.08/11/2020	MORGAN STANLEY CO		3,482,990	3,500,000	.0	1FE
78442F-EL-8	NAVIENT CORP		.08/17/2020	BARCLAYS CAPITAL INC		46,800	45,000	.218	3FE
78472G-AA-7	SSL ROBOTICS LLC		.08/20/2020	Various		334,836	295,000	4,763	4FE
785592-AW-6	SABINE PASS LIQUEFACTION LLC		.07/21/2020	Various		1,312,268	1,150,000	9,781	2FE
797440-BZ-6	SAN DIEGO GAS & ELECTRIC CO		.09/22/2020	NETBANK		6,987,820	7,000,000	.0	1FE
80685X-AC-5	SCHLUMBERGER FINANCE CANADA LTD	C	.09/09/2020	MORGAN STANLEY & CO. LLC		5,992,800	6,000,000	.0	1FE
81727T-AA-6	SENSATA TECHNOLOGIES UK FINANCING CO PLC	C	.09/17/2020	Various		441,250	420,000	6,618	3FE
81762P-AE-2	SERVICENOW INC		.08/06/2020	JP MORGAN SECURITIES LLC		593,771	596,000	.0	2FE
82704B-AU-3	SILGAN HOLDINGS INC		.07/08/2020	WELLS FARGO SECURITIES LLC		234,025	230,000	3,490	3FE
82967N-BE-7	SIRIUS XM RADIO INC		.09/22/2020	Various		768,341	744,000	7,696	3FE
830867-AA-5	SKYMILES IP LTD	C	.09/16/2020	GOLDMAN		1,528,000	1,528,000	.0	2FE
84762L-AU-9	SPECTRUM BRANDS INC		.07/06/2020	BARCLAYS CAPITAL INC		79,310	77,000	2,128	4FE
85572N-AA-6	STARS GROUP HOLDINGS BV	C	.09/09/2020	Various		2,022,830	1,888,000	11,187	3FE
858912-AF-5	STERICYCLE INC		.09/04/2020	Various		6,290	6,000	.44	3FE
86614R-AL-1	SUMMIT MATERIALS LLC		.07/28/2020	BANC OF AMERICA/FIXED INCOME		567,423	554,000	4,570	4FE
871503-AU-2	NORTONLIFELOCK INC		.09/16/2020	MORGAN STANLEY CO		292,125	285,000	6,056	3FE

STATEMENT AS OF SEPTEMBER 30, 2020 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 and Administrative Symbol
87240U-AQ-3	TCW 181R CR - CDO		.07/16/2020	Bank of New York/Natixis, New		1,000,000	1,000,000	.0	1FE
87264A-AQ-8	T-MOBILE USA INC		.08/13/2020	BANC OF AMERICA/FIXED INCOME		153,450	150,000	3,050	3FE
87264A-BH-7	T-MOBILE USA INC		.09/22/2020	BARCLAYS CAPITAL INC		1,539,885	1,500,000	8,713	2FE
87470L-AH-4	TALLGRASS ENERGY PARTNERS LP		.09/11/2020	RBC CAPITAL MARKETS		70,000	70,000	.0	3FE
87901J-AF-2	TEGNA INC		.09/08/2020	JP MORGAN SECURITIES LLC		320,000	320,000	.0	3FE
88033G-DE-7	TENET HEALTHCARE CORP		.09/24/2020	BANC OF AMERICA/FIXED INCOME		267,500	250,000	8,906	4FE
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC		.08/07/2020	SEAPORT GROUP SECURITIES, LLC		5,309,550	5,000,000	67,264	2FE
896945-AA-0	TRIPADVISOR INC		.09/25/2020	Various		510,125	500,000	2,081	4FE
90265E-AT-7	UDR INC		.07/21/2020	Various		705,818	700,000	.58	2FE
911365-BE-3	UNITED RENTALS (NORTH AMERICA) INC		.08/03/2020	BANC OF AMERICA/FIXED INCOME		331,700	310,000	7,083	3FE
914906-AS-1	UNIVISION COMMUNICATIONS INC		.07/20/2020	JP MORGAN SECURITIES LLC		181,450	190,000	4,247	4FE
91911K-AE-2	BAUSCH HEALTH COMPANIES INC	C	.09/14/2020	CITIBANK, NA		114,142	114,000	.261	4FE
91911K-AK-8	BAUSCH HEALTH COMPANIES INC	C	.08/31/2020	Various		505,275	485,000	13,503	3FE
92047W-AB-7	VALVOLINE INC		.09/24/2020	Jefferies		340,313	330,000	1,724	3FE
93369K-AA-3	NATIONSTAR MORTGAGE HOLDINGS INC		.07/23/2020	BARCLAYS CAPITAL INC		177,863	170,000	460	4FE
95040Q-AL-8	WELLTOWER INC		.09/01/2020	Various		1,267,975	1,250,000	3,724	2FE
988498-AM-3	YUM! BRANDS INC		.09/14/2020	Jefferies		461,688	415,000	14,398	4FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						328,990,092	325,314,000	777,389	XXX
464288-64-6	ISHARES:SHT-TRM CORP BD		.07/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	.0.000	39,978,006	.0	.0	1
8099999. Subtotal - Bonds - SVO Identified Funds						39,978,006	0	0	XXX
8399997. Total - Bonds - Part 3						551,285,019	507,733,000	813,462	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						551,285,019	507,733,000	813,462	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
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	XXX
9999999 - Totals						551,285,019	XXX	813,462	XXX

STATEMENT AS OF SEPTEMBER 30, 2020 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
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	11	12	13	14	15	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 and Admini- strative Symbol
										Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value							
36179R-BW-8 912828-L6-5	G2 MA2753 - RMBS UNITED STATES TREASURY		09/01/2020 09/30/2020	Paydown Maturity @ 100.00 JP MORGAN SECURITIES LLC		256,223 1,800,000	256,223 1,800,000	265,911 1,803,051	.0 1,800,477	.0 .0	(9,688) (477)	.0 .0	(9,688) (477)	.0 .0	256,223 1,800,000	.0 .0	.0 .0	.0 .0	3,822 24,724	04/20/2045 09/30/2020	1 1
912828-X8-8	UNITED STATES TREASURY		08/04/2020	BANC OF AMERICA/FIXED		27,468,879	24,225,000	24,562,714	24,483,603	.0	(19,333)	.0	(19,333)	.0	24,464,270	.0	3,004,609	3,004,609	415,873	05/15/2027	1
