



QUARTERLY STATEMENT

As of September 30, 2019
of the Condition and Affairs of the

ARCH MORTGAGE INSURANCE COMPANY

NAIC Group Code.....1279, 1279 (Current Period) (Prior Period)	NAIC Company Code..... 40266	Employer's ID Number..... 36-3105660
Organized under the Laws of WI	State of Domicile or Port of Entry WI	Country of Domicile US
Incorporated/Organized..... December 30, 1980	Commenced Business..... December 31, 1981	
Statutory Home Office	33 East Main Street, Suite 900 .. Madison .. WI .. US .. 53703 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	230 North Elm Street .. Greensboro .. NC .. US .. 27401 (Street and Number) (City or Town, State, Country and Zip Code)	336-373-0232 (Area Code) (Telephone Number)
Mail Address	Post Office Box 20597 .. Greensboro .. NC .. US .. 27420 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	230 North Elm Street .. Greensboro .. NC .. US .. 27401 (Street and Number) (City or Town, State, Country and Zip Code)	336-373-0232 (Area Code) (Telephone Number)
Internet Web Site Address	www.archmi.com	
Statutory Statement Contact	Jeffrey Wayne Shaw (Name) statutoryaccountingteam@archmi.com (E-Mail Address)	336-412-0800 (Area Code) (Telephone Number) (Extension) 336-217-4402 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Robert Michael Schmeiser #	President & Chief Executive Officer	2. Theresa Marie Cameron #	Vice President & Secretary
3. Thomas Harrison Jeter	Executive Vice President & Chief Financial Officer	4. Brian Joseph Smith	Senior Vice President & Controller

OTHER

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

DIRECTORS OR TRUSTEES

Robert Michael Schmeiser #	Dennis Robert Brand	Thomas Harrison Jeter	Cheryl Ann Feltgen
John Edward Gaines			

State of..... North Carolina
County of..... Guilford

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

(Signature) Robert Michael Schmeiser 1. (Printed Name) President & Chief Executive Officer (Title)	(Signature) Theresa Marie Cameron 2. (Printed Name) Vice President & Secretary (Title)	(Signature) Thomas Harrison Jeter 3. (Printed Name) Executive Vice President & Chief Financial Officer (Title)
Subscribed and sworn to before me This _____ day of _____	a. Is this an original filing? b. If no: 1. State the amendment number 2. Date filed 3. Number of pages attached	Yes [X] No [] _____ _____ _____

ARCH MORTGAGE INSURANCE COMPANY
ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	1,764,708,614	0	1,764,708,614	1,770,735,983
2. Stocks:				
2.1 Preferred stocks.....	1,689,338	0	1,689,338	0
2.2 Common stocks.....	37,518,495	37,518,495	0	0
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....10,522,031), cash equivalents (\$.....5,174,504) and short-term investments (\$.....1,363,558).....	17,060,093	0	17,060,093	52,951,065
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	0	0	0	0
9. Receivables for securities.....	1,277,597	0	1,277,597	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).....	1,822,254,137	37,518,495	1,784,735,642	1,823,687,048
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	13,150,065	0	13,150,065	14,262,728
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	113,019,895	0	113,019,895	111,264,946
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.....	3,054,868	0	3,054,868	3,212,087
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	4,559,187
18.2 Net deferred tax asset.....	210,011,845	188,619,165	21,392,680	40,284,661
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.....	4,995,995	0	4,995,995	218,666
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	1,672,563	1,672,343	220	12,754
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	2,168,159,368	227,810,003	1,940,349,365	1,997,502,077
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	2,168,159,368	227,810,003	1,940,349,365	1,997,502,077

DETAILS OF WRITE-INS				
1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Other receivables.....	220	0	220	12,754
2502. Licenses purchased.....	1,672,343	1,672,343	0	0
2503.	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,672,563	1,672,343	220	12,754

ARCH MORTGAGE INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$34,288,598).....	122,179,677	158,506,373
2. Reinsurance payable on paid losses and loss adjustment expenses.....	12,242,503	19,881,288
3. Loss adjustment expenses.....	5,089,175	5,496,558
4. Commissions payable, contingent commissions and other similar charges.....	0	0
5. Other expenses (excluding taxes, licenses and fees).....	904,401	907,362
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	4,181,359	5,741,816
7.1 Current federal and foreign income taxes (including \$.....1,152,580 on realized capital gains (losses)).....	5,933,528	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....159,010,274 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).....	132,372,652	165,184,342
10. Advance premium.....	181,634	114,795
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions).....	148,865,508	125,869,250
13. Funds held by company under reinsurance treaties.....	64,160,382	67,108,434
14. Amounts withheld or retained by company for account of others.....	0	0
15. Remittances and items not allocated.....	1,685,909	652,203
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.....	26,358,348	24,328,267
20. Derivatives.....	0	0
21. Payable for securities.....	0	0
22. Payable for securities lending.....	0	0
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	1,252,183,751	1,114,862,326
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	1,776,338,827	1,688,653,014
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	1,776,338,827	1,688,653,014
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.....	25,921,704	246,270,163
35. Unassigned funds (surplus).....	85,838,834	10,328,900
36. Less treasury stock, at cost:		
36.10.000 shares common (value included in Line 30 \$.....0).....	0	0
36.20.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	164,010,538	308,849,063
38. Totals (Page 2, Line 28, Col. 3).....	1,940,349,365	1,997,502,077

DETAILS OF WRITE-INS

2501. Contingency reserve.....	1,231,177,272	1,097,599,634
2502. Premium refund reserve.....	2,056,406	981,307
2503. Deferred ceding commission.....	18,950,073	16,281,385
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,252,183,751	1,114,862,326
2901.	0	0
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

ARCH MORTGAGE INSURANCE COMPANY
STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....536,044,208).....	518,530,820	348,659,034	500,147,741
1.2 Assumed..... (written \$.....234,274,203).....	267,085,893	264,215,971	353,482,626
1.3 Ceded..... (written \$.....536,044,208).....	518,530,820	348,458,760	499,901,098
1.4 Net..... (written \$.....234,274,203).....	267,085,893	264,416,245	353,729,269
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....34,650,643):			
2.1 Direct.....	17,443,102	10,274,601	12,778,487
2.2 Assumed.....	5,013,101	22,498,466	26,328,493
2.3 Ceded.....	17,443,102	10,038,465	12,594,880
2.4 Net.....	5,013,101	22,734,602	26,512,100
3. Loss adjustment expenses incurred.....	1,025,842	1,026,515	(1,880,755)
4. Other underwriting expenses incurred.....	43,426,284	53,266,986	65,610,890
5. Aggregate write-ins for underwriting deductions.....	133,542,946	132,208,122	176,864,635
6. Total underwriting deductions (Lines 2 through 5).....	183,008,173	209,236,225	267,106,869
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	84,077,720	55,180,019	86,622,400
INVESTMENT INCOME			
9. Net investment income earned.....	37,364,267	31,004,919	40,064,873
10. Net realized capital gains (losses) less capital gains tax of \$.....1,152,580.....	4,652,917	(9,118,004)	(13,261,220)
11. Net investment gain (loss) (Lines 9 + 10).....	42,017,184	21,886,915	26,803,653
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0).....	0	0	0
13. Finance and service charges not included in premiums.....	0	0	0
14. Aggregate write-ins for miscellaneous income.....	0	0	0
15. Total other income (Lines 12 through 14).....	0	0	0
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	126,094,904	77,066,934	113,426,053
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).....	126,094,904	77,066,934	113,426,053
19. Federal and foreign income taxes incurred.....	44,184,134	33,373,818	53,170,414
20. Net income (Line 18 minus Line 19) (to Line 22).....	81,910,770	43,693,116	60,255,639
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	308,849,063	471,931,915	471,931,915
22. Net income (from Line 20).....	81,910,770	43,693,116	60,255,639
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....(993).....	678,426	(287,520)	(2,100,566)
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	18,560,183	16,361,164	28,423,776
27. Change in nonadmitted assets.....	(25,639,445)	(12,782,640)	(69,648,654)
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.....	(220,348,459)	3,398,797	(180,013,047)
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).....	(144,838,525)	50,382,917	(163,082,852)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	164,010,538	522,314,832	308,849,063
DETAILS OF WRITE-INS			
0501. Change in contingency reserve.....	133,542,946	132,208,122	176,864,635
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	133,542,946	132,208,122	176,864,635
1401.	0	0	0
1402.	0	0	0
1403.	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	0	0	0
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

ARCH MORTGAGE INSURANCE COMPANY
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	256,657,450	303,045,518	390,826,374
2. Net investment income.....	41,591,474	33,086,564	43,211,327
3. Miscellaneous income.....	0	0	0
4. Total (Lines 1 through 3).....	298,248,924	336,132,081	434,037,701
5. Benefit and loss related payments.....	48,821,363	93,289,324	110,176,638
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.....	43,654,618	50,897,105	61,988,422
8. Dividends paid to policyholders.....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$.....1,152,580 tax on capital gains (losses).....	34,843,999	26,390,002	54,204,467
10. Total (Lines 5 through 9).....	127,319,980	170,576,432	226,369,527
11. Net cash from operations (Line 4 minus Line 10).....	170,928,944	165,555,650	207,668,174
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,251,856,108	1,161,743,295	1,622,026,308
12.2 Stocks.....	90,181,404	0	0
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	962,692	462,178	684,255
12.5 Other invested assets.....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	(51,061)
12.7 Miscellaneous proceeds.....	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,343,000,204	1,162,205,473	1,622,659,502
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,316,106,112	1,363,712,979	1,657,916,090
13.2 Stocks.....	1,640,000	0	19,986,953
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	1,030,160	793,250	755,130
13.5 Other invested assets.....	0	0	0
13.6 Miscellaneous applications.....	1,277,597	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,320,053,869	1,364,506,229	1,678,658,173
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).....	22,946,335	(202,300,756)	(55,998,670)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	(225,000,000)	0	(180,013,047)
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).....	(4,766,251)	(1,605,820)	(32,816,135)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(229,766,251)	(1,605,820)	(212,829,182)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(35,890,973)	(38,350,926)	(61,159,678)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	52,951,065	114,110,743	114,110,743
19.2 End of period (Line 18 plus Line 19.1).....	17,060,093	75,759,817	52,951,065
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Change in contingency reserve.....	(133,542,946)	(132,208,122)	(176,864,635)
20.0002 Change in premium refund reserve.....	1,075,099	(25,950)	788,561
20.0003 Change in deferred ceding commission.....	(2,668,688)	(4,371,517)	(4,077,037)
20.0004 Change in escheatable and stale checks.....	(99,621)	(14,419)	19,879
20.0005 Change in investment in AMIS.....	(4,651,541)	(3,398,797)	4,336,558

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 #	Current Year to Date	2018
NET INCOME					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 81,910,770	\$ 60,255,639
(2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP					
Change in Contingency Reserve	58	4	4	\$ (133,542,946)	\$ (176,864,635)
(3) State Permitted Practice that are an increase/(decrease) from NAIC SAP					
				\$ 0	\$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 215,453,716	\$ 237,120,274
SURPLUS					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 164,010,538	\$ 308,849,063
(6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP					
				\$ 0	\$ 0
(7) State Permitted Practice that are an increase/(decrease) from NAIC SAP					
				\$ 0	\$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 164,010,538	\$ 308,849,063

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", "5*", "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. 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. 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. Amortization of premium or discount on bonds and LBaSS is calculated using the effective yield method.

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

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

Refer to Note 1.C (2) above.

D. Going Concern

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

Note 2 – Accounting Changes and Correction of Errors

Not Applicable

Note 3 – Business Combinations and Goodwill

Not Applicable

Note 4 – Discontinued Operations

Not Applicable

Note 5 – Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

Prepayment assumptions for single class, multi-class mortgage-back and asset-backed securities are 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 Securities
Not Applicable
- (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$ 407,776
	2. 12 Months or Longer	\$ 411,875
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 68,716,904
	2. 12 Months or Longer	\$ 18,126,070

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

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

- B. Transactions
On February 20, 2019, the Board of Directors of Arch U.S. MI Services, Inc. approved the release of capital of \$15,000,000 to the Company. The capital was received on March 22, 2019.

On August 19, 2019, the Department approved the Company’s request to pay a \$225,000,000 return of capital to its parent, Arch U.S. MI Holdings, Inc. which was paid on September 23, 2019.
- C. Dollar Amounts of Transactions
See Note 10B
- D. Amounts Due From or To Related Parties
At September 30 2019, the Company reported a receivable of \$4,995,995 and a payable of (\$26,358,348) from/to affiliated companies. Details of the balances are:

United Guaranty Residential Insurance Company of North Carolina \$27,848; United Guaranty Residential Insurance Company \$4,949,443; Arch Mortgage Guaranty Company \$18,704; United Guaranty Services, Inc. (\$2,273); Arch U.S. MI Holdings, Inc. (\$209,366); Arch U.S. MI Services, Inc. (\$26,146,709).

NOTES TO FINANCIAL STATEMENTS

At December 31, 2018, the Company reported a receivable of \$218,666 and a payable of (\$24,328,267) from/to affiliated companies. Details of the balances are:

Arch U.S. MI Holdings, Inc. \$106,459; United Guaranty Residential Insurance Company \$102,198; Arch Mortgage Guaranty Company \$9,552; United Guaranty Credit Insurance Company \$457; United Guaranty Services, Inc. (\$1,728); United Residential Insurance Company of North Carolina (\$302,740); Arch U.S. MI Services, Inc. (\$24,023,799).

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, Dividend Restrictions and Quasi-Reorganizations

- (4)
- Dates and Amounts of Dividends Paid
- No significant changes

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

Not Applicable

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- B.
- Transfer and Servicing of Financial Assets
- (2) Servicing Assets and Servicing Liabilities
- Not Applicable
- (4) Securitizations, Asset-Based Financing Arrangements and Similar Transfers Accounted for as Sales
- (a)
- Not Applicable
- (b)
- Not Applicable
- C.
- Wash Sales
- (1) Description of the Objectives Regarding These Transactions
- Not Applicable
- (2) The details by NAIC designation 3 or below, or unrated of securities sold during the current period and reacquired within 30 days of the sale date are:
- Not Applicable

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the 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.
- Fair Value Measurements
- (1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Exempt MM Mutual Fund	\$ 5,174,503	\$ 0	\$ 0	\$ 0	\$ 5,174,503
Industrial & Miscellaneous Bonds	\$ 0	\$ 16,312,622	\$ 0	\$ 0	\$ 16,312,622
Preferred Stock	\$ 0	\$ 1,689,338	\$ 0	\$ 0	\$ 1,689,338
Total	\$ 5,174,503	\$ 18,001,960	\$ 0	\$ 0	\$ 23,176,463
Liabilities at Fair Value					
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

- (2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy
- At September 30, 2019, 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, 2019.
- (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.

