

Arch Capital Group Ltd., a Bermuda-based company with approximately \$13.10 billion in capital on March 31, 2020, provides insurance, reinsurance and mortgage insurance on a worldwide basis through its wholly owned subsidiaries.

## TOTAL ASSETS<sup>1</sup>

# \$35.05B

## TOTAL GROSS PREMIUMS WRITTEN<sup>1,2</sup>

# \$8.41B

## TOTAL CAPITALIZATION<sup>1</sup>

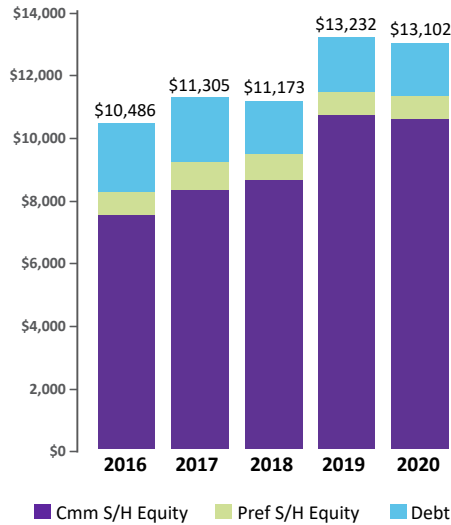
# \$13.10B

## TOTAL NET RESERVES<sup>1</sup>

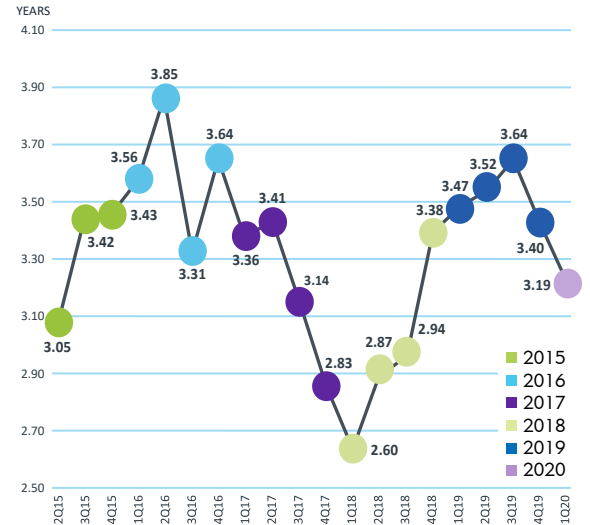
# \$9.12B

(1) Excludes the results of Watford Holdings Ltd.  
(2) Trailing 12 months.

## Total Capitalization<sup>1</sup> (\$M)



## Effective Duration of Total Portfolio<sup>2</sup>

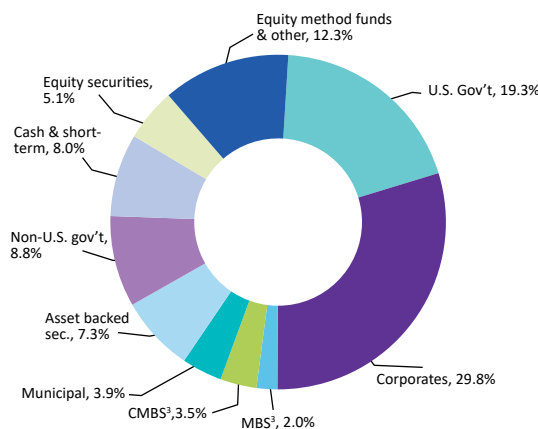


(2) The effective duration for the total portfolio includes the effect of zero duration assigned to Equities and Alternative Investments.

## Our Focus is on Total Return

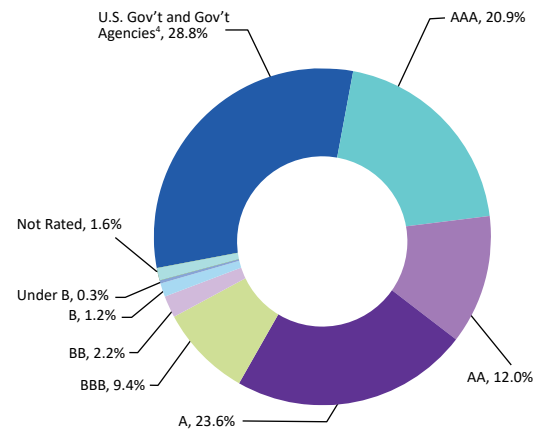
Arch's investment approach is to improve the Company's Return on Equity while avoiding undue risk. We do this by focusing on total return with thoughtful target allocation and periodic rebalancing.

## Investments by Type<sup>1</sup>



(3) MBS = Mortgage backed securities.  
CMBS = Commercial mortgage backed securities.

## Fixed Maturities by Rating<sup>1</sup>



(4) Includes U.S. government-sponsored agency MBS and agency CMBS.

This information is qualified in its entirety by reference to reports filed by Arch Capital Group Ltd. ("Arch Capital") with the SEC, including, without limitation, the risks and other factors set forth therein. Arch Capital and its subsidiaries undertake no obligation to publicly update or revise any information contained herein. This overview makes reference to some non-GAAP measures of financial performance. The reconciliation to GAAP and definition of operating income can be found in the Current Report on Form 8-K furnished to the SEC by Arch Capital in connection with its most recent earnings press release, and is also available on Arch Capital's website: [www.archcagroup.com](http://www.archcagroup.com). From time to time, Arch Capital posts additional financial information and presentations to its website, including information with respect to its subsidiaries and investors and other recipients of this information are encouraged to check the website regularly for additional information regarding Arch Capital.