912828-YN-4	UNITED STATES TREASURY		07/16/2020	INCOME JP MORGAN SECURITIES LLC		8,025,657	8,000,000	8,011,213	8,011,195	.0	(3,042)	.0	(3,042)	.0	8,008,152	.0	17,505	17,505	66,178	10/31/2021	1
912828-YQ-7	UNITED STATES TREASURY		08/13/2020	JP MORGAN SECURITIES LLC		805,254	750,000	739,922	740,102	.0	847	.0	847	.0	740,949	.0	64,305	64,305	9,604	10/31/2026	1
912828-YU-8 912828-ZF-0	UNITED STATES TREASURY UNITED STATES TREASURY		08/13/2020 08/24/2020	Various WELLS FARGO SECURITIES		6,443,906 15,060,135	6,000,000 14,906,000	5,960,625 14,984,840	5,960,961 .0	.0 .0	3,311 (5,576)	.0 .0	3,311 (5,576)	.0 .0	5,964,273 14,979,264	.0 .0	479,634 80,871	479,634 80,871	68,730 28,814	11/30/2026 03/31/2025	1 1
912828-ZH-6 912828-ZK-9 912828-ZL-7 912828-ZM-5	UNITED STATES TREASURY UNITED STATES TREASURY UNITED STATES TREASURY UNITED STATES TREASURY		09/09/2020 08/11/2020 09/08/2020 07/29/2020	LLC Various Various Various		31,106,363 16,816,226 17,980,519 66,960,078	31,030,000 16,800,000 17,884,000 67,000,000	30,976,173 16,812,636 17,927,152 66,874,375	.0 .0 .0 .0	.0 .0 .0 .0	7,226 (582) (2,304) 11,452	.0 .0 .0 .0	7,226 (582) (2,304) 11,452	.0 .0 .0 .0	30,983,398 16,812,054 17,924,848 66,885,827	.0 .0 .0 .0	122,964 4,172 55,671 74,251	122,964 4,172 55,671 74,251	31,369 11,390 21,152 16,328	04/15/2023 04/30/2022 04/30/2025 04/30/2022	1 1 1 1
912828-ZQ-6 912828-ZS-2	UNITED STATES TREASURY UNITED STATES TREASURY		08/13/2020 08/05/2020	INCOME Various BONY MELLON/BMO CAP MKTS		2,988,281 21,612,120	3,000,000 21,455,000	2,987,813 21,278,773	.0 .0	.0 .0	.0 3,554	.0 .0	.0 3,554	.0 .0	2,987,813 21,282,326	.0 .0	469 329,794	469 329,794	4,637 18,845	05/15/2030 05/31/2027	1 1
912828-ZU-7 912828-ZW-3 91282C-AE-1 91282C-AJ-0 91362*-AA-9	UNITED STATES TREASURY UNITED STATES TREASURY UNITED STATES TREASURY UNITED STATES TREASURY THE BUREAU OF THE PUBLIC DEBT		07/14/2020 09/08/2020 08/21/2020 09/22/2020 09/30/2020	Various Various Various Various Unknown		4,458,170 11,992,031 7,666,077 13,595,191 21,251,000	4,450,000 12,000,000 7,680,000 13,605,000 21,251,000	4,457,648 11,982,535 7,640,400 13,589,922 21,251,000	.0 .0 .0 .0 21,251,000	.0 .0 .0 .0 .0	(50) 316 52 39 0	.0 .0 .0 .0 0	(50) 316 52 39 0	.0 .0 .0 .0 0	4,457,599 11,982,851 7,640,452 13,589,962 21,251,000	.0 .0 .0 .0 0	571 9,180 25,624 5,229 0	571 9,180 25,624 5,229 0	912 4,565 1,174 2,072 0	06/15/2023 06/30/2025 08/15/2030 08/31/2025 12/12/2023	1 1 1 1 1
0599999. Subtotal - Bonds - U.S. Governments						276,286,110	272,092,223	272,106,702	62,247,338	0	(14,254)	0	(14,254)	0	272,011,262	0	4,274,849	4,274,849	730,190	XXX	XXX
04052B-CN-2 45204E-VJ-4	ARIZONA INDL DEV AUTH REV ILLINOIS FIN AUTH REV		05/21/2020 08/01/2020	Call @ 100.00 Maturity @ 100.00 CITIGROUP GLOBAL MARKETS		.0 250,000	.0 250,000	.0 249,808	.0 249,959	.0 .0	.0 41	.0 .0	.0 41	.0 .0	.0 250,000	.0 .0	.0 .0	.0 .0	750 8,375	07/01/2022 08/01/2020	3FE 2FE
59261A-ZB-6 59447T-EA-7 641454-AA-1 64542Q-AQ-6 647377-AP-5 64987D-UE-2 724790-AB-6 74442E-BZ-2 74526Q-EL-2	METROPOLITAN TRANSN AUTH N Y REV MICHIGAN FIN AUTH REV NEVADA ST DEPT BUSINESS & IND CHATER SCH NEW HOPE CULTURAL ED FACS FIN CORP TEX E NEW MEXICO ST HOSP EQUIP LN COUNCIL FIRS NEW YORK ST HSG FIN AGY REV PITTSBURGH & ALLEGHENY CNTY PA SPORTS & PUBLIC FIN AUTH WIS ED REV PUERTO RICO ELEC PWR AUTH PWR REV		07/22/2020 09/02/2020 06/16/2020 07/03/2020 06/04/2020 09/23/2020 08/26/2020 05/11/2020 07/01/2020	INC. Call @ 100.00 Call @ 100.00 Call @ 100.00 Call @ 100.00 Various Northern Trust Co Call @ 100.00 Maturity @ 100.00		3,662,546 240,000 .0 125,000 .0 1,500,000 500,000 .0 1,000,000	3,525,000 240,000 .0 125,000 .0 1,500,000 500,000 .0 1,000,000	3,538,289 242,678 .0 125,650 .0 1,500,000 500,000 .0 1,041,750	.0 242,073 .0 125,289 .0 1,500,000 500,000 .0 1,000,000	.0 .0 .0 .0 .0 .0 .0 .0 .0	(1,241) (540) .0 (110) .0 .0 .0 .0 .0	.0 .0 .0 .0 .0 .0 .0 .0 .0	(1,241) (540) .0 (110) .0 .0 .0 .0 .0	.0 .0 .0 .0 .0 1,500,000 500,000 .0 1,000,000	.0 .0 .0 .0 .0 .0 .0 .0 .0	125,497 (1,532) .0 (179) .0 .0 .0 .0 .0	125,497 (1,532) .0 (179) .0 .0 .0 .0 .0	121,906 5,520 391 4,531 1,882 1,702 255 2,100 50,000	05/15/2022 10/01/2022 07/15/2022 08/15/2022 07/01/2022 11/01/2045 11/01/2039 07/01/2027 07/01/2020	2FE 3FE 3FE 3FE 2FE 1FE 1FE 2FE 6FE	
3199999. Subtotal - Bonds - U.S. Special Revenues						7,277,546	7,140,000	7,198,175	1,617,321	0	(1,850)	0	(1,850)	0	7,153,760	0	123,786	123,786	197,413	XXX	XXX