NOTES TO FINANCIAL STATEMENTS

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
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	\$1,809,942,749	\$1,764,708,614	\$ 247,907,528	\$1,562,035,221	\$ 0	\$ 0	\$ 0
Preferred Stock	\$ 1,689,338	\$ 1,689,338	\$ 0	\$ 1,689,338	\$ 0	\$ 0	\$ 0
Cash, Cash equivalent and short-term investments	\$ 17,060,093	\$ 17,060,093	\$ 17,060,093	\$ 0	\$ 0	\$ 0	\$ 0

- D. Not Practicable to Estimate Fair Value
Not Applicable
- E. NAV Practical Expedient Investments
Not Applicable

Note 21 – Other Items
No significant changes

Note 22 – Events Subsequent
On October 9, 2019, the Company requested the Department's approval to make an annual interest payment effective December 15, 2019, in the amount of \$3,188,250 related to the 2017 Note. On October 16, 2019, the Department approved the Company's request.

On October 17, 2019, the Company entered into an excess of loss reinsurance agreement with Bellemeade RE 2019-4 Ltd.

Subsequent events have been considered through November 5, 2019 for these statutory financial statements which are to be issued on November 5, 2019.

Note 23 – Reinsurance
No significant changes

Note 24 – Retrospectively Rated Contracts and 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 [X]

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

- A. Change in Incurred Losses and Loss Adjustment Expenses
Incurred loss and loss adjustment expenses attributable to insured events of prior years decreased by \$30.7 million and \$24.0 million for the nine months ended September 30, 2019 and 2018, 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
Not Applicable

Note 31 – High Deductibles
Not Applicable

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses
Not Applicable

Note 33 – Asbestos/Environmental Reserves
Not Applicable

NOTES TO FINANCIAL STATEMENTS

Note 34 – Subscriber Savings Accounts

Not Applicable

Note 35 – Multiple Peril Crop Insurance

Not Applicable

Note 36 – Financial Guaranty Insurance

B. Schedule of Insured Financial Obligations at the End of the Period:
Not Applicable

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.
Ventus Risk Management, Inc. was acquired 100% by Arch Insurance Group Inc.

3.4

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

Yes [☒] No [☐]

3.5

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

947484

4.1

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

Yes [☐] No [☒]

4.2

If yes, provide name of 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
	0	

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

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

9.1

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 [☒] 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 [☒]

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 [☒]

9.31

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

ARCH MORTGAGE INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:
- Yes ☒ No ☐

\$

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.)
- 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:
13. Amount of real estate and mortgages held in short-term investments:
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?
- 14.2 If yes, please complete the following:
- Yes ☐ No ☒

\$

0

\$

0

Yes ☒ No ☐
- 14.21 Bonds

14.22 Preferred Stock

14.23 Common Stock

14.24 Short-Term Investments

14.25 Mortgage Loans on Real Estate

14.26 All Other

14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)

14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above
- | 1 | 2 |
|---|--|
| Prior Year End Book/Adjusted Carrying Value | Current Quarter Book/Adjusted Carrying Value |
| \$ 0 | \$ 0 |
| 0 | 0 |
| 49,331,214 | 37,518,495 |
| 0 | 0 |
| 0 | 0 |
| 0 | 0 |
| \$ 49,331,214 | \$ 37,518,495 |
| 0 | 0 |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?

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 ☒

Yes ☐ No ☐
16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

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

16.3 Total payable for securities lending reported on the liability page:

\$ 0

\$ 0

\$ 0
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 ☒ No ☐
- 17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:
- | 1 | 2 |
|-------------------------|---|
| Name of Custodian(s) | 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 | 2 | 3 |
|----------------|-------------|-------------------------|
| Name(s) | Location(s) | 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?

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

Yes ☐ No ☒
- | 1 | 2 | 3 | 4 |
|---------------|---------------|----------------|--------|
| Old Custodian | New Custodian | Date of Change | 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 | 2 |
|---------------------------------|-------------|
| Name of Firm or Individual | 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 assets?

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 assets?

Yes ☐ No ☐

Yes ☐ No ☐
- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.
- | 1 | 2 | 3 | 4 | 5 |
|--|---------------------------------|-------------------------------|-----------------|---|
| Central Registration Depository Number | Name of Firm or Individual | Legal Entity Identifier (LEI) | Registered With | Investment Management Agreement (IMA) Filed |
| 129060 | Arch Investment Management, LLC | | SEC | DS |
- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

18.2 If no, list exceptions:

Yes ☒ No ☐
- Q07.1

ARCH MORTGAGE INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 for 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]

ARCH MORTGAGE INSURANCE COMPANY
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
All Other Insurers						
0.....	AA-3191392.....	Bellemeade Re 2019 1 Ltd.....	BMU.....	Unauthorized...	0.....	
0.....	AA-3191391.....	Bellemeade Re 2019-2 Ltd.....	BMU.....	Unauthorized...	0.....	
0.....	AA-3191407.....	Bellemeade Re 2019-3 Ltd.....	BMU.....	Unauthorized...	0.....	

ARCH MORTGAGE INSURANCE COMPANY
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1.	Alabama.....AL	..L..	5,726,250	3,323,561	173,478	0	625,252	416,785
2.	Alaska.....AK	..L..	2,393,875	2,327,767	338,068	248,116	970,814	1,161,799
3.	Arizona.....AZ	..L..	17,143,643	11,738,180	115,317	148,569	2,367,732	1,241,374
4.	Arkansas.....AR	..L..	3,085,425	2,270,539	217,728	145,092	277,172	369,084
5.	California.....CA	..L..	39,460,759	28,829,051	207,345	9,636	6,038,497	4,114,067
6.	Colorado.....CO	..L..	13,519,727	8,165,707	57,984	(1,277)	958,918	910,554
7.	Connecticut.....CT	..L..	5,450,058	3,306,781	200,626	123,271	1,364,098	1,027,133
8.	Delaware.....DE	..L..	1,789,777	1,187,425	122,445	0	112,879	110,138
9.	District of Columbia.....DC	..L..	2,166,901	1,509,807	0	0	193,350	27,205
10.	Florida.....FL	..L..	36,371,070	23,334,936	1,082,542	520,981	7,268,583	6,933,509
11.	Georgia.....GA	..L..	19,686,854	13,039,440	403,957	45,725	2,411,833	1,750,211
12.	Hawaii.....HI	..L..	1,552,046	914,710	0	0	402,861	394,986
13.	Idaho.....ID	..L..	6,117,925	4,859,863	44,790	5,450	473,301	492,752
14.	Illinois.....IL	..L..	17,333,367	11,543,954	252,252	399,645	2,942,655	1,671,125
15.	Indiana.....IN	..L..	13,343,131	8,858,030	27,724	228,777	1,323,102	872,984
16.	Iowa.....IA	..L..	6,832,382	5,248,957	256,616	214,321	888,217	875,389
17.	Kansas.....KS	..L..	6,722,325	5,033,816	143,855	105,588	758,158	913,541
18.	Kentucky.....KY	..L..	4,843,379	3,713,781	52,455	36,474	389,767	354,494
19.	Louisiana.....LA	..L..	4,184,959	2,725,147	138,230	60,762	850,926	835,432
20.	Maine.....ME	..L..	1,904,620	1,473,971	38,899	151,642	186,279	559,628
21.	Maryland.....MD	..L..	16,289,142	11,260,972	202,172	702,191	1,986,086	926,166
22.	Massachusetts.....MA	..L..	22,133,951	15,929,753	337,684	270,912	1,729,192	2,237,290
23.	Michigan.....MI	..L..	15,850,784	14,095,668	191,252	464,732	2,537,291	1,958,009
24.	Minnesota.....MN	..L..	17,886,534	11,392,720	211,407	374,011	1,260,716	1,511,208
25.	Mississippi.....MS	..L..	1,460,244	867,208	83,170	12,471	228,697	130,863
26.	Missouri.....MO	..L..	10,402,158	7,566,701	75,334	191,353	940,557	606,030
27.	Montana.....MT	..L..	659,576	462,588	0	0	68,331	15,606
28.	Nebraska.....NE	..L..	3,947,411	2,418,216	(12,137)	36,515	565,577	347,139
29.	Nevada.....NV	..L..	4,077,807	2,453,548	207,120	222,434	728,389	783,885
30.	New Hampshire.....NH	..L..	4,118,574	2,931,341	78,527	(562)	263,430	153,430
31.	New Jersey.....NJ	..L..	14,898,478	8,756,902	96,869	554,051	1,963,101	1,527,682
32.	New Mexico.....NM	..L..	2,874,948	2,103,939	144,677	86,742	352,650	417,791
33.	New York.....NY	..L..	12,472,057	8,778,343	474,099	997,696	2,455,622	3,478,746
34.	North Carolina.....NC	..L..	19,259,979	14,399,926	106,840	54,126	1,656,166	1,468,427
35.	North Dakota.....ND	..L..	682,763	477,647	7,801	0	87,088	105,810
36.	Ohio.....OH	..L..	14,732,606	10,686,290	600,603	358,238	2,156,461	2,495,222
37.	Oklahoma.....OK	..L..	4,452,922	3,017,967	56,923	161,252	437,615	607,159
38.	Oregon.....OR	..L..	11,130,147	8,385,210	146,817	93,812	1,353,474	795,328
39.	Pennsylvania.....PA	..L..	12,891,250	9,095,439	185,330	244,922	1,770,687	2,391,116
40.	Rhode Island.....RI	..L..	3,353,322	2,612,621	83,143	39,156	443,442	425,159
41.	South Carolina.....SC	..L..	11,245,748	7,662,112	108,136	84,973	1,341,653	1,088,534
42.	South Dakota.....SD	..L..	1,929,737	1,439,303	17,871	0	148,093	121,716
43.	Tennessee.....TN	..L..	14,869,134	10,959,832	183,526	285,786	985,645	1,436,175
44.	Texas.....TX	..L..	39,378,304	24,675,995	430,508	365,014	4,616,321	2,855,877
45.	Utah.....UT	..L..	11,008,948	8,202,293	44,332	67,604	1,483,595	770,450
46.	Vermont.....VT	..L..	1,483,199	1,112,742	35,829	175,617	163,644	287,558
47.	Virginia.....VA	..L..	17,796,402	12,830,335	95,891	211,021	1,414,665	1,302,232
48.	Washington.....WA	..L..	15,324,955	8,636,592	148,274	41,219	1,136,967	840,424
49.	West Virginia.....WV	..L..	673,234	411,996	85,017	22,392	152,308	239,701
50.	Wisconsin.....WI	..L..	18,512,629	14,677,402	414,098	405,222	1,904,481	2,938,738
51.	Wyoming.....WY	..L..	579,888	325,949	40,093	0	53,269	19,760
52.	American Samoa.....AS	..N..	0	0	0	0	0	0
53.	Guam.....GU	..L..	0	0	0	0	0	0
54.	Puerto Rico.....PR	..L..	38,904	25,461	0	0	95,380	125,311
55.	US 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..	536,044,208	372,058,435	8,755,517	8,965,673	67,284,987	59,440,728

DETAILS OF WRITE-INS

58001.	..XXX..	0	0	0	0	0	0
58002.	..XXX..	0	0	0	0	0	0
58003.	..XXX..	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page....	..XXX..	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	..XXX..	0	0	0	0	0	0

(a) Active Status Count

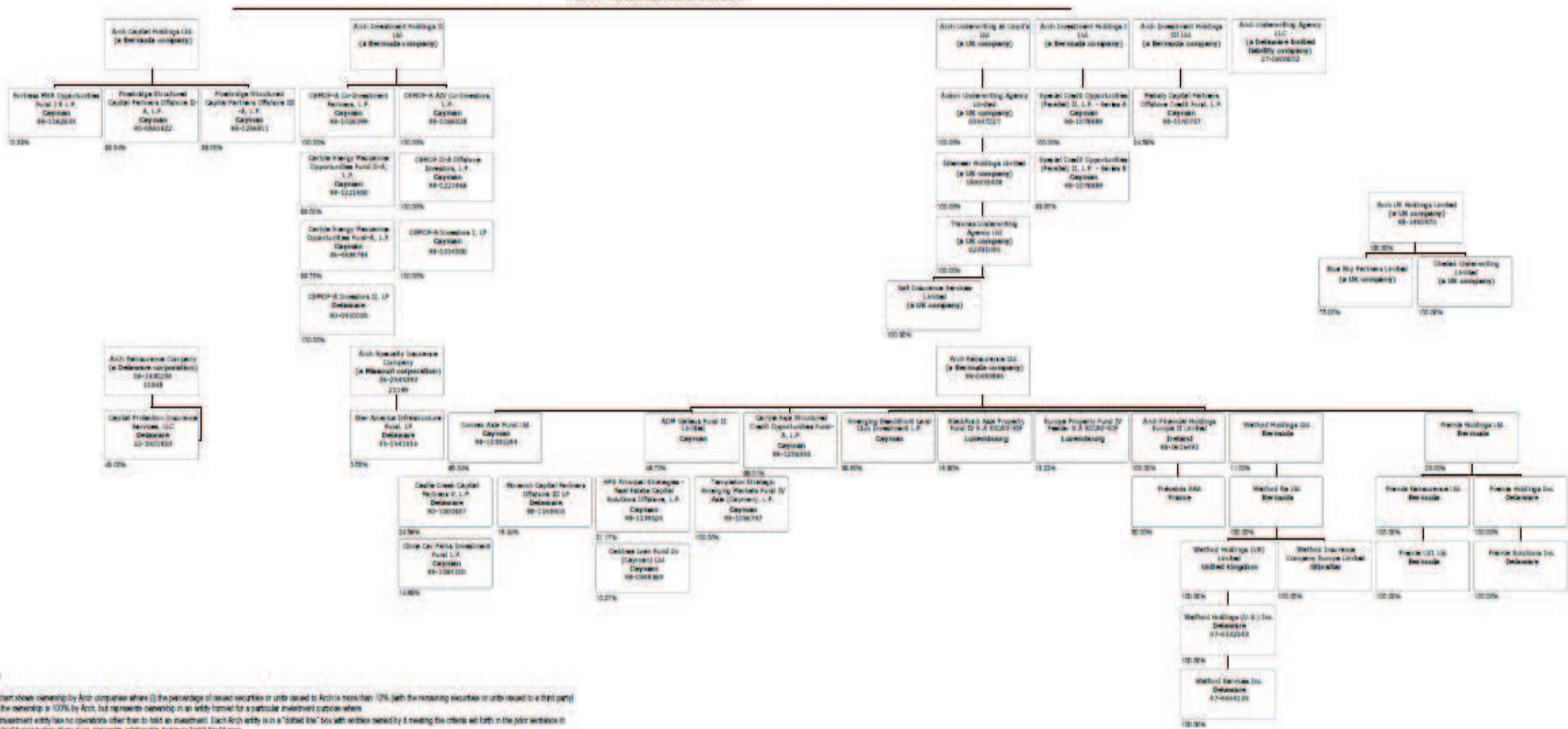
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	53	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0	Q - Qualified - Qualified or accredited 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

PART 1 – ORGANIZATIONAL CHART



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

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



Note:
This chart shows ownership by Arch companies where (i) the percentage of issued securities or units issued to Arch is more than 10% (with the remaining securities or units issued to a third party) or (ii) the ownership is 100% by Arch, but represents ownership in an entity formed for a particular investment purpose where such investment entity has no operations other than to hold an investment. Each Arch entity is in a "dotted line" box with text below it stating the criteria set forth in the prior sentence. If "dotted line" boxes below there is no ownership relationship between "dotted 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 as of December 31, 2019; such figures are updated on an annual basis in line with normal practices.

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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
N/A..	N/A.....	N/A.....	98-0374481..	N/A.....	947484	NASDAQ.....	Arch Capital Group Ltd.....	BMU.....	UIP.....	N/A.....	N/A.....	N/A.....	N/A.....	N.....	1.....
N/A..	N/A.....	N/A.....	02-0576800..	N/A.....	N/A.....	N/A.....	Arch Capital Services Inc.....	DE.....	NIA.....	Arch Capital Group Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	98-0602504..	N/A.....	N/A.....	N/A.....	Arch Investment Management Ltd.....	BMU.....	NIA.....	Arch Capital Group Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	98-0493884..	N/A.....	N/A.....	N/A.....	Arch Reinsurance Ltd.....	BMU.....	IA.....	Arch Capital Group Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	98-1031826..	N/A.....	N/A.....	N/A.....	Arch Global Services (Philippines) Inc.....	PHL.....	NIA.....	Arch Capital Group Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Arch Global Services (Cyprus) Ltd.....	CYP.....	NIA.....	Arch Global Services Holdings Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Arch Global Services Holdings Ltd.....	BMU.....	NIA.....	Arch Capital Group Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	27-0687834..	N/A.....	N/A.....	N/A.....	Arch International Services Inc.....	DE.....	NIA.....	Arch Capital Services Inc.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	98-1244615..	N/A.....	N/A.....	N/A.....	Arch Underwriters Ltd.....	BMU.....	NIA.....	Arch Reinsurance Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	98-0705201..	N/A.....	N/A.....	N/A.....	Arch Underwriting at Lloyd's Ltd.....	GBR.....	NIA.....	Arch Reinsurance Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Axiom Underwriting Agency Limited.....	GBR.....	NIA.....	Arch Underwriting at Lloyd's Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Idlemear Holdings Limited.....	GBR.....	NIA.....	Axiom Underwriting Agency Limited.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Thomas Underwriting Agency Limited.....	GBR.....	NIA.....	Idlemear Holdings Limited.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Salt Insurance Services Limited.....	GBR.....	NIA.....	Thomas Underwriting Agency Limited.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Arch Underwriting Agency (Australia) Pty. Ltd.....	AUS.....	NIA.....	Arch Underwriting at Lloyd's Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	98-0399846..	N/A.....	N/A.....	N/A.....	Arch Capital Holdings Ltd.....	BMU.....	NIA.....	Arch Reinsurance Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	98-0616488..	N/A.....	N/A.....	N/A.....	Arch Financial Holdings Europe I Limited.....	IRL.....	NIA.....	Arch Reinsurance Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	98-0585481..	N/A.....	N/A.....	N/A.....	Arch Re Accident & Health ApS.....	DNK.....	NIA.....	Arch Reinsurance Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	98-0652764..	N/A.....	N/A.....	N/A.....	Arch Syndicate Investments Ltd.....	GBR.....	NIA.....	Arch Reinsurance Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Gulf Re Holdings Limited.....	JEY.....	NIA.....	Arch Reinsurance Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Gulf Reinsurance Limited.....	ARE.....	IA.....	Gulf Re Holdings Limited.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	98-0705596..	N/A.....	N/A.....	N/A.....	Arch Investment Holdings I Ltd.....	BMU.....	NIA.....	Arch Reinsurance Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	98-0705598..	N/A.....	N/A.....	N/A.....	Arch Investment Holdings II Ltd.....	BMU.....	NIA.....	Arch Reinsurance Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	99-1244244..	N/A.....	N/A.....	N/A.....	Arch Investment Holdings III Ltd.....	BMU.....	NIA.....	Arch Reinsurance Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	98-0705593..	N/A.....	N/A.....	N/A.....	Arch Investment Holdings IV Ltd.....	BMU.....	NIA.....	Arch Reinsurance Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Watford Holdings Ltd.....	BMU.....	NIA.....	Arch Reinsurance Ltd.....	Ownership.....	11.100	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Watford Re Ltd.....	BMU.....	IA.....	Watford Holdings Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Watford Holdings (UK) Limited.....	GBR.....	NIA.....	Watford Re Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Watford Holdings (U.S.) Inc.....	DE.....	NIA.....	Watford Holdings (UK) Limited.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Watford Insurance Company Europe Limited....	GIB.....	IA.....	Watford Holdings (UK) Limited.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Watford Services Inc.....	DE.....	NIA.....	Watford Holdings (U.S.) Inc.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	99-1245248..	N/A.....	N/A.....	N/A.....	Arch Reinsurance Ltd. Escritorio De Representacao Ltda.....	BRA.....	NIA.....	Arch Reinsurance Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	98-1006574..	N/A.....	N/A.....	N/A.....	Arch Underwriting at Lloyd's (Australia) Pty Ltd.....	AUS.....	NIA.....	Arch Underwriting at Lloyd's Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	98-0616491..	N/A.....	N/A.....	N/A.....	Arch Financial Holdings Europe II Limited.....	IRL.....	NIA.....	Arch Reinsurance Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	98-1243751..	N/A.....	N/A.....	N/A.....	Arch Financial Holdings Europe III Limited.....	IRL.....	NIA.....	Arch Reinsurance Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	N.....	0.....

ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
N/A..	N/A.....	N/A.....	98-1244422..	N/A.....	N/A.....	N/A.....	Arch LMI Pty Ltd.....	AUS.....	NIA.....	Arch Financial Holdings Australia Pty Ltd.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	N/A.....	N/A.....	98-1305287..	N/A.....	N/A.....	N/A.....	Arch Financial Holdings Australia Pty Ltd.....	AUS.....	NIA.....	Arch Financial Holdings Europe III Limited.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	N/A.....	N/A.....	47-3497583..	N/A.....	N/A.....	N/A.....	Arch Mortgage Risk Transfer Holdings Inc.....	DE.....	NIA.....	Arch Financial Holdings Europe III Limited.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	N/A.....	N/A.....	47-4121100..	N/A.....	N/A.....	N/A.....	Arch Mortgage Risk Transfer PCC Inc.....	DC.....	IA.....	Arch Mortgage Risk Transfer Holdings Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	N/A.....	N/A.....	82-3878331..	N/A.....	N/A.....	N/A.....	Incorporated Protected Cell No. AMRT-FRE-01	DC.....	IA.....	Arch Mortgage Risk Transfer PCC Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	N/A.....	N/A.....	98-0616493..	N/A.....	N/A.....	N/A.....	Arch Financial Holdings B.V.....	NLD.....	NIA.....	Arch Financial Holdings Europe II Limited.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	N/A.....	N/A.....	98-1024362..	N/A.....	N/A.....	N/A.....	Arch Insurance (EU) Designated Activity Company	IRL.....	IA.....	Arch Financial Holdings Europe II Limited.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	N/A.....	N/A.....	98-1243732..	N/A.....	N/A.....	N/A.....	Arch Underwriters Europe Limited.....	IRL.....	NIA.....	Arch Financial Holdings Europe II Limited.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	N/A.....	N/A.....	98-0611448..	N/A.....	N/A.....	N/A.....	Arch Reinsurance Europe Underwriting Designated Activity Company	IRL.....	IA.....	Arch Financial Holdings Europe II Limited.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	N/A.....	N/A.....	06-1424716..	N/A.....	N/A.....	N/A.....	Arch Capital Group (U.S.) Inc.....	DE.....	NIA.....	Arch Financial Holdings Europe I Limited.....	Ownership.....	...90.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	N/A.....	N/A.....	06-1424716..	N/A.....	N/A.....	N/A.....	Arch Capital Group (U.S.) Inc.....	DE.....	NIA.....	Arch Reinsurance Europe Underwriting Designated Activity Company	Ownership.....	...10.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	N/A.....	N/A.....	98-0389546..	N/A.....	N/A.....	N/A.....	Arch Risk Transfer Services Ltd.....	BMU.....	NIA.....	Arch Reinsurance Ltd.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	N/A.....	N/A.....	98-1244441..	N/A.....	N/A.....	N/A.....	Alwyn Insurance Company Limited.....	GIB.....	IA.....	Arch Financial Holdings B.V.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	N/A.....	N/A.....	98-0413940..	N/A.....	N/A.....	N/A.....	Arch Insurance (UK) Limited.....	GBR.....	IA.....	Arch Reinsurance Europe Underwriting Designated Activity Company	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
1279	Arch Capital Group (U.S.) Inc.	10348..	06-1430254..	N/A.....	N/A.....	N/A.....	Arch Reinsurance Company.....	DE.....	IA.....	Arch Capital Group (U.S.) Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	N/A.....	N/A.....	47-5374395..	N/A.....	N/A.....	N/A.....	Arch Underwriters Inc.....	DE.....	NIA.....	Arch Reinsurance Company.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	N/A.....	N/A.....	98-0389551..	N/A.....	N/A.....	N/A.....	Alternative Re Holdings Limited.....	BMU.....	NIA.....	Arch Risk Transfer Services Ltd.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	N/A.....	N/A.....	98-0704518..	N/A.....	N/A.....	N/A.....	Arch Europe Insurance Services Ltd.....	GBR.....	NIA.....	Arch Insurance (UK) Limited.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	N/A.....	N/A.....	65-1302027..	N/A.....	N/A.....	N/A.....	Arch Re Facultative Underwriters Inc.....	DE.....	NIA.....	Arch Reinsurance Company.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	N/A.....	N/A.....	43-0971887..	N/A.....	N/A.....	N/A.....	Arch Insurance Group Inc.....	DE.....	NIA.....	Arch Capital Group (U.S.) Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	N/A.....	N/A.....	22-3501803..	N/A.....	N/A.....	N/A.....	Capital Protection Insurance Services, LLC.....	DE.....	NIA.....	Arch Reinsurance Company.....	Ownership.....	...49.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	N/A.....	N/A.....	98-0625844..	N/A.....	N/A.....	N/A.....	Alternative Re Limited.....	BMU.....	IA.....	Alternative Re Holdings Limited.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	N/A.....	N/A.....	27-0800002..	N/A.....	N/A.....	N/A.....	Arch Underwriting Agency LLC.....	DE.....	NIA.....	Arch Insurance Group Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	N/A.....	N/A.....	43-0990709..	N/A.....	N/A.....	N/A.....	Arch Specialty Insurance Agency Inc.....	MO.....	NIA.....	Arch Insurance Group Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
1279	Arch Capital Group (U.S.) Inc.	11150..	43-0990710..	N/A.....	N/A.....	N/A.....	Arch Insurance Company.....	MO.....	IA.....	Arch Reinsurance Company.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	N/A.....	N/A.....	43-1053031..	N/A.....	N/A.....	N/A.....	First American Service Corporation.....	MO.....	NIA.....	Arch Insurance Group Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	N/A.....	N/A.....	27-1013974..	N/A.....	N/A.....	N/A.....	Construction Risk Underwriters, LLC.....	MN.....	NIA.....	Arch Underwriting Agency LLC.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
N/A..	Arch Capital Group (U.S.) Inc.	10946..	06-1521582..	N/A.....	N/A.....	N/A.....	Arch Property Casualty Insurance Company....	MO.....	IA.....	Arch Insurance Company.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....
1279	Arch Capital Group (U.S.) Inc.	21199..	36-2545393..	N/A.....	N/A.....	N/A.....	Arch Specialty Insurance Company.....	MO.....	IA.....	Arch Insurance Company.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	...N.....	0.....

ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
1279	Arch Capital Group (U.S.) Inc.	30830...	39-1128299..	N/A.....	N/A.....	N/A.....	Arch Indemnity Insurance Company.....	MO.....	IA.....	Arch Excess & Surplus Insurance Company....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	45-5366880..	N/A.....	N/A.....	N/A.....	Arch Insurance Solutions Inc.....	DE.....	NIA.....	Arch Insurance Group Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	98-1089562..	N/A.....	N/A.....	N/A.....	Arch Insurance Canada Ltd.....	CAN.....	IA.....	Arch Insurance Company.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	46-1950584..	N/A.....	N/A.....	N/A.....	Arch U.S. MI Holdings Inc.....	DE.....	NIA.....	Arch Capital Group (U.S.) Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
`.....	N/A.....	N/A.....	46-1950584..	N/A.....	N/A.....	N/A.....	Arch Capital Finance LLC.....	DE.....	NIA.....	Arch U.S. MI Holdings Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	46-1950257..	N/A.....	N/A.....	N/A.....	Arch U.S. MI Services Inc.....	DE.....	NIA.....	Arch Mortgage Insurance Company.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
1279	Arch Capital Group (U.S.) Inc.	40266...	36-3105660..	N/A.....	N/A.....	N/A.....	Arch Mortgage Insurance Company.....	WI.....	IA.....	Arch U.S. MI Holdings Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
1279	Arch Capital Group (U.S.) Inc.	18732...	39-1080973..	N/A.....	N/A.....	N/A.....	Arch Mortgage Guaranty Company.....	WI.....	IA.....	Arch U.S. MI Holdings Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
1279	Arch Capital Group (U.S.) Inc.	29114...	95-2621453..	N/A.....	N/A.....	N/A.....	Arch Mortgage Assurance Company.....	WI.....	IA.....	Arch U.S. MI Holdings Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Arch Investment Holdings (Cyprus) Ltd.....	CYP.....	NIA.....	Arch Investment Property Holdings Ltd.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Arch Investment Property Holdings Ltd.....	BMU.....	NIA.....	Arch Global Services Holdings Ltd.....	Ownership.....	...94.060	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Arch Investment Property Holdings Ltd.....	BMU.....	NIA.....	AFP Capital Management Limited.....	Ownership.....	...5.940	Individuals.....	N.....	0.....
N/A..	N/A.....	N/A.....	98-1341235..	N/A.....	N/A.....	N/A.....	Arch Capital Finance (Ireland) Limited.....	IRL.....	NIA.....	Arch Financial Holdings Europe II Limited.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Benely Properties Limited.....	CYP.....	NIA.....	Arch Investment Holdings (Cyprus) Ltd.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Arcozil Properties Limited.....	CYP.....	NIA.....	Arch Investment Holdings (Cyprus) Ltd.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Varony Properties Limited.....	CYP.....	NIA.....	Arch Investment Holdings (Cyprus) Ltd.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Galozy Properties Limited.....	CYP.....	NIA.....	Arch Investment Holdings (Cyprus) Ltd.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Primantela Properties Limited.....	CYP.....	NIA.....	Arch Investment Holdings (Cyprus) Ltd.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Coramono Properties Limited.....	CYP.....	NIA.....	Arch Investment Holdings (Cyprus) Ltd.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
1279	Arch Capital Group (U.S.) Inc.	11463...	03-0358003..	N/A.....	N/A.....	N/A.....	United Guaranty Partners Insurance Company.....	VT.....	IA.....	Arch U.S. MI Holdings Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	56-1273575..	N/A.....	N/A.....	N/A.....	United Guaranty Services, Inc.....	NC.....	NIA.....	Arch U.S. MI Holdings Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
1279	Arch Capital Group (U.S.) Inc.	16667...	56-0789396..	N/A.....	N/A.....	N/A.....	United Guaranty Residential Insurance Company of North Carolina.....	NC.....	IA.....	Arch U.S. MI Holdings Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
1279	Arch Capital Group (U.S.) Inc.	15873...	42-0885398..	N/A.....	N/A.....	N/A.....	United Guaranty Residential Insurance Company.....	NC.....	IA.....	Arch U.S. MI Holdings Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
1279	Arch Capital Group (U.S.) Inc.	40525...	56-1307714..	N/A.....	N/A.....	N/A.....	United Guaranty Credit Insurance Company.....	NC.....	IA.....	Arch U.S. MI Holdings Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
1279	Arch Capital Group (U.S.) Inc.	16659...	56-0989041..	N/A.....	N/A.....	N/A.....	United Guaranty Commercial Insurance Company of North Carolina.....	NC.....	IA.....	Arch U.S. MI Holdings Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
1279	Arch Capital Group (U.S.) Inc.	13694...	27-0550064..	N/A.....	N/A.....	N/A.....	Arch Structured Mortgage Insurance Company.....	NC.....	IA.....	Arch U.S. MI Holdings Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Prévalois SAS.....	FRA.....	NIA.....	Arch Financial Holdings Europe II Limited.....	Ownership.....	50.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Emerging Beachfront Land Club Investment L.P.	CYM.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	40.000	Arch Capital Group Ltd.....	N.....	3.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	CEMOF-A Co-Investment Partners, L.P.....	CYM.....	OTH.....	Arch Investment Holdings II Ltd.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	3.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	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.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	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.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Carlyle Asia Structured Credit Opportunities Fund-A, L.P.	CYM.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	99.000	Arch Capital Group Ltd.....	N.....	3.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Fortress MSR Opportunities Fund I B L.P.....	CYM.....	OTH.....	Arch Capital Holdings Ltd.....	Ownership.....	12.330	Arch Capital Group Ltd.....	N.....	3.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	ADM Galleus Fund II Limited.....	CYM.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	47.000	Arch Capital Group Ltd.....	N.....	3.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Convex Asia Fund Ltd.....	CYM.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	65.340	Arch Capital Group Ltd.....	N.....	3.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Melody Capital Partners Offshore Credit Fund, L.P.	CYM.....	OTH.....	Arch Investment Holdings III Ltd.....	Ownership.....	24.590	Arch Capital Group Ltd.....	N.....	3.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Castle Creek Capital Partners V, L.P.....	DE.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	24.560	Arch Capital Group Ltd.....	N.....	3.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	HPS Principal Strategies - Real Estate Capital Solutions Offshore, L.P.	CYM.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	21.170	Arch Capital Group Ltd.....	N.....	3.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Pinebridge Structured Capital Partners Offshore II-A, L.P.	CYM.....	OTH.....	Arch Capital Holdings Ltd.....	Ownership.....	99.340	Arch Capital Group Ltd.....	N.....	3.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Monarch Capital Partners Offshore III LP.....	DE.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	16.440	Arch Capital Group Ltd.....	N.....	3.....
N/A..	N/A.....	N/A.....	45-1541916..	N/A.....	N/A.....	N/A.....	Star America Infrastructure Fund, LP.....	DE.....	OTH.....	Arch Specialty Insurance Company.....	Ownership.....	4.000	Arch Capital Group Ltd.....	N.....	3.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	China Car Parks Investment Fund L.P.....	CYM.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	14.690	Arch Capital Group Ltd.....	N.....	3.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	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.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Templeton Strategic Emerging Markets Fund IV Asia (Cayman), L.P.	CYM.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	3.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Carlyle Energy Mezzanine Opportunities Fund-A, L.P.	CYM.....	OTH.....	Arch Investment Holdings II Ltd.....	Ownership.....	99.750	Arch Capital Group Ltd.....	N.....	3.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	CEMOF-A Investors I, LP.....	CYM.....	OTH.....	Arch Investment Holdings II Ltd.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	3.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	CEMOF-A Investors II, LP.....	DE.....	OTH.....	Arch Investment Holdings II Ltd.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	3.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	CEMOF-A AIV Co-Investors, LP.....	CYM.....	OTH.....	Arch Investment Holdings II Ltd.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	3.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	CEMOF II-A Offshore Investors, L.P.....	CYM.....	OTH.....	Arch Investment Holdings II Ltd.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	3.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Oaktree Loan Fund 2x (Cayman) Ltd.....	CYM.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	10.270	Arch Capital Group Ltd.....	N.....	3.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Pinebridge Structured Capital Partners Offshore III-A, L.P.	CYM.....	OTH.....	Arch Capital Holdings Ltd.....	Ownership.....	99.000	Arch Capital Group Ltd.....	N.....	3.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	BlackRock Asia Property Fund IV S.A SICAV-SIF	LUX.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	23.080	Arch Capital Group Ltd.....	N.....	3.....

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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Europe Property Fund IV Feeder S.A SICAV-SIF	LUX.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	13.000	Arch Capital Group Ltd.....	N.....	3.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Premia Holdings Ltd.....	BMU.....	NIA.....	Arch Reinsurance Ltd.....	Ownership.....	23.210	Arch Capital Group Ltd.....	N.....	4.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Premia Reinsurance Ltd.....	BMU.....	IA.....	Premia Holdings Ltd.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Premia LV1 Ltd.....	BMU.....	NIA.....	Premia Reinsurance Ltd.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Premia Holdings Inc.....	DE.....	NIA.....	Premia Holdings Ltd.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Premia Solutions Inc.....	DE.....	NIA.....	Premia Holdings Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	32-0539299..	N/A.....	N/A.....	N/A.....	Arch Credit Risk Services Inc.....	DE.....	NIA.....	Arch Capital Group (U.S.) Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	98-1490970..	N/A.....	N/A.....	N/A.....	Arch UK Holdings Limited.....	GBR.....	NIA.....	Arch Reinsurance Ltd.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Blue Sky Partners Limited.....	GBR.....	NIA.....	Arch UK Holdings Limited.....	Ownership.....	75.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Archipelago Risk Services Limited.....	GBR.....	NIA.....	Blue Sky Partners Limited.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Lake Shore IC, Inc.....	DC.....	IA.....	Arch Mortgage Risk Transfer PCC Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	16-1364134..	N/A.....	N/A.....	N/A.....	McNeil & Company, Inc.....	NY.....	IA.....	Arch Insurance Company.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Obelisk Underwriting Limited.....	GBR.....	NIA.....	Arch UK Holdings Limited.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	83-4516586..	N/A.....	N/A.....	N/A.....	First Shield Service Corporation.....	MO.....	NIA.....	Arch Insurance Group Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	38-4119847..	N/A.....	N/A.....	N/A.....	First Shield Service Corporation of Florida.....	MO.....	NIA.....	Arch Insurance Group Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	61-1932852..	N/A.....	N/A.....	N/A.....	First Shield Consumer Service Corporation.....	MO.....	NIA.....	Arch Insurance Group Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	37-1944730..	N/A.....	N/A.....	N/A.....	First Shield Consumer Service Corporation of Florida	MO.....	NIA.....	Arch Insurance Group Inc.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	N/A.....	Arch Credit Risk Services (Bermuda) Ltd.....	BMU.....	NIA.....	Arch Reinsurance Ltd.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....
N/A..	N/A.....	N/A.....	47-5537185..	N/A.....	N/A.....	N/A.....	Ventus Risk Management, Inc.....	DE.....	NIA.....	Arch Reinsurance Ltd.....	Ownership.....	...100.000	Arch Capital Group Ltd.....	N.....	0.....

Aster Explanation

1	Artisan Partners Holdings LP owns over 10% of the common shares of Arch Capital Group Ltd., but disclaims control.
2	Watford Holdings Ltd. is owned by various shareholders,each holding less than 10% ofthe voting shares, except for Arch Reinsurance Ltd., which holds approximately 11% of thevoting 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.

ARCH MORTGAGE INSURANCE COMPANY
PART 1 - LOSS EXPERIENCE

Lines 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	0.000	0.000
2. Allied lines.....	0	0	0.000	0.000
3. Farmowners multiple peril.....	0	0	0.000	0.000
4. Homeowners multiple peril.....	0	0	0.000	0.000
5. Commercial multiple peril.....	0	0	0.000	0.000
6. Mortgage guaranty.....	518,530,820	17,443,102	3.364	2.947
8. Ocean marine.....	0	0	0.000	0.000
9. Inland marine.....	0	0	0.000	0.000
10. Financial guaranty.....	0	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	0	0	0.000	0.000
11.2. Medical professional liability - claims-made.....	0	0	0.000	0.000
12. Earthquake.....	0	0	0.000	0.000
13. Group accident and health.....	0	0	0.000	0.000
14. Credit accident and health.....	0	0	0.000	0.000
15. Other accident and health.....	0	0	0.000	0.000
16. Workers' compensation.....	0	0	0.000	0.000
17.1 Other liability-occurrence.....	0	0	0.000	0.000
17.2 Other liability-claims made.....	0	0	0.000	0.000
17.3 Excess workers' compensation.....	0	0	0.000	0.000
18.1 Products liability-occurrence.....	0	0	0.000	0.000
18.2 Products liability-claims made.....	0	0	0.000	0.000
19.1, 19.2 Private passenger auto liability.....	0	0	0.000	0.000
19.3, 19.4 Commercial auto liability.....	0	0	0.000	0.000
21. Auto physical damage.....	0	0	0.000	0.000
22. Aircraft (all perils).....	0	0	0.000	0.000
23. Fidelity.....	0	0	0.000	0.000
24. Surety.....	0	0	0.000	0.000
26. Burglary and theft.....	0	0	0.000	0.000
27. Boiler and machinery.....	0	0	0.000	0.000
28. Credit.....	0	0	0.000	0.000
29. International.....	0	0	0.000	0.000
30. Warranty.....	0	0	0.000	0.000
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	0.000	0.000
35. Totals.....	518,530,820	17,443,102	3.364	2.947
DETAILS OF WRITE-INS				
3401.	0	0	0.000	0.000
3402.	0	0	0.000	0.000
3403.	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 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.....	195,210,550	536,044,208	372,058,435
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.....	195,210,550	536,044,208	372,058,435
DETAILS OF WRITE-INS			
3401.	0	0	0
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

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)	2019 Loss and LAE Payments on Claims Reported as of Prior Year-End	2019 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2019 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. 2016 + Prior.....	65,351	1,509	66,860	20,910	331	21,241	33,561	137	1,097	34,795	(10,880)	56	(10,824)
2. 2017.....	38,885	1,381	40,266	12,432	96	12,528	17,373	150	619	18,142	(9,080)	(516)	(9,596)
3. Subtotals 2017 + Prior.....	104,236	2,890	107,126	33,342	427	33,769	50,934	287	1,716	52,937	(19,960)	(460)	(20,420)
4. 2018.....	50,713	6,166	56,879	8,153	477	8,630	31,123	5,329	1,547	37,999	(11,437)	1,187	(10,250)
5. Subtotals 2018 + Prior.....	154,949	9,056	164,005	41,495	904	42,399	82,057	5,616	3,263	90,936	(31,397)	727	(30,670)
6. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	374	374	XXX.....	30,195	6,138	36,333	XXX.....	XXX.....	XXX.....
7. Totals.....	154,949	9,056	164,005	41,495	1,278	42,773	82,057	35,811	9,401	127,269	(31,397)	727	(30,670)
8. Prior Year-End's Surplus As Regards Policyholders	308,849										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.(20.3)%	2.8.0 %	3.(18.7)%
											Col. 13, Line 7 Line 8		
											4.(9.9)%		