00206R-DC-3 00206R-GD-8 00206R-HW-5 00206R-KG-6	AT&T INC AT&T INC AT&T INC AT&T INC		07/27/2020 07/29/2020 08/25/2020 08/25/2020	WELLS FARGO SECURITIES LLC Adjustment Citigroup (SSB) BNP Paribas		562,335 306,000 455,180 986,536	500,000 300,000 400,000 977,000	522,320 300,000 408,743 975,769	515,620 300,000 408,162 .0	.0 .0 (696) .0	(2,103) .0 (696) 10	.0 .0 .0 .0	(2,103) .0 (696) 10	.0 .0 .0 .0	513,516 300,000 407,466 975,779	.0 .0 .0 .0	48,819 6,000 47,714 10,757	48,819 6,000 47,714 10,757	18,418 4,594 15,707 1,030	04/01/2024 06/12/2024 02/15/2027 02/01/2028	2FE 2FE 2FE 2FE
00287Y-CG-2 013093-AB-5 013093-AD-1 02000S-AJ-9 023765-AA-8 023772-AB-2 02377L-AA-2 02378M-AA-9	ABBVIE INC ALBERTSONS COMPANIES LLC ALBERTSONS COMPANIES LLC ALLY FINANCIAL INC AMERICAN AIRLINES 2016-2 PASS THROUGH TR AMERICAN AIRLINES 2013-1 PASS THROUGH TR AAL 2019-1 AA - ABS AAL 2019-1 A - ABS		07/21/2020 09/11/2020 08/18/2020 09/15/2020 06/15/2020 07/15/2020 08/15/2020 08/15/2020	SECURITIES Call @ 100.00 Call @ 102.88 Maturity @ 100.00 Paydown Paydown Paydown Paydown		734,566 1,481,508 18,518 1,250,000 .0 55,998 135,602 87,173	700,000 1,434,000 18,000 1,250,000 .0 55,998 135,602 87,173	700,000 1,480,890 18,810 1,345,313 .0 56,954 135,602 87,173	.0 365,996 .0 1,281,890 .0 56,954 135,602 87,173	.0 232 .0 .0 .0 .0 .0 .0	.0 (9,802) (293) (31,890) .0 (956) .0 .0	.0 .0 .0 (31,890) .0 (956) .0 .0	.0 .0 .0 (31,890) .0 (956) .0 .0	700,000 1,469,316 18,517 1,250,000 .0 55,998 135,602 87,173	.0 .0 .0 .0 .0 .0 .0 .0	34,566 (35,316) .0 .0 .0 .0 .0 .0	34,566 (35,316) .0 .0 .0 .0 .0 .0	7,078 117,705 834 93,750 .0 2,240 4,271 3,051	10/01/2022 06/15/2024 03/15/2025 09/15/2020 12/15/2029 01/15/2027 08/15/2033 08/15/2033	2FE 4FE 4FE 2FE 2FE 2FE 2FE 2FE	
031162-CT-5	AMGEN INC		09/16/2020	US BANCORP INVESTMENTS INC.		1,963,122	1,844,000	1,861,607	.0	.0	(1,332)	.0	(1,332)	.0	1,860,276	.0	102,847	102,847	23,327	02/21/2027	2FE
03330A-AA-0	ANCHC 3-R A - CDO	C	08/06/2020	SECURITIES		986,700	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	(13,300)	(13,300)	20,187	01/28/2031	1FE

STATEMENT AS OF SEPTEMBER 30, 2020 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 and Admini- strative Symbol
035287-AE-1	ANIXTER INC		07/21/2020	Call @ 100.00		368,550	350,000	353,500	352,221	.0	(.685)	.0	(.685)	.0	351,536	.0	(1,536)	(1,536)	33,049	10/01/2021	3FE
036752-AJ-2	ANTHEM INC		08/12/2020	DEUTSCHE BANK SECURITIES, INC. WELLS FARGO SECURITIES		850,157	795,000	794,300	794,329	.0	.77	.0	.77	.0	794,406	.0	55,751	55,751	17,570	01/15/2025	2FE
036752-AN-3	ANTHEM INC		08/27/2020	LLC		1,010,674	980,000	976,325	.0	.0	.107	.0	.107	.0	976,432	.0	34,242	34,242	7,105	05/15/2030	2FE
05352A-AC-4	AVANTOR INC		07/16/2020	Call @ 108.45		1,202,713	1,109,000	1,222,855	768,815	.0	(22,819)	.0	(22,819)	.0	1,190,524	.0	12,189	12,189	66,694	10/01/2025	4FE
05526D-AZ-8	BAT CAPITAL CORP		08/13/2020	BARCLAYS CAPITAL INC		6,399,226	5,934,000	5,731,612	5,782,081	.0	19,079	.0	19,079	.0	5,801,161	.0	598,065	598,065	192,256	08/15/2024	2FE
05565E-AL-9	BMW US CAPITAL LLC		09/09/2020	Citigroup (SSB)		3,939,753	3,890,000	3,885,565	3,888,443	.0	.627	.0	.627	.0	3,889,070	.0	50,683	50,683	71,165	09/15/2021	1FE
05565E-BF-1	BMW US CAPITAL LLC		09/02/2020	BANC OF AMERICA/FIXED INCOME		1,147,517	1,103,000	1,103,000	1,103,000	.0	.0	.0	.0	.0	1,103,000	.0	44,517	44,517	28,923	04/14/2022	1FE
06406R-AE-7	BANK OF NEW YORK MELLON CORP		07/16/2020	BANC OF AMERICA/FIXED INCOME		2,860,893	2,700,000	2,711,853	2,709,651	.0	(1,710)	.0	(1,710)	.0	2,707,941	.0	152,952	152,952	77,659	01/29/2023	1FE
06406R-AG-2	BANK OF NEW YORK MELLON CORP		09/09/2020	PERSHING DIV OF DLJ SEC LINDING		7,785,792	7,200,000	7,192,152	7,194,622	.0	1,073	.0	1,073	.0	7,195,694	.0	590,098	590,098	219,100	04/28/2023	1FE
075887-CJ-6	BECTON DICKINSON AND CO		08/06/2020	Citigroup (SSB)		967,181	875,000	875,000	.0	.0	.0	.0	.0	.0	875,000	.0	92,181	92,181	5,489	05/20/2030	2FE
085790-AY-9	BERRY GLOBAL INC		08/25/2020	Call @ 101.28		390,945	386,000	389,860	.0	.0	(.604)	.0	(.604)	.0	389,256	.0	1,688	1,688	9,998	07/15/2023	4FE
095370-AB-8	BLUE CUBE SPINCO LLC		09/17/2020	Call @ 102.44		778,529	760,000	864,900	810,032	.0	(31,503)	.0	(31,503)	.0	778,529	.0	.0	.0	37,050	10/15/2023	3FE
097023-CT-0	BOEING CO		09/17/2020	GOLDMAN		821,123	750,000	826,019	.0	.0	(3,606)	.0	(3,606)	.0	822,413	.0	(1,291)	(1,291)	13,914	05/01/2025	2FE
110122-BK-3	BRISTOL-MYERS SQUIBB CO		07/06/2020	BANC OF AMERICA/FIXED INCOME		3,201,060	3,000,000	2,993,650	2,996,053	.0	.669	.0	.669	.0	2,996,722	.0	204,338	204,338	86,125	02/20/2023	1FE
120111-BM-0	STANDARD INDUSTRIES INC		07/17/2020	Call @ 100.00		1,319,541	1,285,000	1,326,678	1,307,820	.0	(6,266)	.0	(6,266)	.0	1,311,866	.0	(26,866)	(26,866)	80,970	11/15/2024	3FE