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

Explanation:

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 Code:



ARCH MORTGAGE INSURANCE COMPANY
Overflow Page for Write-Ins

NONE

ARCH MORTGAGE INSURANCE COMPANY
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.....	1,028,850	755,130
2.2 Additional investment made after acquisition.....	1,310	0
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	(67,468)	(108,995)
5. Deduct amounts received on disposals.....	962,692	684,255
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other-than-temporary impairment recognized.....	0	(38,120)
8. Deduct current year's depreciation.....	0	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0	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.....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	0
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

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.....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	0
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	0	0

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.....	1,820,067,196	1,789,891,933
2. Cost of bonds and stocks acquired.....	1,317,746,112	1,678,384,492
3. Accrual of discount.....	1,074,992	2,089,369
4. Unrealized valuation increase (decrease).....	(9,687,510)	2,253,211
5. Total gain (loss) on disposals.....	5,807,010	(16,752,512)
6. Deduct consideration for bonds and stocks disposed of.....	1,327,037,515	1,626,961,736
7. Deduct amortization of premium.....	4,189,536	8,954,989
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	135,697	117,428
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	1,803,916,447	1,820,067,196
12. Deduct total nonadmitted amounts.....	37,518,495	49,331,214
13. Statement value at end of current period (Line 11 minus Line 12).....	1,766,397,952	1,770,735,982

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).....	1,413,623,148	293,614,188	399,820,344	(8,559,805)	1,393,996,919	1,413,623,148	1,298,857,187	1,374,882,733
2. NAIC 2 (a).....	394,884,418	65,819,136	107,561,994	2,224,068	334,434,046	394,884,418	355,365,628	303,870,086
3. NAIC 3 (a).....	56,962,479	12,804,054	9,810,764	6,337,826	56,313,240	56,962,479	66,293,595	51,412,526
4. NAIC 4 (a).....	46,126,867	8,653,255	9,063,151	(1,161,209)	45,758,257	46,126,867	44,555,762	50,117,090
5. NAIC 5 (a).....	201,500	0	253,060	51,560	0	201,500	0	0
6. NAIC 6 (a).....	1,000,000	0	0	0	1,000,000	1,000,000	1,000,000	1,000,000
7. Total Bonds.....	1,912,798,413	380,890,633	526,509,313	(1,107,561)	1,831,502,462	1,912,798,413	1,766,072,172	1,781,282,436
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	0	1,640,000	0	49,338	0	0	1,689,338	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	1,640,000	0	49,338	0	0	1,689,338	0
15. Total Bonds and Preferred Stock.....	1,912,798,413	382,530,633	526,509,313	(1,058,223)	1,831,502,462	1,912,798,413	1,767,761,510	1,781,282,436

(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 \$.....1,016,473; NAIC 2 \$.....347,085; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

ARCH MORTGAGE INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments					
	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	1,363,558	XXX.....	1,365,596	0	10,700

SCHEDULE DA - VERIFICATION

Short-Term Investments		
	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	3,573,751	10,501,994
2. Cost of short-term investments acquired.....	1,365,596	9,381,310
3. Accrual of discount.....	0	18,795
4. Unrealized valuation increase (decrease).....	17,479	(17,218)
5. Total gain (loss) on disposals.....	(1,513)	(33,758)
6. Deduct consideration received on disposals.....	3,575,000	16,215,640
7. Deduct amortization of premium.....	16,755	61,731
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,363,558	3,573,751
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	1,363,558	3,573,751

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

ARCH MORTGAGE INSURANCE COMPANY
SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	40,935,819	76,670,834
2. Cost of cash equivalents acquired.....	838,365,763	1,844,980,745
3. Accrual of discount.....	27,433	223,768
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	(84)
6. Deduct consideration received on disposals.....	874,154,512	1,880,916,256
7. Deduct amortization of premium.....	0	23,188
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).....	5,174,503	40,935,819
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	5,174,503	40,935,819

ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
71632881.....	SACRAMENTO.....	CA...	08/02/2019....	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....	403,750	0	403,750	0
99384042.....	PORTLAND.....	OR..	07/31/2019....	FEDERAL HOME LOAN MORTGAGE CORPORATION.....	0	0	0	1,310
0199999. Totals.....					403,750	0	403,750	1,310
0399999. Totals.....					403,750	0	403,750	1,310

QE01

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
99384042.....	PORTLAND.....	OR.	09/19/2019	CHRISTOPHER LIM.....	398,411	0	0	0	0	0	0	0	0	328,883	0	(69,527)	(69,527)	0	0
71632881.....	SACRAMENTO.....	CA..	09/30/2019	SATNAM & HARPEET SINGH.....	403,750	0	0	0	0	0	0	0	0	413,258	0	9,508	9,508	0	0
0199999. Totals.....					802,161	0	0	0	0	0	0	0	0	742,141	0	(60,019)	(60,019)	0	0
0399999. Totals.....					802,161	0	0	0	0	0	0	0	0	742,141	0	(60,019)	(60,019)	0	0

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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/Market Indicator (a)
Bonds - U.S. Government													
912828	6Q	8	UNITED STATES TREASURY			07/19/2019.....	VARIOUS.....			20,488,979	20,500,000	90,857	1.....
912828	6Z	8	UNITED STATES TREASURY			07/16/2019.....	MORGAN STANLEY & CO. LLC.....			11,924,531	12,000,000	10,272	1.....
912828	7A	2	UNITED STATES TREASURY			07/24/2019.....	VARIOUS.....			21,884,935	21,980,000	19,761	1.....
912828	7B	0	UNITED STATES TREASURY			07/16/2019.....	JP Morgan Securities Inc.....			16,731,352	16,850,000	13,464	1.....
912828	7G	9	UNITED STATES TREASURY			09/27/2019.....	VARIOUS.....			40,980,419	41,000,000	130,813	1.....
912828	YA	2	UNITED STATES TREASURY			09/13/2019.....	VARIOUS.....			34,191,453	34,200,000	27,807	1.....
912828	YB	0	UNITED STATES TREASURY			08/29/2019.....	VARIOUS.....			25,227,930	25,000,000	16,559	1.....
912828	YC	8	UNITED STATES TREASURY			09/16/2019.....	VARIOUS.....			15,465,016	15,500,000	5,242	1.....
912828	YD	6	UNITED STATES TREASURY			09/06/2019.....	JP Morgan Securities Inc.....			2,282,750	2,300,000	956	1.....
91362*	AA	9	THE BUREAU OF THE PUBLIC DEBT.....			09/30/2019.....	Unknown.....			2,437,000	2,437,000	0	1.....
0599999. Total - Bonds - U.S. Government.....										191,614,364	191,767,000	315,730	XXX.....
Bonds - U.S. Special Revenue and Special Assessment													
45506D	4D	4	INDIANA ST FIN AUTH REV.....			08/28/2019.....	PERSHING DIV OF DLJ SEC LNDING.....			1,200,000	1,200,000	0	2FE.....
647377	AP	5	NEW MEXICO ST HOSP EQUIP LN COUNCIL FIRS.....			07/12/2019.....	PERSHING DIV OF DLJ SEC LNDING.....			1,637,704	1,640,000	0	2FE.....
93978H	WJ	0	WASHINGTON ST HEALTH CARE FACS AUTH REV.....			08/08/2019.....	CITIGROUP GLOBAL MARKETS INC.....			1,199,400	1,000,000	0	2FE.....
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....										4,037,104	3,840,000	0	XXX.....
Bonds - Industrial and Miscellaneous													
00130H	BT	1	AES CORP.....			09/12/2019.....	Jefferies.....			239,406	235,000	3,851	3FE.....
00164V	AD	5	AMC NETWORKS INC.....			09/12/2019.....	BANC OF AMERICA/FIXED INCOME.....			165,200	160,000	3,667	3FE.....
00175P	AA	1	AMN HEALTHCARE INC.....			09/26/2019.....	SUNTRUST ROBINSON HUMPHREY INC.....			306,063	295,000	7,517	3FE.....
00790X	AA	9	ADVANCED DISPOSAL SERVICES INC.....			08/08/2019.....	OPPENHEIMER & CO. INC.....			520,369	495,000	6,729	4FE.....
00914A	AD	4	AIR LEASE CORP.....			09/09/2019.....	VARIOUS.....			4,026,047	4,055,000	0	2FE.....
019736	AD	9	ALLISON TRANSMISSION INC.....			09/25/2019.....	JP MORGAN SECURITIES LLC.....			261,056	255,000	6,233	3FE.....
02209S	AP	8	ALTRIA GROUP INC.....			08/29/2019.....	JP MORGAN SECURITIES LLC.....			667,797	650,000	6,445	2FE.....
02377L	AA	2	AAI 191 AA - ABS.....			08/01/2019.....	CITIGROUP GLOBAL MARKETS INC.....			7,000,000	7,000,000	0	1FE.....
02378M	AA	9	AAI 191 A - ABS.....			08/01/2019.....	CITIGROUP GLOBAL MARKETS INC.....			4,500,000	4,500,000	0	1FE.....
03330A	AE	2	ANCHC 3RR C - CDO.....	C.....		09/16/2019.....	BANC OF AMERICA/FIXED INCOME.....			968,750	1,000,000	5,816	1FE.....
036752	AJ	2	ANTHEM INC.....			09/04/2019.....	VARIOUS.....			3,791,660	3,795,000	0	2FE.....
037833	DM	9	APPLE INC.....			09/04/2019.....	GOLDMAN SACHS & CO, NY.....			2,993,160	3,000,000	0	1FE.....
037833	DN	7	APPLE INC.....			09/04/2019.....	GOLDMAN SACHS & CO, NY.....			9,983,100	10,000,000	0	1FE.....
037833	DP	2	APPLE INC.....			09/04/2019.....	GOLDMAN SACHS & CO, NY.....			4,980,400	5,000,000	0	1FE.....
05352A	AA	8	AVANTOR INC.....			07/15/2019.....	VARIOUS.....			261,423	245,000	4,112	3FE.....
05352A	AC	4	AVANTOR INC.....			09/09/2019.....	VARIOUS.....			508,928	455,000	16,789	4FE.....
05526D	BG	9	BAT CAPITAL CORP.....			09/03/2019.....	BANK OF AMERICA SECURITIES.....			3,000,000	3,000,000	0	2FE.....
06406R	AK	3	BANK OF NEW YORK MELLON CORP.....			08/20/2019.....	CITIGROUP GLOBAL MARKETS INC.....			6,997,760	7,000,000	0	1FE.....
095796	AA	6	BLUE RACER MIDSTREAM LLC.....			07/09/2019.....	GOLDMAN.....			96,663	95,000	905	4FE.....
097023	CM	5	BOEING CO.....			07/29/2019.....	JP Morgan Securities Inc.....			7,280,290	7,300,000	0	1FE.....
097751	BP	5	BOMBARDIER INC.....	C.....		07/11/2019.....	UBS SECURITIES LLC.....			285,350	260,000	2,781	4FE.....
11135F	AE	1	BROADCOM INC.....			08/08/2019.....	MORGAN STANLEY CO.....			508,325	500,000	7,497	2FE.....
120111	BM	0	STANDARD INDUSTRIES INC (DELAWARE).....			09/20/2019.....	VARIOUS.....			1,063,404	1,030,000	13,859	3FE.....
1248EP	BF	9	CCO HOLDINGS LLC.....			07/09/2019.....	BANC OF AMERICA/FIXED INCOME.....			102,625	100,000	997	3FE.....
126307	AT	4	CSC HOLDINGS LLC.....			09/24/2019.....	JP MORGAN SECURITIES LLC.....			792,138	770,000	8,163	3FE.....
126307	AV	9	CSC HOLDINGS LLC.....			09/18/2019.....	Citigroup (SSB).....			506,894	505,000	6,830	4FE.....
126307	AW	7	CSC HOLDINGS LLC.....			07/02/2019.....	Citigroup (SSB).....			205,769	205,000	584	4FE.....