120111-BN-8	STANDARD INDUSTRIES INC		09/08/2020	Call @ 100.00		290,228	280,000	293,135	.0	.0	(3,907)	.0	(3,907)	.0	289,228	.0	(9,228)	(9,228)	20,528	10/15/2025	2FE
1248EP-BP-7	CCO HOLDINGS LLC		08/20/2020	Various		20,588	20,000	20,675	.0	.0	(.190)	.0	(.190)	.0	20,485	.0	(.485)	(.485)	1,590	04/01/2024	3FE
12513G-BC-2	CDW LLC		09/09/2020	Call @ 100.00		658,813	635,000	656,050	.0	.0	(1,548)	.0	(1,548)	.0	654,502	.0	(19,502)	(19,502)	40,393	09/01/2023	3FE
126307-AT-4	CSC HOLDINGS LLC		07/15/2020	Call @ 101.34		780,349	770,000	792,138	787,365	.0	(7,016)	.0	(7,016)	.0	780,349	.0	.0	.0	41,388	07/15/2023	3FE
126650-CW-8	CVS HEALTH CORP		08/24/2020	Not Available		1,366,030	1,189,000	1,214,026	560,750	.0	(1,921)	.0	(1,921)	.0	1,213,386	.0	152,644	152,644	32,165	03/25/2025	2FE
166764-AH-3	CHEVRON CORP		07/13/2020	MORGAN STANLEY CO		4,111,607	3,825,000	3,970,388	3,912,936	.0	(14,105)	.0	(14,105)	.0	3,898,831	.0	212,776	212,776	68,148	06/24/2023	1FE
166764-BW-9	CHEVRON CORP		07/21/2020	WELLS FARGO SECURITIES LLC		2,077,600	2,000,000	2,000,000	.0	.0	.0	.0	.0	.0	2,000,000	.0	77,600	77,600	6,216	05/11/2025	1FE
172967-LM-1	CITIGROUP INC		07/06/2020	BANC OF AMERICA/FIXED INCOME		4,685,220	4,500,000	4,476,555	4,480,011	.0	2,812	.0	2,812	.0	4,482,824	.0	202,396	202,396	123,668	07/24/2023	1FE
17308C-C4-6	CITIGROUP INC		09/09/2020	Various WELLS FARGO ADVISORS LLC		6,119,105	6,000,000	6,000,000	6,000,000	.0	.0	.0	.0	.0	6,000,000	.0	119,105	119,105	117,575	11/04/2022	1FE
20030N-BX-8	COMCAST CORP		09/18/2020			1,945,872	1,800,000	1,801,314	1,801,169	.0	(.197)	.0	(.197)	.0	1,800,972	.0	144,900	144,900	61,650	02/01/2024	1FE
203372-AL-1	COMMSCOPE INC		07/02/2020	Call @ 100.00		58,000	58,000	58,218	58,000	.0	.0	.0	.0	.0	58,000	.0	.0	.0	2,569	06/15/2021	4FE
20605P-AM-3	CONCHO RESOURCES INC		09/03/2020	BARCLAYS CAPITAL INC		180,469	182,000	181,565	.0	.0	.1	.0	.1	.0	181,566	.0	(1,097)	(1,097)	170	02/15/2031	2FE
22282E-AF-9	COVANTA HOLDING CORP		09/10/2020	Call @ 100.00		404,773	397,000	407,779	261,668	133	(3,712)	.0	(3,578)	.0	402,985	.0	(5,985)	(5,985)	29,124	03/01/2024	4FE
228227-BD-5	CROWN CASTLE INTERNATIONAL CORP		08/06/2020	FENNER & SMITH INC.		277,803	250,000	276,695	266,084	.0	(3,108)	.0	(3,108)	.0	262,977	.0	14,826	14,826	14,036	01/15/2023	2FE
22822V-AD-3	CROWN CASTLE INTERNATIONAL CORP		07/09/2020	Call @ 100.00		561,066	545,000	540,771	545,654	.0	1,332	.0	1,332	.0	546,986	.0	3,014	3,014	21,550	09/01/2021	2FE
22822V-AJ-0	CROWN CASTLE INTERNATIONAL CORP		07/31/2020	MORGAN STANLEY CO		112,588	105,000	104,612	104,742	.0	.41	.0	.41	.0	104,783	.0	7,805	7,805	3,482	07/15/2023	2FE
23918K-AQ-1	DAVITA INC		07/15/2020	Call @ 101.71		2,486,761	2,445,000	2,493,584	1,563,420	.0	(12,148)	.0	(12,148)	.0	2,477,260	.0	9,501	9,501	115,313	07/15/2024	4FE
23918K-AR-9	DAVITA INC		08/12/2020	Various WELLS FARGO SECURITIES		1,445,615	1,410,000	1,446,853	.0	.0	(4,260)	.0	(4,260)	.0	1,442,592	.0	3,023	3,023	19,975	05/01/2025	4FE
254683-BX-2	DCENT 2017-2 A - ABS		09/09/2020	LLC		770,625	750,000	732,246	739,611	.0	3,463	.0	3,463	.0	743,074	.0	27,551	27,551	13,245	07/15/2024	1FE
254687-FQ-4	WALT DISNEY CO		09/18/2020	MORGAN STANLEY CO		5,962,500	5,000,000	4,986,000	.0	.0	573	.0	573	.0	4,986,573	.0	975,927	975,927	94,472	03/22/2030	1FE
26078J-AB-6	DUPONT DE NEMOURS INC		09/10/2020	BARCLAYS CAPITAL INC		552,730	500,000	522,655	519,555	.0	(3,456)	.0	(3,456)	.0	516,099	.0	36,631	36,631	17,462	11/15/2023	2FE
26441C-AX-3	DUKE ENERGY CORP		09/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		559,900	500,000	491,545	492,130	.0	.663	.0	.663	.0	492,793	.0	67,107	67,107	17,325	08/15/2027	2FE
28470R-AC-6	CAESARS ENTERTAINMENT INC		07/27/2020	Call @ 100.00		828,000	800,000	845,000	822,253	.0	(8,058)	.0	(8,058)	.0	814,195	.0	(14,195)	(14,195)	83,067	08/01/2023	4FE
28470R-AF-9	CAESARS ENTERTAINMENT INC		07/27/2020	Call @ 100.00		574,750	550,000	575,000	314,250	1,843	(4,538)	.0	(2,696)	.0	569,679	.0	(19,679)	(19,679)	51,700	04/01/2025	4FE
29278N-AQ-6	ENERGY TRANSFER OPERATING LP		09/08/2020	BANC OF AMERICA/FIXED INCOME		248,598	250,000	254,615	.0	.0	(99)	.0	(99)	.0	254,516	.0	(5,918)	(5,918)	2,995	05/15/2030	2FE
29364G-AM-5	ENTERGY CORP		09/16/2020	WELLS FARGO SECURITIES LLC		7,010,430	7,000,000	6,972,420	.0	.0	.339	.0	.339	.0	6,972,759	.0	37,671	37,671	3,850	09/15/2025	2FE
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC		09/09/2020	CIBC WORLD MARKETS CORP.		1,597,950	1,500,000	1,442,139	.0	.0	3,796	.0	3,796	.0	1,445,935	.0	152,015	152,015	14,692	01/31/2030	2FE
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERVICES I		07/31/2020	MORGAN STANLEY CO		574,800	480,000	483,960	483,751	.0	(.206)	.0	(.206)	.0	483,545	.0	91,255	91,255	12,650	05/21/2029	2FE

STATEMENT AS OF SEPTEMBER 30, 2020 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-ign	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 and Admini-strative Symbol
337738-BB-3	FISERV INC		08/11/2020	MORGAN STANLEY CO		1,611,157	1,500,000	1,499,010	.0	.0	.37	.0	.37	.0	1,499,047	.0	112,110	112,110	8,397	06/01/2027	2FE
35671D-AU-9	FREEMPORT-MOMORAN INC		07/22/2020	Not Available		134,225	130,000	130,313	70,590	.0	.0	.0	.0	.0	130,161	.0	4,064	4,064	11,292	03/01/2022	3FE
35671D-AZ-8	FREEMPORT-MOMORAN INC		07/22/2020	Not Available		364,000	350,000	329,000	.0	.0	2,129	.0	2,129	.0	331,129	.0	32,872	32,872	5,011	03/15/2023	3FE
364725-BC-4	TEGNA INC		09/16/2020	Call @ 101.83		183,299	180,000	183,300	.0	.0	(3,119)	.0	(3,119)	.0	183,181	.0	118	118	4,950	09/15/2024	3FE
366651-AB-3	GARTNER INC		09/28/2020	Call @ 100.00		798,560	769,000	798,080	270,725	484	(3,973)	.0	(3,489)	.0	792,784	.0	(23,784)	(23,784)	55,600	04/01/2025	3FE
37045X-BF-2	GENERAL MOTORS FINANCIAL COMPANY INC		07/31/2020	Various		405,706	400,000	405,340	403,141	.0	(1,587)	.0	(1,587)	.0	401,554	.0	4,152	4,152	14,910	03/01/2021	2FE
37045X-CU-8	GENERAL MOTORS FINANCIAL COMPANY INC		09/16/2020	Various		8,513,899	8,200,000	8,207,634	8,206,271	.0	(1,335)	.0	(1,335)	.0	8,204,936	.0	308,963	308,963	344,103	07/08/2022	2FE
38141G-WC-4	GOLDMAN SACHS GROUP INC		08/31/2020	LINDING		1,778,665	1,750,000	1,761,568	1,754,558	.0	(2,297)	.0	(2,297)	.0	1,752,261	.0	26,404	26,404	44,625	04/26/2022	1FE
382550-BA-8	GOODYEAR TIRE & RUBBER CO		08/15/2020	Maturity @ 100.00		500,000	500,000	547,500	514,783	.0	(14,783)	.0	(14,783)	.0	500,000	.0	.0	.0	43,750	08/15/2020	4FE
383909-AE-8	W R GRACE & CO-CONN		07/13/2020	Call @ 100.00		1,174,324	1,114,000	1,152,388	1,061,449	.0	(10,579)	.0	(10,579)	.0	1,138,408	.0	(24,408)	(24,408)	103,351	10/01/2021	3FE
398433-AH-5	GRIFFON CORP		07/08/2020	Call @ 100.00		121,000	121,000	117,962	119,103	.0	430	.0	430	.0	119,533	.0	1,467	1,467	5,467	03/01/2022	4FE
457030-AJ-3	INGLES MARKETS INC		07/29/2020	Call @ 100.96		74,709	74,000	74,910	74,698	.0	(260)	.0	(260)	.0	74,437	.0	272	272	5,560	06/15/2023	3FE
458140-BR-0	INTEL CORP		09/18/2020	WELLS FARGO ADVISORS LLC		7,279,800	6,000,000	5,987,700	.0	.0	500	.0	500	.0	5,988,200	.0	1,291,600	1,291,600	115,050	03/25/2030	1FE
46284P-AP-9	IRON MOUNTAIN INC		07/02/2020	Call @ 100.96		1,325,579	1,313,000	1,319,357	390,393	.0	(3,921)	.0	(3,921)	.0	1,313,221	.0	12,357	12,357	39,886	08/15/2024	4FE
46647P-BA-3	JPMORGAN CHASE & CO		07/15/2020	BANC OF AMERICA/FIXED INCOME		4,576,160	4,000,000	4,000,240	4,000,212	.0	(17)	.0	(17)	.0	4,000,195	.0	575,965	575,965	153,120	01/29/2027	1FE
47010D-AA-8	JAGUAR HOLDING COMPANY II		06/05/2020	Call @ 103.19		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(77,245)	(77,245)	77,245	08/01/2023	4FE
478160-CN-2	JOHNSON & JOHNSON		09/18/2020	HUMPHREY INC		2,004,020	2,000,000	1,997,820	.0	.0	33	.0	33	.0	1,997,853	.0	6,167	6,167	825	09/01/2025	1FE
49271V-AH-3	KEURIG DR PEPPER INC		08/06/2020	Various		2,340,550	2,000,000	2,222,540	.0	.0	(11,626)	.0	(11,626)	.0	2,210,914	.0	129,636	129,636	61,715	05/25/2025	2FE
49456B-AR-2	KINDER MORGAN INC		08/07/2020	SEAPORT GROUP		4,989,600	5,000,000	4,953,000	.0	.0	66	.0	66	.0	4,953,066	.0	36,534	36,534	1,667	02/15/2031	2FE
513075-BE-0	LAMAR MEDIA CORP		09/16/2020	SECURITIES, LLC		572,731	568,000	571,345	.0	.0	(902)	.0	(902)	.0	570,443	.0	(94)	(94)	18,945	05/01/2023	4FE
527298-BC-6	LEVEL 3 FINANCING INC		08/13/2020	Various		129,271	129,000	130,639	129,287	.0	.0	.0	(287)	.0	129,000	.0	271	271	6,369	02/01/2023	3FE
527298-BD-4	LEVEL 3 FINANCING INC		07/15/2020	Call @ 100.00		895,000	895,000	901,481	895,000	.0	.0	.0	.0	.0	895,000	.0	.0	.0	32,071	08/15/2022	3FE
527298-BF-9	LEVEL 3 FINANCING INC		08/13/2020	Various		731,460	730,000	730,488	.0	.0	(488)	.0	(488)	.0	730,000	.0	1,460	1,460	16,940	05/01/2023	3FE
548661-DM-6	LOWE'S COMPANIES INC		07/23/2020	US BANCORP INVESTMENTS INC		2,017,240	1,850,000	1,837,970	663,812	.0	1,074	.0	1,074	.0	1,842,581	.0	174,659	174,659	36,229	04/15/2026	2FE
548661-DT-1	LOWE'S COMPANIES INC		07/27/2020	BARCLAYS CAPITAL INC		520,456	455,000	453,958	.0	.0	70	.0	70	.0	454,028	.0	66,428	66,428	6,218	05/15/2025	2FE
576339-BM-6	MCCT 2018-1 A - ABS	A	09/09/2020	TORONTO DOMINION SECS		8,001,875	8,000,000	8,000,000	8,000,000	.0	.0	.0	.0	.0	8,000,000	.0	1,875	1,875	77,746	07/22/2024	1FE
576339-CF-0	MCCT 201 A - ABS	A	07/13/2020	USA INC		10,294,531	10,000,000	9,999,779	.0	.0	32	.0	32	.0	9,999,811	.0	294,720	294,720	95,078	09/23/2024	1FE