QE04

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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/Market Indicator (a)
126408	HQ	9	CSX CORP.....		09/03/2019.....	MORGAN STANLEY CO.....		1,992,880	2,000,000	0	2FE.....
126650	DE	7	CVS HEALTH CORP.....		08/08/2019.....	VARIOUS.....		2,999,473	3,015,000	0	2FE.....
126650	DF	4	CVS HEALTH CORP.....		08/08/2019.....	BARCLAYS CAPITAL INC.....		3,995,480	4,000,000	0	2FE.....
14042R	FJ	5	CAPITAL ONE NA.....		08/29/2019.....	RBC CAPITAL MARKETS.....		350,923	348,000	1,156	2FE.....
14042R	NW	7	CAPITAL ONE NA.....		09/03/2019.....	MORGAN STANLEY CO.....		684,685	685,000	0	2FE.....
146900	AM	7	CASCADES INC.....	C.....	08/07/2019.....	BARCLAYS CAPITAL INC.....		7,070	7,000	.26	3FE.....
14913Q	3A	5	CATERPILLAR FINANCIAL SERVICES CORP.....		09/03/2019.....	BARCLAYS CAPITAL INC.....		2,995,830	3,000,000	0	1FE.....
15135B	AD	3	CENTENE CORP.....		09/20/2019.....	VARIOUS.....		527,428	515,000	8,388	3FE.....
15135B	AH	4	CENTENE ESCROW CORP.....		07/10/2019.....	VARIOUS.....		394,800	376,000	9,155	3FE.....
15135B	AJ	0	CENTENE CORP.....		09/17/2019.....	VARIOUS.....		792,303	765,000	6,257	3FE.....
171798	AC	5	CIMAREX ENERGY CO.....		07/19/2019.....	MORGAN STANLEY CO.....		1,053,770	1,000,000	6,319	2FE.....
172967	LD	1	CITIGROUP INC.....		07/16/2019.....	WELLS FARGO ADVISORS LLC.....		6,810,700	6,500,000	5,615	1FE.....
20268J	AB	9	COMMONSPIRIT HEALTH.....		08/07/2019.....	CITIGROUP GLOBAL MARKETS INC.....		1,000,000	1,000,000	0	2FE.....
23918K	AQ	1	DAVITA HEALTHCARE PARTNERS INC.....		07/25/2019.....	VARIOUS.....		220,288	220,000	.392	3FE.....
25272K	AG	8	DIAMOND 1 FINANCE CORP.....		09/16/2019.....	MORGAN STANLEY CO.....		1,083,620	1,000,000	14,024	2FE.....
25272K	AK	9	DIAMOND 1 FINANCE CORP.....		07/23/2019.....	BANC OF AMERICA/FIXED INCOME.....		1,101,460	1,000,000	6,689	2FE.....
25272K	AW	3	DIAMOND 1 FINANCE CORP.....		07/11/2019.....	VARIOUS.....		396,250	375,000	1,979	3FE.....
25466A	AQ	4	DISCOVER BANK.....		09/09/2019.....	Citigroup (SSB).....		299,874	300,000	0	2FE.....
254687	FK	7	WALT DISNEY CO.....		09/03/2019.....	JP Morgan Securities Inc.....		9,959,200	10,000,000	0	1FE.....
25470X	AE	5	DISH DBS CORP.....		07/26/2019.....	CREDIT SUISSE SECURITIES (USA).....		341,250	325,000	3,595	4FE.....
26907Y	AA	2	ESH HOSPITALITY INC.....		09/12/2019.....	DEUTSCHE BANK SECURITIES, INC.....		263,925	255,000	5,020	3FE.....
345397	ZR	7	FORD MOTOR CREDIT COMPANY LLC.....		07/25/2019.....	VARIOUS.....		1,018,599	1,000,000	11,938	2FE.....
345397	ZU	0	FORD MOTOR CREDIT COMPANY LLC.....		09/17/2019.....	Stifel Nicolaus & Co.....		248,998	250,000	1,117	2FE.....
345397	ZW	6	FORD MOTOR CREDIT COMPANY LLC.....		07/29/2019.....	Citigroup (SSB).....		500,000	500,000	0	2FE.....
364725	BE	0	TEGNA INC.....		09/04/2019.....	RBC CAPITAL MARKETS.....		159,263	155,000	3,870	3FE.....
366651	AB	3	GARTNER INC.....		09/25/2019.....	UBS SECURITIES LLC.....		272,531	260,000	6,383	4FE.....
37045V	AS	9	GENERAL MOTORS CO.....		07/23/2019.....	BNP Paribas.....		367,388	350,000	5,542	2FE.....
37045X	CD	6	GENERAL MOTORS FINANCIAL COMPANY INC.....		09/12/2019.....	CREDIT SUISSE SECURITIES (USA).....		504,645	500,000	6,271	2FE.....
38141G	VR	2	GOLDMAN SACHS GROUP INC.....		07/18/2019.....	GOLDMAN.....		743,757	700,000	7,520	2FE.....
382550	BE	0	GOODYEAR TIRE & RUBBER CO.....		09/13/2019.....	BANC OF AMERICA/FIXED INCOME.....		259,781	255,000	4,429	3FE.....
40439D	AE	8	HLM 1915 B - CDO.....	C.....	08/01/2019.....	BANK OF AMERICA SECURITIES.....		2,000,000	2,000,000	0	1FE.....
428040	CT	4	HERTZ CORP.....		08/07/2019.....	BARCLAYS CAPITAL INC.....		92,671	89,000	1,282	4FE.....
42824C	BE	8	HEWLETT PACKARD ENTERPRISE CO.....		09/04/2019.....	JP MORGAN SECURITIES LLC.....		4,998,950	5,000,000	0	2FE.....
431475	AB	8	HILL-ROM HOLDINGS INC.....		09/25/2019.....	JP MORGAN SECURITIES LLC.....		520,625	500,000	2,917	3FE.....
45262B	AA	1	IMPERIAL BRANDS FINANCE PLC.....	C.....	07/23/2019.....	BANK OF AMERICA SECURITIES.....		5,970,300	6,000,000	0	2FE.....
457030	AJ	3	INGLES MARKET INC.....		07/22/2019.....	VARIOUS.....		117,521	115,000	.699	3FE.....
46284P	AP	9	IRON MOUNTAIN INC.....		09/05/2019.....	BARCLAYS CAPITAL INC.....		139,794	138,000	.529	4FE.....
47010D	AA	8	JAGUAR HOLDING CO II.....		09/25/2019.....	VARIOUS.....		749,579	723,000	9,213	4FE.....
527298	BC	6	LEVEL 3 FINANCING INC.....		08/07/2019.....	VARIOUS.....		466,269	460,000	3,284	3FE.....
527298	BD	4	LEVEL 3 ESCROW II INC.....		08/15/2019.....	VARIOUS.....		568,531	565,000	7,574	3FE.....
53627N	AC	5	LIONS GATE CAPITAL HOLDINGS LLC.....		07/09/2019.....	VARIOUS.....		210,125	200,000	5,512	4FE.....
548661	CW	5	LOWES CO INC.....		08/29/2019.....	PERSHING DIV OF DLJ SEC LNDING.....		512,640	500,000	5,980	2FE.....
55336V	AY	6	MPLX LP.....		09/01/2019.....	Not Available.....		430,000	430,000	4,682	2FE.....
55336V	BE	9	MPLX LP.....		09/01/2019.....	Not Available.....		175,000	175,000	2,314	2FE.....

QE04.1

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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/Market Indicator (a)
59523U	AQ 0	MID AMERICA APARTMENTS LP.....			08/05/2019.....	WELLS FARGO SECURITIES LLC.....		1,078,270	1,000,000	16,458	2FE.....
617446	8J 1	MORGAN STANLEY.....			07/18/2019.....	MORGAN STANLEY & CO. LLC.....		10,000,000	10,000,000	0	1FE.....
61761J	3R 8	MORGAN STANLEY.....			07/17/2019.....	MORGAN STANLEY & CO. LLC.....		4,041,040	4,000,000	59,722	1FE.....
62886E	AJ 7	NCR CORP.....			09/19/2019.....	Stifel Nicolaus & Co.....		263,120	260,000	2,347	4FE.....
62886E	AS 7	NCR CORP.....			08/12/2019.....	VARIOUS.....		1,031,662	1,000,000	8,052	4FE.....
62886H	AN 1	NCL CORPORATION LTD.....			09/17/2019.....	VARIOUS.....		319,867	315,000	3,242	3FE.....
64072T	AC 9	CSC HOLDINGS LLC.....			09/24/2019.....	BANC OF AMERICA/FIXED INCOME.....		267,500	250,000	3,266	3FE.....
66977W	AN 9	NOVA CHEMICALS CORP.....		C.....	07/26/2019.....	BANC OF AMERICA/FIXED INCOME.....		413,100	405,000	10,108	3FE.....
670001	AA 4	NOVELIS CORP.....			09/19/2019.....	Jefferies.....		263,125	250,000	1,649	4FE.....
674599	CP 8	OCCIDENTAL PETROLEUM CORP.....			08/30/2019.....	VARIOUS.....		5,945,004	5,940,000	1,950	2FE.....
674599	CS 2	OCCIDENTAL PETROLEUM CORP.....			09/16/2019.....	BARCLAYS CAPITAL INC.....		1,012,420	1,000,000	3,889	2FE.....
674599	CU 7	OCCIDENTAL PETROLEUM CORP.....			08/06/2019.....	CITIGROUP GLOBAL MARKETS INC.....		5,994,720	6,000,000	0	2FE.....
67591E	AW 3	OCT28 28R C1R - CDO.....		C.....	09/17/2019.....	CANTOR FITZGERALD + CO.....		988,500	1,000,000	7,177	1FE.....
693475	AX 3	PNC FINANCIAL SERVICES GROUP INC.....			07/18/2019.....	MORGAN STANLEY & CO. LLC.....		4,990,450	5,000,000	0	1FE.....
693522	AG 9	PQ CORP.....			09/12/2019.....	VARIOUS.....		353,069	340,000	7,109	4FE.....
69832A	AA 4	PANASONIC CORP.....		C.....	07/10/2019.....	GOLDMAN SACHS & CO, NY.....		2,500,000	2,500,000	0	1FE.....
70450Y	AC 7	PAYPAL HOLDINGS INC.....			09/27/2019.....	VARIOUS.....		1,345,583	1,340,000	267	2FE.....
70450Y	AD 5	PAYPAL HOLDINGS INC.....			09/19/2019.....	GOLDMAN.....		498,760	500,000	0	2FE.....
709599	BG 8	PENSKE TRUCK LEASING CO LP.....			09/10/2019.....	WELLS FARGO SECURITIES LLC.....		239,503	240,000	0	2FE.....
70959W	AF 0	PENSKE AUTOMOTIVE GROUP INC.....			09/12/2019.....	VARIOUS.....		63,059	61,000	956	4FE.....
761735	AD 1	REYNOLDS GROUP LLC.....		C.....	07/31/2019.....	BARCLAYS CAPITAL INC.....		46,958	46,783	1,492	4FE.....
776743	AH 9	ROPER TECHNOLOGIES INC.....			08/19/2019.....	JP MORGAN SECURITIES LLC.....		479,112	480,000	0	2FE.....
78573N	AA 0	SABRE GLBL INC.....			09/26/2019.....	Jefferies.....		261,056	255,000	6,282	3FE.....
81211K	AS 9	SEALED AIR CORP.....			08/20/2019.....	GOLDMAN.....		518,125	500,000	7,313	3FE.....
829259	AR 1	SINCLAIR TELEVISION GROUP INC.....			09/26/2019.....	VARIOUS.....		159,005	154,000	1,389	4FE.....
82967N	AL 2	SIRIUS XM RADIO INC.....			08/12/2019.....	BANC OF AMERICA/FIXED INCOME.....		90,669	89,000	1,018	3FE.....
84762L	AS 4	SPECTRUM BRANDS INC.....			08/07/2019.....	BANC OF AMERICA/FIXED INCOME.....		47,438	46,000	423	4FE.....
852061	AS 9	SPRINT NEXTEL CORP.....		C.....	08/08/2019.....	BARCLAYS CAPITAL INC.....		253,800	240,000	3,480	4FE.....
858912	AF 5	STERICYCLE INC.....			09/05/2019.....	VARIOUS.....		187,350	181,000	1,924	3FE.....
87165B	AQ 6	SYNCHRONY FINANCIAL.....			07/22/2019.....	MORGAN STANLEY CO.....		349,779	350,000	0	2FE.....
87264A	AN 5	T-MOBILE USA INC.....		C.....	08/08/2019.....	VARIOUS.....		772,006	745,000	21,203	3FE.....
87952V	AL 0	TELESAT CANADA.....			07/11/2019.....	PERSHING DIV OF DLJ SEC LNDING.....		282,425	260,000	3,846	4FE.....
88033G	CA 6	TENET HEALTHCARE CORP.....			07/22/2019.....	BANC OF AMERICA/FIXED INCOME.....		107,100	105,000	293	3FE.....
88033G	CS 7	TENET HEALTHCARE CORP.....			08/12/2019.....	CREDIT SUISSE SECURITIES (USA).....		120,065	118,000	440	3FE.....
88033G	DC 1	TENET HEALTHCARE CORP.....			08/30/2019.....	VARIOUS.....		1,184,955	1,178,000	121	3FE.....
89469A	AC 8	TREEHOUSE FOODS INC.....			07/30/2019.....	VARIOUS.....		218,230	210,000	5,697	4FE.....
896818	AQ 4	TRIUMPH GROUP INC.....			09/09/2019.....	JP MORGAN SECURITIES LLC.....		170,000	170,000	0	4FE.....
90932M	AA 3	UAL 192 A - ABS.....			09/03/2019.....	Credit Suisse Securities (USA), LLC.....		5,000,000	5,000,000	0	1FE.....
911312	BT 2	UNITED PARCEL SERVICE INC.....			08/13/2019.....	MORGAN STANLEY & CO. LLC.....		6,993,980	7,000,000	0	1FE.....
914906	AP 7	UNIVISION COMMUNICATIONS INC.....			07/09/2019.....	GOLDMAN.....		687,150	675,000	14,681	4FE.....
91831A	AB 7	VALEANT PHARMACEUTICALS INTERNATIONAL IN.....		C.....	07/02/2019.....	JP MORGAN SECURITIES LLC.....		71,050	70,000	571	4FE.....
91911K	AE 2	VALEANT PHARMACEUTICALS INTERNATIONAL IN.....		C.....	07/09/2019.....	MORGAN STANLEY CO.....		252,812	250,000	4,965	4FE.....
92933B	AK 0	WMG ACQUISITION CORP.....			09/23/2019.....	CREDIT SUISSE SECURITIES (USA).....		528,812	515,000	8,206	3FE.....
96949L	AA 3	WILLIAMS PARTNERS LP.....			09/27/2019.....	BANC OF AMERICA/FIXED INCOME.....		1,027,990	1,000,000	1,500	2FE.....
96949L	AD 7	WILLIAMS PARTNERS LP.....			09/16/2019.....	VARIOUS.....		1,435,688	1,400,000	13,495	2FE.....

QE04.2

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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/Market Indicator (a)
96950G AB 8	WILLIAMS SCOTSMAN INTERNATIONAL INC.....		09/20/2019.....	BANC OF AMERICA/FIXED INCOME.....		91,350	87,000	648	4FE.....
983793 AD 2	XPO LOGISTICS INC.....		07/08/2019.....	UBS SECURITIES LLC.....		148,081	145,000	655	3FE.....
989194 AM 7	ZAYO GROUP LLC.....		08/20/2019.....	GOLDMAN.....		469,081	455,000	10,564	4FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					183,873,569	182,581,783	498,841	XXX.....
8399997	Total - Bonds - Part 3.....					379,525,037	378,188,783	814,571	XXX.....
8399999	Total - Bonds.....					379,525,037	378,188,783	814,571	XXX.....
Preferred Stocks - Industrial and Miscellaneous									
48128B AF 8	JPMORGAN CHASE & CO.....		07/24/2019.....	JP MORGAN SECURITIES LLC.....	1,640,000	1,640,000	0.00	0	P2FEV.....
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....					1,640,000	XXX	0	XXX.....
8999997	Total - Preferred Stocks - Part 3.....					1,640,000	XXX	0	XXX.....
8999999	Total - Preferred Stocks.....					1,640,000	XXX	0	XXX.....
9899999	Total - Preferred and Common Stocks.....					1,640,000	XXX	0	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					381,165,037	XXX	814,571	XXX.....

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:.....0.

SCHEDULE D - PART 4

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

QE05.1

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
00206R CZ 3	AT&T INC.....		..	09/16/2019.	VARIOUS.....		1,685,391	1,640,000	1,726,461	1,697,934	0	(19,249)	0	(19,249)	0	1,678,685	0	6,706	6,706	76,286	02/15/2021.	2FE.....
007903 BC 0	ADVANCED MICRO DEVICES INC.....			09/03/2019.	Call @ 103.50.....		211,140	204,000	213,964	209,610	3,620	(2,588)	0	1,032	0	210,642	0	498	498	15,546	07/01/2024.	4FE.....
02209S BC 6	ALTRIA GROUP INC.....			09/11/2019.	VARIOUS.....		2,685,910	2,500,000	2,510,850	0	0	(555)	0	(555)	0	2,510,295	0	175,615	175,615	47,231	02/14/2026.	2FE.....
02209S BD 4	ALTRIA GROUP INC.....			09/04/2019.	Citigroup (SSB).....		407,416	360,000	367,931	0	0	(231)	0	(231)	0	367,700	0	39,716	39,716	9,696	02/14/2029.	2FE.....
023765 AA 8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR.....		..	07/01/2019.	Paydown.....		0	0	0	0	0	0	0	0	0	0	0	0	0	18	12/15/2029.	1FE.....
023772 AB 2	AMERICAN AIRLINES INC - ABS.....		..	07/15/2019.	Paydown.....		57,771	57,771	58,846	0	0	(1,075)	0	(1,075)	0	57,771	0	0	0	1,155	01/15/2027.	1FE.....
02406P AL 4	AMERICAN AXLE & MANUFACTURING INC.....		..	09/05/2019.	BARCLAYS CAPITAL INC.....		141,225	140,000	144,109	138,600	4,164	(1,065)	0	3,100	0	141,700	0	(475)	(475)	8,348	10/15/2022.	4FE.....
025816 BP 3	AMERICAN EXPRESS CO.....		..	09/16/2019.	WELLS FARGO ADVISORS LLC.....		10,004,900	10,000,000	9,987,000	9,991,983	0	3,087	0	3,087	0	9,995,070	0	9,830	9,830	194,333	10/30/2020.	1FE.....
02582J HJ 2	AMXCA 176 A - ABS.....		..	09/18/2019.	WELLS FARGO ADVISORS LLC.....		13,002,031	13,000,000	12,998,041	12,998,626	0	120	0	120	0	12,998,747	0	3,285	3,285	202,583	05/15/2023.	1FE.....
02665W AZ 4	AMERICAN HONDA FINANCE CORP.....		..	09/13/2019.	RBC CAPITAL MARKETS.....		2,711,043	2,700,000	2,736,450	2,721,312	0	(8,642)	0	(8,642)	0	2,712,669	0	(1,626)	(1,626)	64,864	09/24/2020.	1FE.....
03350W AA 7	ANDEAVOR LOGISTICS LP.....		..	09/01/2019.	Adjustment.....		430,430	430,000	430,761	430,628	0	(111)	0	(111)	0	430,517	0	(87)	(87)	12,207	12/01/2022.	2FE.....
03350W AC 3	ANDEAVOR LOGISTICS LP.....		..	09/01/2019.	Adjustment.....		175,175	175,000	170,688	170,937	0	274	0	274	0	171,210	0	3,965	3,965	6,033	12/01/2027.	2FE.....
03523T BP 2	ANHEUSER-BUSCH INBEV WORLDWIDE INC.....		..	09/16/2019.	PERSHING DIV OF DLJ SEC LNDING.....		655,499	650,000	643,955	0	0	666	0	666	0	644,621	0	10,878	10,878	10,969	07/15/2022.	2FE.....
037833 DC 1	APPLE INC.....		..	09/06/2019.	JP Morgan Securities Inc.....		7,266,600	7,200,000	7,138,728	7,153,720	0	8,323	0	8,323	0	7,162,043	0	104,557	104,557	150,360	09/12/2022.	1FE.....
037833 DN 7	APPLE INC.....		..	09/06/2019.	JP Morgan Securities Inc.....		1,987,200	2,000,000	1,996,620	0	0	0	0	0	0	1,996,620	0	(9,420)	(9,420)	0	09/11/2026.	1FE.....
06406R AK 3	BANK OF NEW YORK MELLON CORP.....		..	09/13/2019.	MITSUBISHI UFJ SECURITIES (USA), INC.....		6,954,040	7,000,000	6,997,760	0	0	49	0	49	0	6,997,809	0	(43,769)	(43,769)	8,992	08/23/2022.	1FE.....
12505F AB 7	OUTFRONT MEDIA CAPITAL LLC.....		..	07/15/2019.	Call @ 101.31.....		506,565	500,000	505,575	497,500	7,505	(2,144)	0	5,361	0	502,861	0	3,704	3,704	17,500	02/15/2022.	4FE.....
14042R BT 7	CAPITAL ONE NA.....		..	09/16/2019.	BANC OF AMERICA/FIXED INCOME.....		257,154	258,000	248,795	250,705	0	1,856	0	1,856	0	252,561	0	4,593	4,593	5,886	09/13/2021.	2FE.....
14913Q 2G 3	CATERPILLAR FINANCIAL SERVICES CORP.....		..	07/24/2019.	Cantor Fitzgerald.....		9,100,658	9,000,000	8,995,140	8,996,394	0	898	0	898	0	8,997,291	0	103,367	103,367	224,996	03/15/2021.	1FE.....
156700 AN 6	CENTURYTEL INC.....		..	09/15/2019.	Maturity @ 100.00.....		250,000	250,000	256,870	253,193	1,096	(4,288)	0	(3,193)	0	250,000	0	0	0	15,375	09/15/2019.	4FE.....
15723R AA 2	CFX ESCROW CORP.....		..	07/12/2019.	JP MORGAN SECURITIES LLC.....		95,288	90,000	90,000	0	0	0	0	0	0	90,000	0	5,288	5,288	2,415	02/15/2024.	3FE.....
161175 AX 2	CHARTER COMMUNICATIONS INC.....		..	08/07/2019.	PERSHING DIV OF DLJ SEC LNDING.....		1,209,708	1,200,000	1,220,500	1,212,666	0	(5,105)	0	(5,105)	0	1,207,561	0	2,147	2,147	44,738	07/23/2020.	2FE.....
161175 AY 0	CHARTER COMMUNICATIONS INC.....		..	07/08/2019.	JP MORGAN SECURITIES LLC.....		539,970	500,000	526,492	0	0	(858)	0	(858)	0	525,633	0	14,337	14,337	11,384	07/23/2025.	2FE.....
171798 AC 5	CIMAREX ENERGY CO.....		..	08/07/2019.	MITSUBISHI UFJ SECURITIES.....		1,054,960	1,000,000	1,053,770	0	0	(499)	0	(499)	0	1,053,271	0	1,689	1,689	8,264	06/01/2024.	2FE.....
17275R BJ 0	CISCO SYSTEMS INC.....		..	09/16/2019.	BANK OF AMERICA SECURITIES.....		4,482,495	4,500,000	4,453,515	4,467,860	0	8,222	0	8,222	0	4,476,082	0	6,413	6,413	82,788	09/20/2021.	1FE.....
17325F AJ 7	CITIBANK NA.....		..	07/16/2019.	CITIGROUP GLOBAL MARKETS INC.....		19,945,400	20,000,000	19,993,000	19,995,749	0	1,265	0	1,265	0	19,997,015	0	(51,615)	(51,615)	316,389	10/20/2020.	1FE.....
191216 AV 2	COCA-COLA CO.....		..	09/13/2019.	JP Morgan Securities Inc.....		921,483	900,000	937,611	914,574	0	(3,768)	0	(3,768)	0	910,806	0	10,677	10,677	31,020	09/01/2021.	1FE.....
191216 CF 5	COCA-COLA CO.....		..	09/13/2019.	DEUTSCHE BANK SECURITIES, INC.....		2,708,829	2,700,000	2,709,990	2,707,407	0	(1,505)	0	(1,505)	0	2,705,901	0	2,928	2,928	48,180	05/25/2022.	1FE.....
203372 AL 1	COMMSCOPE INC.....		..	08/08/2019.	Call @ 100.00.....		230,000	230,000	230,863	227,700	2,748	(448)	0	2,300	0	230,000	0	0	0	6,185	06/15/2021.	4FE.....
212015 AL 5	CONTINENTAL RESOURCES INC.....		..	07/19/2019.	MORGAN STANLEY CO.....		1,045,710	1,000,000	1,033,750	0	0	(1,414)	0	(1,414)	0	1,032,336	0	13,374	13,374	12,250	04/15/2023.	2FE.....
233331 BB 2	DTE ENERGY CO.....		..	09/05/2019.	US BANCORP INVESTMENTS INC.....		75,635	75,000	74,916	0	0	7	0	7	0	74,923	0	712	712	466	06/15/2022.	2FE.....

SCHEDULE D - PART 4

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

QE05.2

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
233331	BC	0	DTE ENERGY CO.....		07/23/2019.	BARCLAYS CAPITAL INC.....		830,876	816,000	813,046	0	0	29	0	29	0	813,075	0	17,801	17,801	3,237	06/15/2029.	2FE.....
23918K	AP	3	DAVITA INC.....		09/13/2019.	Call @ 100.96.....		1,494,178	1,480,000	1,512,515	1,472,600	30,538	(10,063)	0	20,474	0	1,493,074	0	1,104	1,104	91,719	08/15/2022.	3FE.....
25272K	AK	9	DIAMOND 1 FINANCE CORP.....		09/04/2019.	MORGAN STANLEY CO.....		564,244	500,000	550,730	0	0	(753)	0	(753)	0	549,977	0	14,267	14,267	6,694	06/15/2026.	2FE.....
25470X	AB	1	DISH DBS CORP.....		08/15/2019.	JP MORGAN SECURITIES LLC.....		1,001,500	1,000,000	1,040,000	1,020,300	3,617	(22,636)	0	(19,019)	0	1,001,281	0	219	219	76,125	09/01/2019.	4FE.....
26817R	AP	3	VISTRA ENERGY.....		07/08/2019.	Call @ 100.00.....		262,000	262,000	277,648	253,200	237	(3,006)	0	(2,770)	0	273,888	0	(11,888)	(11,888)	13,282	11/01/2024.	3FE.....
30162R	AA	9	EXELA INTERMEDIATE LLC.....		08/28/2019.	VARIOUS.....		153,330	248,000	253,435	0	0	(375)	0	(375)	0	253,060	0	(99,730)	(99,730)	15,196	07/15/2023.	5FE.....
30219G	AR	9	EXPRESS SCRIPTS HOLDING CO.....		09/16/2019.	MITSUBISHI UFJ SECURITIES (USA), INC.....		2,404,560	2,400,000	2,399,448	2,399,643	0	131	0	131	0	2,399,774	0	4,786	4,786	49,920	11/30/2020.	2FE.....
31677Q	BK	4	FIFTH THIRD BANK (OHIO).....		09/16/2019.	MORGAN STANLEY & CO. LLC.....		4,997,900	5,000,000	4,998,100	4,998,828	0	451	0	451	0	4,999,280	0	(1,380)	(1,380)	97,167	10/30/2020.	1FE.....
32008D	AB	2	FIRST DATA CORP.....		08/05/2019.	Call @ 102.88.....		1,280,794	1,245,000	1,280,313	195,318	6,158	(10,037)	0	(3,879)	0	1,270,252	0	10,542	10,542	45,123	01/15/2024.	4FE.....
337738	AL	2	FISERV INC.....		09/16/2019.	BANC OF AMERICA/FIXED INCOME.....		1,040,970	1,000,000	1,039,360	0	0	(6,235)	0	(6,235)	0	1,033,125	0	7,845	7,845	36,021	06/15/2021.	2FE.....
345397	ZR	7	FORD MOTOR CREDIT COMPANY LLC.....		09/03/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		1,025,145	1,000,000	1,018,599	0	0	(59)	0	(59)	0	1,018,540	0	6,605	6,605	14,238	05/03/2029.	2FE.....
345397	ZW	6	FORD MOTOR CREDIT COMPANY LLC.....		09/03/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		509,685	500,000	500,000	0	0	0	0	0	0	500,000	0	9,685	9,685	2,145	08/01/2026.	2FE.....
35671D	CB	9	FREEPORT-MCMORAN INC.....		09/03/2019.	VARIOUS.....		379,670	360,000	383,481	371,250	9,520	(4,989)	0	4,531	0	375,781	0	(15,781)	(15,781)	45,658	02/15/2023.	3FE.....
36155W	AH	9	GCI INC.....		07/08/2019.	Call @ 100.00.....		750,000	750,000	755,625	752,648	1,705	(4,353)	0	(2,648)	0	750,000	0	0	0	30,234	06/01/2021.	4FE.....
36159R	AK	9	GEO GROUP INC.....		09/06/2019.	VARIOUS.....		354,266	365,000	372,300	355,437	15,072	(3,489)	0	11,583	0	367,020	0	(12,754)	(12,754)	24,166	01/15/2022.	4FE.....
361841	AD	1	GLP CAPITAL LP.....		08/20/2019.	Not Available.....		767,528	750,000	760,313	758,125	0	(3,311)	0	(3,311)	0	754,814	0	12,714	12,714	30,367	11/01/2020.	2FE.....
364725	BA	8	TEGNA INC.....		09/20/2019.	Call @ 100.00.....		810,000	810,000	818,100	809,166	5,383	(4,548)	0	834	0	810,000	0	0	0	41,513	07/15/2020.	3FE.....
380881	DX	7	GCCT 172A A - ABS.....	A	09/12/2019.	WELLS FARGO ADVISORS LLC.....		3,994,844	4,000,000	3,999,450	3,999,781	0	23	0	23	0	3,999,804	0	(4,960)	(4,960)	59,620	04/15/2022.	1FE.....
38141G	VR	2	GOLDMAN SACHS GROUP INC.....		08/29/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		755,713	700,000	743,757	0	0	(731)	0	(731)	0	743,026	0	12,687	12,687	10,908	10/21/2025.	2FE.....
398433	AH	5	GRIFFON CORP.....		08/01/2019.	Jefferies.....		85,000	85,000	82,866	76,925	6,183	318	0	6,502	0	83,427	0	1,573	1,573	4,091	03/01/2022.	4FE.....
404121	AC	9	HCA INC.....		07/05/2019.	Call @ 100.00.....		350,000	350,000	365,050	358,750	2,082	(4,861)	0	(2,780)	0	355,970	0	(5,970)	(5,970)	28,411	02/15/2020.	2FE.....
42806L	AA	9	HERC SPINOFF ESCROW ISSUER LLC.....		07/09/2019.	Call @ 103.75.....		664,000	640,000	677,600	668,800	1,649	(7,678)	0	(6,029)	0	662,771	0	1,229	1,229	29,067	06/01/2022.	4FE.....
44932H	AG	8	IBM CREDIT LLC.....		09/09/2019.	OPPENHEIMER & CO. INC.....		2,269,845	2,250,000	2,248,898	2,249,220	0	254	0	254	0	2,249,474	0	20,371	20,371	65,588	02/05/2021.	1FE.....
46625H	JT	8	JPMORGAN CHASE & CO.....		07/18/2019.	JP Morgan Securities Inc.....		1,432,755	1,350,000	1,373,760	1,363,434	0	(1,352)	0	(1,352)	0	1,362,082	0	70,673	70,673	51,005	02/01/2024.	1FE.....
48125L	RK	0	JPMORGAN CHASE BANK NA.....		07/19/2019.	WELLS FARGO ADVISORS LLC.....		10,011,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	11,000	11,000	254,613	02/01/2021.	1FE.....
501044	CX	7	THE KROGER CO.....		07/26/2019.	PERSHING DIV OF DLJ SEC LNDING.....		1,011,280	1,000,000	1,007,390	0	0	(850)	0	(850)	0	1,006,540	0	4,740	4,740	17,875	01/15/2021.	2FE.....
501044	CY	5	THE KROGER CO.....		09/10/2019.	US BANCORP INVESTMENTS INC.....		532,585	500,000	519,230	0	0	(1,206)	0	(1,206)	0	518,024	0	14,561	14,561	12,278	02/01/2024.	2FE.....
501044	DE	8	KROGER CO.....		09/10/2019.	BARCLAYS CAPITAL INC.....		172,753	175,000	161,910	163,119	0	930	0	930	0	164,048	0	8,705	8,705	4,212	10/15/2026.	2FE.....
50184N	AP	7	LCM 15R CR - CDO.....		09/05/2019.	CREDIT SUISSE SECURITIES (USA).....		1,468,500	1,500,000	1,513,290	1,520,121	0	(1,221)	0	(1,221)	0	1,518,900	0	(50,400)	(50,400)	66,495	07/22/2030.	1FE.....
527298	AY	9	LEVEL 3 FINANCING INC.....		07/30/2019.	Call @ 100.00.....		419,000	419,000	423,366	419,000	0	0	0	0	0	419,000	0	0	0	18,628	01/15/2021.	3FE.....
539830	BE	8	LOCKHEED MARTIN CORP.....		07/23/2019.	PERSHING DIV OF DLJ SEC LNDING.....		1,027,620	1,000,000	1,008,470	0	0	(197)	0	(197)	0	1,008,273	0	19,347	19,347	11,600	03/01/2025.	2FE.....
539830	BH	1	LOCKHEED MARTIN CORP.....		07/23/2019.	Citigroup (SSB).....		692,120	650,000	684,002	0	0	(589)	0	(589)	0	683,413	0	8,707	8,707	12,178	01/15/2026.	2FE.....
58772Q	AD	8	MBALT 18A A3 - ABS.....		09/18/2019.	VARIOUS.....		9,002,677	9,000,000	8,999,257	8,999,643	0	257	0	257	0	8,999,899	0	2,777	2,777	164,450	02/16/2021.	1FE.....