59523U-AS-6	MID-AMERICA APARTMENTS LP		08/31/2020	US BANCORP INVESTMENTS INC		280,944	285,000	283,475	.0	.0	.8	.0	.8	.0	283,483	.0	(2,538)	(2,538)	269	02/15/2031	2FE
609207-AT-2	MONDELEZ INTERNATIONAL INC		08/03/2020	WELLS FARGO SECURITIES LLC		365,733	328,000	324,825	.0	.0	86	.0	86	.0	324,911	.0	40,822	40,822	2,806	04/13/2030	2FE
609207-AU-9	MONDELEZ INTERNATIONAL INC		07/21/2020	PERSHING DIV OF DLJ SEC		906,133	875,000	870,310	.0	.0	197	.0	197	.0	870,507	.0	35,626	35,626	2,880	05/04/2025	2FE
61761J-VL-0	MORGAN STANLEY		08/11/2020	LINDING		8,956,400	8,000,000	8,290,400	8,204,418	.0	(24,471)	.0	(24,471)	.0	8,179,947	.0	776,453	776,453	238,444	10/23/2024	1FE
62886E-AJ-7	NCR CORP		09/21/2020	MORGAN STANLEY & CO.		260,000	260,000	263,120	261,443	.0	(1,443)	.0	(1,443)	.0	260,000	.0	.0	.0	15,311	07/15/2022	3FE
62886E-AS-7	NCR CORP		09/21/2020	Call @ 100.00		1,863,781	1,825,000	1,860,107	1,020,763	.0	(11,042)	.0	(11,042)	.0	1,838,166	.0	(13,166)	(13,166)	121,435	12/15/2023	3FE
62886H-AP-6	NCL CORPORATION LTD		08/05/2020	Various		92,693	140,000	86,100	140,000	.0	.0	53,900	(53,900)	.0	86,100	.0	6,593	6,593	3,216	12/15/2024	4FE
62886H-AP-6	NCL CORPORATION LTD		09/03/2020	Various		405,809	585,000	359,775	585,000	.0	.0	225,225	(225,225)	.0	359,775	.0	46,034	46,034	15,156	12/15/2024	5FE
637071-AJ-0	NATIONAL OILWELL VARCO INC		08/24/2020	Adjustment		799,020	772,000	738,786	746,459	.0	5,462	.0	5,462	.0	751,920	.0	47,100	47,100	14,775	12/01/2022	2FE
64072T-AA-3	CSC HOLDINGS LLC		08/18/2020	Call @ 100.00		1,900,192	1,775,000	2,017,088	1,458,736	.0	(54,883)	.0	(54,883)	.0	1,889,290	.0	(114,290)	(114,290)	311,449	10/15/2025	4FE
64072T-AC-9	CSC HOLDINGS LLC		08/18/2020	Call @ 100.00		834,064	800,000	843,625	265,222	.0	(13,441)	.0	(13,441)	.0	827,905	.0	(27,905)	(27,905)	55,485	10/15/2025	3FE
65339K-BH-2	NEXTERA ENERGY CAPITAL HOLDINGS INC		07/21/2020	PERSHING DIV OF DLJ SEC		563,220	500,000	510,465	509,673	.0	(817)	.0	(817)	.0	508,857	.0	54,363	54,363	13,181	04/01/2026	2FE
65339K-BQ-2	NEXTERA ENERGY CAPITAL HOLDINGS INC		07/06/2020	LINDING		318,274	293,000	292,584	.0	.0	21	.0	21	.0	292,605	.0	25,669	25,669	2,037	05/01/2025	2FE
65341X-AA-6	NEXSTAR BROADCASTING INC		09/25/2020	GOLDMAN		775,210	754,000	778,645	322,328	.0	(5,189)	.0	(5,189)	.0	771,834	.0	(17,834)	(17,834)	57,497	08/01/2022	4FE
65409Q-BB-7	NIELSEN FINANCE LLC		09/15/2020	Call @ 100.00		1,764,000	1,764,000	1,729,513	258,098	.0	7,232	.0	7,232	.0	1,737,768	.0	26,232	26,232	18,250	04/15/2022	4FE
65410C-AA-8	NIELSEN COMPANY LUXEMBOURG SARL	C	09/11/2020	Call @ 100.00		452,000	452,000	449,884	173,000	.0	1,586	.0	1,586	.0	449,091	.0	2,909	2,909	14,397	10/01/2021	2FE
65473P-AJ-4	NISOURCE INC		08/03/2020	MORGAN STANLEY CO		433,431	367,000	365,646	.0	.0	39	.0	39	.0	365,684	.0	67,746	67,746	4,110	05/01/2030	4FE
654740-BB-4	NISSAN MOTOR ACCEPTANCE CORP		09/28/2020	Maturity @ 100.00		4,500,000	4,500,000	4,496,220	4,499,047	.0	953	.0	953	.0	4,500,000	.0	.0	.0	96,750	09/28/2020	2FE
67059T-AB-1	NUSTAR LOGISTICS LP		09/01/2020	Maturity @ 100.00		500,000	500,000	504,520	501,478	.0	(1,478)	.0	(1,478)	.0	500,000	.0	.0	.0	24,000	09/01/2020	3FE

STATEMENT AS OF SEPTEMBER 30, 2020 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 and Admini- strative Symbol
..67066G-AF-1	NVIDIA CORP .....		08/17/2020	BANC OF AMERICA/FIXED																	
..67105V-AY-0	OAKC 1X DR - CDO .....		09/11/2020	INCOME .....		8,904,960	8,000,000	7,970,302	0	0	532	0	532	0	7,970,834	0	934,126	934,126	88,033	04/01/2030	1FE
..674599-BY-0	OCCEIDENTAL PETROLEUM CORP .....		07/07/2020	Paydown .....		1,250,000	1,250,000	1,252,400	1,248,062	0	1,938	0	1,938	0	1,250,000	0	0	0	53,408	10/20/2025	1FE
..674599-CU-7	OCCEIDENTAL PETROLEUM CORP .....		08/18/2020	Not Available .....		904,500	900,000	952,470	912,620	0	(8,018)	0	(8,018)	0	904,602	0	(102)	(102)	35,055	02/01/2021	3FE
				JP MORGAN SECURITIES LLC .....		6,030,000	6,000,000	5,994,720	5,995,749	0	1,702	0	1,702	0	5,997,451	0	32,549	32,549	164,233	08/13/2021	3FE
..680665-AM-8	OLIN CORP .....		07/15/2020			20,250	18,000	17,910	0	0	3	0	3	0	17,913	0	2,337	2,337	275	06/01/2025	3FE
..68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO .....	C	09/23/2020	Call @ 102.50 .....		393,600	384,000	395,520	0	0	(1,925)	0	(1,925)	0	393,595	0	5	5	0	10/15/2025	4FE
..68902V-AD-9	OTIS WORLDWIDE CORP .....		07/21/2020	PERSHING DIV OF DLJ SEC																	
				LINDING .....		267,894	253,000	252,997	0	0	2	0	2	0	253,000	0	14,894	14,894	2,110	04/05/2025	2FE
..68902V-AE-7	OTIS WORLDWIDE CORP .....		08/10/2020	MERRILL LYNCH PIERCE																	