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

QE05.3

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
59565X AB 6	MIDCONTINENT COMMUNICATIONS INVESTOR LLC		..	08/15/2019.	Call @ 103.44.....		822,332	795,000	837,206	772,838	11,057	(8,644)	0	2,413	0	822,332	0	0	0	53,109	08/15/2023.	4FE.....
637417 AL 0	NATIONAL RETAIL PROPERTIES INC.....		..	09/03/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,124,680	1,000,000	1,037,182	248,261	0	(976)	0	(976)	0	1,036,247	0	88,433	88,433	22,635	10/15/2028.	2FE.....
63860U AK 6	NATIONSTAR MORTGAGE LLC.....		..	09/12/2019.	Call @ 100.00.....		190,000	190,000	191,187	185,250	4,750	0	0	4,750	0	190,000	0	0	0	12,350	07/01/2021.	4FE.....
69353R ES 3	PNC BANK NA.....		..	09/13/2019.	MITSUBISHI UFJ SECURITIES (USA), INC.		1,756,807	1,750,000	1,748,775	1,749,607	0	178	0	178	0	1,749,785	0	7,022	7,022	52,578	07/21/2020.	1FE.....
713448 BN 7	PEPSICO INC.....		..	09/30/2019.	VARIOUS.....		1,007,121	1,000,000	1,174,460	1,025,748	0	(18,496)	0	(18,496)	0	1,007,251	0	(7,251)	(7,251)	61,496	01/15/2020.	1FE.....
718172 CC 1	PHILIP MORRIS INTERNATIONAL INC.....		..	09/12/2019.	WELLS FARGO ADVISORS LLC...		5,097,501	5,100,000	5,089,953	5,095,771	0	3,590	0	3,590	0	5,099,362	0	(1,861)	(1,861)	83,672	11/01/2019.	1FE.....
74456Q BJ 4	PUBLIC SERVICE ELECTRIC AND GAS CO		..	08/15/2019.	Maturity @ 100.00.....		480,000	480,000	479,021	479,874	0	126	0	126	0	480,000	0	0	0	9,600	08/15/2019.	1FE.....
749571 AB 1	RHP HOTEL PROPERTIES LP.....		..	09/13/2019.	Not Available.....		501,250	500,000	504,375	496,250	5,499	(1,749)	0	3,750	0	500,000	0	1,250	1,250	23,194	04/15/2021.	4FE.....
776743 AH 9	ROPER TECHNOLOGIES INC.....		..	08/30/2019.	BANC OF AMERICA/FIXED INCOME		481,877	480,000	479,112	0	0	4	0	4	0	479,116	0	2,761	2,761	251	09/15/2024.	2FE.....
785592 AD 8	SABINE PASS LIQUEFACTION LLC.....		..	09/27/2019.	PERSHING DIV OF DLJ SEC LNDING		157,476	145,000	154,831	153,492	0	(1,463)	0	(1,463)	0	152,029	0	5,447	5,447	7,816	04/15/2023.	2FE.....
785592 AM 8	SABINE PASS LIQUEFACTION LLC.....		..	08/21/2019.	MORGAN STANLEY CO.....		1,016,556	910,000	994,490	173,130	0	(3,914)	0	(3,914)	0	988,809	0	27,746	27,746	28,441	03/01/2025.	2FE.....
785592 AV 8	SABINE PASS LIQUEFACTION LLC.....		..	07/23/2019.	MORGAN STANLEY CO.....		142,156	125,000	135,659	0	0	(619)	0	(619)	0	135,040	0	7,116	7,116	4,153	06/30/2026.	2FE.....
78572X AE 1	SABRA HEALTH CARE LP.....		..	07/01/2019.	Call @ 101.38.....		1,013,750	1,000,000	1,018,750	1,014,536	0	(6,426)	0	(6,426)	0	1,008,110	0	5,640	5,640	50,111	02/01/2021.	2FE.....
817565 BW 3	SERVICE CORP INTERNATIONAL.....		..	09/16/2019.	Call @ 100.00.....		1,450,000	1,450,000	1,453,870	1,439,125	10,875	0	0	10,875	0	1,450,000	0	0	0	54,556	11/15/2020.	3FE.....
827048 AR 0	SILGAN HOLDINGS INC.....		..	09/01/2019.	Call @ 100.00.....		750,000	750,000	761,250	750,000	6,068	(6,068)	0	0	0	750,000	0	0	0	41,250	02/01/2022.	3FE.....
829259 AM 2	SINCLAIR TELEVISION GROUP INC.....		..	08/09/2019.	Citigroup (SSB).....		500,000	500,000	501,250	0	0	(1,250)	0	(1,250)	0	500,000	0	0	0	23,217	04/01/2021.	4FE.....
82967N AS 7	SIRIUS XM RADIO INC.....		..	07/18/2019.	Call @ 103.00.....		602,550	585,000	608,896	0	0	(6,393)	0	(6,393)	0	602,503	0	47	47	17,843	07/15/2024.	3FE.....
83404R AA 6	SOFI 18B A1F - ABS.....		..	09/25/2019.	Paydown.....		1,190,981	1,190,981	1,188,482	1,188,441	0	2,540	0	2,540	0	1,190,981	0	0	0	20,896	08/25/2047.	1FE.....
84762L AQ 8	SPECTRUM BRANDS ESCROW CORP...		..	09/16/2019.	Not Available.....		335,692	330,000	340,546	298,688	2,410	(2,873)	0	(463)	0	334,184	0	1,509	1,509	26,417	11/15/2022.	4FE.....
85172F AP 4	SPRINGLEAF FINANCE CORP.....		..	08/12/2019.	VARIOUS.....		419,640	393,000	393,000	0	0	0	0	0	0	393,000	0	26,640	26,640	11,455	03/15/2024.	3FE.....
855244 AN 9	STARBUCKS CORP.....		..	09/16/2019.	MORGAN STANLEY & CO. LLC..		796,212	775,000	774,752	774,903	0	16	0	16	0	774,919	0	21,293	21,293	25,160	03/01/2023.	2FE.....
87165B AQ 6	SYNCHRONY FINANCIAL.....		..	08/08/2019.	BANC OF AMERICA/FIXED INCOME		352,716	350,000	349,779	0	0	3	0	3	0	349,783	0	2,933	2,933	471	07/25/2022.	2FE.....
88033G BY 5	TENET HEALTHCARE CORP.....		..	09/11/2019.	VARIOUS.....		1,854,688	1,791,000	1,782,557	1,701,875	40,907	2,062	0	42,970	0	1,786,152	0	4,848	4,848	139,805	04/01/2021.	3FE.....
88033G CA 6	TENET HEALTHCARE CORP.....		..	09/11/2019.	VARIOUS.....		321,275	307,000	310,409	0	0	(385)	0	(385)	0	310,024	0	(3,024)	(3,024)	21,306	10/01/2021.	3FE.....
88033G CS 7	TENET HEALTHCARE CORP.....		..	08/30/2019.	PERSHING DIV OF DLJ SEC LNDING		121,542	118,000	120,065	0	0	(21)	0	(21)	0	120,044	0	1,499	1,499	743	07/15/2024.	3FE.....
89236T DU 6	TOYOTA MOTOR CREDIT CORP.....		..	09/12/2019.	RBC CAPITAL MARKETS.....		7,248,840	7,250,000	7,255,437	7,252,799	0	(1,523)	0	(1,523)	0	7,251,276	0	(2,436)	(2,436)	129,201	04/17/2020.	1FE.....
896047 AH 0	TRIBUNE MEDIA CO.....		..	09/19/2019.	Call @ 101.47.....		979,176	965,000	974,639	968,459	5,920	(3,141)	0	2,779	0	971,238	0	7,938	7,938	66,773	07/15/2022.	4FE.....
896818 AQ 4	TRIUMPH GROUP INC.....		..	09/18/2019.	UBS SECURITIES LLC.....		5,194	5,000	5,000	0	0	0	0	0	0	5,000	0	194	194	0	09/15/2024.	4FE.....
90931L AA 6	UNITED AIRLINES INC - ABS.....		..	08/01/2019.	Paydown.....		92,336	92,336	92,336	92,336	0	0	0	0	0	92,336	0	0	0	2,862	01/07/2030.	1FE.....
90932Q AA 4	UNITED AIRLINES INC - ABS.....		..	09/03/2019.	Paydown.....		194,890	194,890	192,298	0	0	2,592	0	2,592	0	194,890	0	(0)	(0)	7,308	03/03/2028.	1FE.....
913017 CH 0	UNITED TECHNOLOGIES CORP.....		..	09/26/2019.	PERSHING DIV OF DLJ SEC LNDING		1,025,990	1,000,000	963,170	0	0	1,711	0	1,711	0	964,881	0	61,109	61,109	10,968	11/01/2026.	2FE.....
913017 CQ 0	UNITED TECHNOLOGIES CORP.....		..	09/20/2019.	US BANCORP INVESTMENTS INC.		1,005,540	1,000,000	985,570	0	0	1,706	0	1,706	0	987,276	0	18,264	18,264	8,944	05/04/2022.	2FE.....

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																		
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(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:0.

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

ARCH MORTGAGE INSURANCE COMPANY
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	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount or interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of America..... Concord, CA.....		0.000	0	0	5,742,316	4,240,602	9,506,283	XXX
Bank of New York Mellon..... New York, NY.....		0.000	0	0	38	17	1,015,748	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	5,742,354	4,240,619	10,522,031	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	5,742,354	4,240,619	10,522,031	XXX
0599999. Total Cash.....	XXX	XXX	0	0	5,742,354	4,240,619	10,522,031	XXX

ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1			2					3	4	5	6	7	8	9
CUSIP			Description					Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO														
31846V	41	9	FIRST AMER:TRS OBG V					SD.....	09/03/2019.....	1.670		0	0	0
94975H	29	6	WELLS FRGO TREASURY PLUS CL I MMF.....					SD.....	06/04/2019.....	1.730		0	0	0
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....												0	0	0
All Other Money Market Mutual Funds														
262006	20	8	DREYFUS GVT CSH MGT INST.....						09/30/2019.....	1.790		5,174,503	77,091	433
31846V	10	4	FIRST AMER:INS PRM OBL Y.....					SD.....	12/04/2018.....	1.670		0	0	0
8699999. Total - All Other Money Market Mutual Funds.....												5,174,503	77,091	433
8899999. Total - Cash Equivalents												5,174,503	77,091	433