..693522-AG-9	PQ CORP .....		07/22/2020	FENNER & SMITH INC. .....		806,498	750,000	768,488	0	0	(1,101)	0	(1,101)	0	767,386	0	39,111	39,111	7,882	04/05/2027	2FE
				Call @ 100.00 .....		1,149,074	1,130,000	1,174,256	901,580	0	(10,285)	0	(10,285)	0	1,145,358	0	(15,358)	(15,358)	71,408	11/15/2022	4FE
				US BANCORP INVESTMENTS																	
..69371R-P5-9	PACCAR FINANCIAL CORP .....		09/08/2020	INC. .....		2,166,720	2,000,000	1,999,180	1,999,395	0	111	0	111	0	1,999,506	0	167,214	167,214	73,856	08/09/2023	1FE
..70959W-AH-6	PENSKO AUTOMOTIVE GROUP INC .....		08/15/2020	Maturity @ 100.00 .....		250,000	250,000	248,500	249,539	0	461	0	461	0	250,000	0	0	0	9,375	08/15/2020	4FE
..723787-AQ-0	PIONEER NATURAL RESOURCES CO .....		09/22/2020	Various .....		1,200,362	1,250,000	1,240,063	0	0	100	0	100	0	1,240,163	0	(39,801)	(39,801)	2,625	08/15/2030	2FE
..747525-AR-4	QUALCOMM INC .....		08/05/2020	BARCLAYS CAPITAL INC .....		8,542,908	8,100,000	8,080,803	8,082,536	0	3,280	0	3,280	0	8,085,816	0	457,092	457,092	214,695	01/30/2023	1FE
..760759-AV-2	REPUBLIC SERVICES INC .....		07/23/2020	Citigroup (SSB) .....		2,150,420	2,000,000	1,994,140	0	0	218	0	218	0	1,994,358	0	156,062	156,062	19,167	03/01/2030	2FE
..761735-AR-0	REYNOLDS GROUP ISSUER LLC .....		08/14/2020	Call @ 100.00 .....		1,250,000	1,250,000	1,265,625	1,250,000	0	0	0	0	0	1,250,000	0	0	0	53,260	07/15/2021	4FE
..761735-AT-6	REYNOLDS GROUP ISSUER LLC .....		09/29/2020	Call @ 101.28 .....		202,562	200,000	205,675	184,224	0	(2,748)	0	(2,748)	0	201,976	0	586	586	9,738	07/15/2023	4FE
				JP MORGAN SECURITIES LLC .....																	
..776743-AM-8	ROPER TECHNOLOGIES INC .....		09/08/2020			401,128	398,000	397,475	0	0	3	0	3	0	397,477	0	3,651	3,651	100	09/15/2025	2FE
..78355H-KM-0	RYDER SYSTEM INC .....		09/09/2020	WELLS FARGO SECURITIES																	
..817565-CB-8	SERVICE CORPORATION INTERNATIONAL .....		09/10/2020	LLC .....		4,149,840	4,000,000	3,997,680	3,998,149	0	519	0	519	0	3,998,668	0	151,172	151,172	89,444	06/01/2022	2FE
				Call @ 100.00 .....		1,201,146	1,180,000	1,208,925	286,784	0	(8,117)	0	(8,117)	0	1,197,792	0	(17,792)	(17,792)	73,119	05/15/2024	3FE
				BANC OF AMERICA/FIXED																	
..81761L-AA-0	SERVICE PROPERTIES TRUST .....		08/11/2020	INCOME .....		100,440	93,000	93,000	0	0	0	0	0	0	93,000	0	7,440	7,440	1,085	09/15/2025	3FE
..81762P-AE-2	SERVICENOW INC .....		08/13/2020	RBC CAPITAL MARKETS .....		584,789	596,000	593,771	0	0	3	0	3	0	593,774	0	(8,985)	(8,985)	139	09/01/2030	2FE
..82967N-AL-2	SIRIUS XM RADIO INC .....		07/09/2020	Call @ 100.00 .....		1,576,058	1,564,000	1,539,369	90,029	0	1,798	0	1,798	0	1,540,527	0	23,473	23,473	59,076	05/15/2023	3FE
..83404R-AA-6	SOFT 2018-B A1F - ABS .....		09/25/2020	Paydown .....		1,004,471	1,004,471	1,002,363	1,002,682	0	1,789	0	1,789	0	1,004,471	0	0	0	17,320	08/25/2047	1FE
..852061-AR-1	SPRINT COMMUNICATIONS INC .....		08/15/2020	Maturity @ 100.00 .....		458,000	458,000	476,893	463,856	0	(5,856)	0	(5,856)	0	458,000	0	0	0	32,060	08/15/2020	3FE
..86614R-AG-2	SUMMIT MATERIALS LLC .....		08/11/2020	Call @ 100.00 .....		500,000	500,000	509,491	504,028	0	(4,028)	0	(4,028)	0	500,000	0	0	0	32,837	07/15/2023	4FE
..871503-AH-1	NORTONLIFELOCK INC .....		09/15/2020	Maturity @ 100.00 .....		250,000	250,000	251,563	250,534	0	(534)	0	(534)	0	250,000	0	0	0	10,500	09/15/2020	3FE
..87244A-BL-3	WINOR 121RR AR2 - CDO .....	C	07/15/2020	Paydown .....		291,666	291,666	291,666	291,666	0	0	0	0	0	291,666	0	0	0	5,694	01/15/2026	1FE
..87264A-AN-5	T-MOBILE USA INC .....		09/01/2020	Call @ 100.00 .....		954,869	935,000	968,775	863,956	0	(7,056)	0	(7,056)	0	954,869	0	(19,869)	(19,869)	76,447	03/01/2025	3FE
..87612B-AY-8	TARGA RESOURCES PARTNERS LP .....		08/13/2020	Not Available .....		775,732	760,000	795,263	781,892	0	(8,076)	0	(8,076)	0	773,816	0	1,916	1,916	47,453	03/15/2024	3FE
..89352H-BA-6	TRANSCANADA PIPELINES LTD .....	C	07/31/2020	Various .....		1,182,290	1,000,000	998,360	0	0	50	0	50	0	998,410	0	183,880	183,880	13,382	04/15/2030	2FE
..89469A-AB-0	TREEHOUSE FOODS INC .....		09/25/2020	Call @ 100.00 .....		140,000	140,000	139,650	139,757	0	78	0	78	0	139,835	0	165	165	7,015	03/15/2022	4FE
				WELLS FARGO SECURITIES																	
..90265E-AT-7	UDR INC .....		08/10/2020	LLC .....		716,058	700,000	705,818	0	0	(24)	0	(24)	0	705,794	0	10,264	10,264	858	08/01/2032	2FE
				MITSUBISHI UFJ																	
..90331H-NV-1	US BANK NA .....		08/04/2020	SECURITIES .....		1,960,362	1,800,000	1,803,474	1,802,785	0	(450)	0	(450)	0	1,802,335	0	158,027	158,027	63,240	07/24/2023	1FE
				JP MORGAN SECURITIES LLC .....																	
..904764-BA-4	UNILEVER CAPITAL CORP .....		07/16/2020			2,673,000	2,500,000	2,482,825	2,488,617	0	1,855	0	1,855	0	2,490,472	0	182,528	182,528	64,670	03/22/2023	1FE
..90931L-AA-6	UNITED AIRLINES INC - ABS .....		07/07/2020	Paydown .....		92,340	92,340	92,340	92,340	0	0	0	0	0	92,340	0	0	0	2,863	01/07/2030	1FE
..90932Q-AA-4	UNITED AIRLINES INC - ABS .....		09/03/2020	Paydown .....		194,027	194,027	191,447	191,616	0	2,412	0	2,412	0	194,027	0	0	0	7,276	03/03/2028	1FE
..911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC .....		08/28/2020	Call @ 100.00 .....		85,283	83,000	86,216	85,946	0	(753)	0	(753)	0	85,193	0	(2,193)	(2,193)	7,393	07/15/2025	3FE
				BANC OF AMERICA/FIXED																	
..91159H-HV-5	U.S. BANCORP .....		09/09/2020	INCOME .....		5,134,139	4,700,000	4,698,731	4,698,949	0	169	0	169	0	4,699,117	0	435,022	435,022	174,488	02/05/2024	1FE
..913903-AR-1	UNIVERSAL HEALTH SERVICES INC .....		09/28/2020	Call @ 100.00 .....		800,000	800,000	811,280	808,542	0	(8,542)	0	(8,542)	0	800,000	0	0	0	44,017	08/01/2022	2FE
..914906-AR-3	UNIVISION COMMUNICATIONS INC .....		07/21/2020	Call @ 100.00 .....		837,088	830,000	825,045	823,596	1,568	602	0	2,170	0	825,796	0	4,234	4,234	35,801	05/15/2023	4FE
..91831A-AB-7	BAUSCH HEALTH COMPANIES INC .....	C	09/10/2020	Call @ 100.00 .....		97,000	97,000	98,576	97,414	735	(1,149)	0	(414)	0	97,000	0	0	0	4,362	05/15/2023	2FE
..92343V-DD-3	VERIZON COMMUNICATIONS INC .....		09/09/2020	BARCLAYS CAPITAL INC .....		1,100,750	1,000,000	963,842	967,289	0	3,446	0	3,446	0	967,289	0	133,462	133,462	28,146	08/15/2026	2FE
..92343V-DY-7	VERIZON COMMUNICATIONS INC .....		08/27/2020	BARCLAYS CAPITAL INC .....		182,117	155,000	154,975	154,984	0	1	0	1	0	154,986	0	27,132	27,132	6,127	03/16/2027	2FE
				JP MORGAN SECURITIES LLC .....																	
..931142-EL-3	WALMART INC .....		07/23/2020			5,717,565	5,250,000	5,243,595	5,244,276	0	676	0	676	0	5,244,952	0	472,613	472,613	156,611	07/08/2024	1FE
..93369K-AA-3	NATIONSTAR MORTGAGE HOLDINGS INC .....		08/13/2020	Call @ 100.00 .....		709,710	682,000	723,910	0	0	(15,161)	0	(15,161)	0	708,749	0	(26,749)	(26,749)	52,820	07/15/2023	4FE

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol
96950G-AA-0	WILLIAMS SCOTSMAN INTERNATIONAL INC .....		07/01/2020 ..	Call @ 100.00 .....		472,918	455,000	475,216	471,637	0	(3,971)	0	(3,971)	0	467,666	0	(12,666)	(12,666)	37,426	12/15/2022	4FE
96950G-AB-8	WILLIAMS SCOTSMAN INTERNATIONAL INC .....		08/26/2020 ..	Various .....		560,397	542,000	559,875	90,947	0	(1,674)	0	(1,674)	0	557,798	0	(14,178)	(14,178)	39,383	08/15/2023	4FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						246,031,314	233,153,277	234,548,192	148,584,028	4,995	(383,907)	279,125	(638,037)	0	233,671,417	0	11,620,397	11,620,397	6,684,090	XXX	XXX
8399997. Total - Bonds - Part 4						529,594,969	512,385,500	513,853,070	212,448,686	4,995	(380,011)	279,125	(654,141)	0	512,836,439	0	16,019,031	16,019,031	7,611,693	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						529,594,969	512,385,500	513,853,070	212,448,686	4,995	(380,011)	279,125	(654,141)	0	512,836,439	0	16,019,031	16,019,031	7,611,693	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						529,594,969	XXX	513,853,070	212,448,686	4,995	(380,011)	279,125	(654,141)	0	512,836,439	0	16,019,031	16,019,031	7,611,693	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	25,420,935	17,131,832	18,957,820	XXX
Bank of New York Mellon ..... New York, NY .....		0.000	0	0	1,000,001	1,000,002	1,000,468	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	26,420,936	18,131,834	19,958,288	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	26,420,936	18,131,834	19,958,288	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	26,420,936	18,131,834	19,958,288	XXX

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]