



QUARTERLY STATEMENT

As of September 30, 2016
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 Wisconsin	State of Domicile or Port of Entry Wisconsin	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 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	3003 Oak Road..... Walnut Creek CA US 94597 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	800-909-4264 <i>(Area Code) (Telephone Number)</i>
Mail Address	3003 Oak Road..... Walnut Creek CA US 94597 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	3003 Oak Road..... Walnut Creek CA US 94597 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	800-909-4264 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.archmi.com	
Statutory Statement Contact	Leslie Renae Marquart <i>(Name)</i> lmarquart@archmi.com <i>(E-Mail Address)</i>	800-909-4264 x 6687 <i>(Area Code) (Telephone Number) (Extension)</i> 925-658-6519 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. David Evan Gansberg	President & Chief Executive Officer	2. William Mark Levinthal #	Executive Vice President, General Counsel & Secretary
3. Thomas Harrison Jeter	Executive Vice President, Chief Financial Officer & Treasurer	4. Christopher Andrew Hovey	Executive Vice President & Chief Operations Officer

OTHER

Richard Jay Izen	Executive Vice President, Sales and Marketing Officer	Kenneth Scott Dailey	Vice President & Actuary
Cheryl Ann Feltgen	Executive Vice President & Chief Risk Officer		

DIRECTORS OR TRUSTEES

Andrew Thomas Rippert	Dennis Robert Brand	David Evan Gansberg	Mark Donald Lyons
Thomas Harrison Jeter	Cheryl Ann Feltgen		

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)	(Signature)	(Signature)
David Evan Gansberg	William Mark Levinthal	Thomas Harrison Jeter
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President & Chief Executive Officer	Executive Vice President, General Counsel & Secretary	Executive Vice President, Chief Financial Officer & Treasurer
(Title)	(Title)	(Title)

A notary public or other officer completing this certificate verifies only the identity of the individual who signed the document above, and not the truthfulness, accuracy, or validity of that document.

State of California
County of Contra Costa

On 10/27/2016 before me, MELODIE J. WHITE,
NOTARY PUBLIC

personally appeared David E. Gansberg, William M. Levinthal, and Thomas H. Jeter who proved to me on the basis of satisfactory evidence to be the person(s) whose name(s) is/are subscribed to the within instrument and acknowledged to me that he/she/they executed the same in his/her/their authorized capacity(ies), and that by his/her/their signature(s) on the instrument the person(s), or the entity upon behalf of which the person(s) acted, executed the instrument.

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

I certify under PENALTY OF PERJURY under the laws of the State of California that the foregoing paragraph is true and correct.

WITNESS my hand and official seal.

Signature Melodie J. White



(Seal)

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	422,842,588		422,842,588	362,547,604
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	25,748,395	25,748,395	0	
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....	213,750		213,750	
5. Cash (\$.....24,064,977), cash equivalents (\$.....0) and short-term investments (\$.....235,837).....	24,300,814		24,300,814	45,833,255
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....			0	
9. Receivables for securities.....	881		881	2,756
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	473,106,428	25,748,395	447,358,033	408,383,615
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	3,260,789		3,260,789	3,105,603
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	8,963,434	1,151	8,962,283	5,406,561
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....			0	
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,503,924		1,503,924	1,603,075
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	301,146
18.2 Net deferred tax asset.....	14,422,277		14,422,277	17,541,487
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....	24,215	24,215	0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....			0	
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	1,801,944	1,793,983	7,961	77,079
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	503,083,011	27,567,744	475,515,267	436,418,566
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	503,083,011	27,567,744	475,515,267	436,418,566

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			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. Prepaid Expenses.....	121,640	121,640	0	
2502. Licenses Purchased.....	1,672,343	1,672,343	0	
2503. Other Receivables.....	7,961		7,961	77,079
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).....	1,801,944	1,793,983	7,961	77,079

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....10,175,193).....	37,576,657	50,794,618
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	1,924,675	1,880,062
4. Commissions payable, contingent commissions and other similar charges.....		
5. Other expenses (excluding taxes, licenses and fees).....	624,969	621,026
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	998,418	853,175
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....		
7.2 Net deferred tax liability.....		
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....33,186,901 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).....	24,091,166	14,487,308
10. Advance premium.....	139,630	96,013
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	15,414,696	10,314,834
13. Funds held by company under reinsurance treaties.....	63,873,464	33,895,579
14. Amounts withheld or retained by company for account of others.....		
15. Remittances and items not allocated.....	371,889	138,315
16. Provision for reinsurance (including \$.....0 certified).....		
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	44,273,227	38,210,735
20. Derivatives.....		
21. Payable for securities.....		
22. Payable for securities lending.....		
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	175,655,692	150,642,161
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	364,944,483	301,933,826
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	364,944,483	301,933,826
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....	2,750,000	2,750,000
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	39,500,000	39,500,000
34. Gross paid in and contributed surplus.....	119,687,343	116,205,536
35. Unassigned funds (surplus).....	(51,366,559)	(23,970,796)
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	110,570,784	134,484,740
38. Totals (Page 2, Line 28, Col. 3).....	475,515,267	436,418,566

DETAILS OF WRITE-INS

2501. Contingency reserve.....	174,573,034	149,274,676
2502. Reserve for escheatable and stale checks.....	250,420	258,164
2503. Premium refund reserve.....	832,238	1,109,321
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).....	175,655,692	150,642,161
2901.		
2902.		
2903.		
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.		
3202.		
3203.		
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

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 \$.....137,823,868).....	115,919,664	86,598,859	118,220,381
1.2 Assumed..... (written \$.....0).....			
1.3 Ceded..... (written \$.....77,623,294).....	65,322,948	46,274,078	63,652,288
1.4 Net..... (written \$.....60,200,574).....	50,596,716	40,324,781	54,568,093
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....10,111,126):			
2.1 Direct.....	4,137,529	22,111,388	24,368,883
2.2 Assumed.....			
2.3 Ceded.....	3,575,587	10,805,837	12,989,419
2.4 Net.....	561,942	11,305,551	11,379,464
3. Loss adjustment expenses incurred.....	1,200,555	1,050,851	1,338,616
4. Other underwriting expenses incurred.....	50,363,263	41,324,374	56,182,924
5. Aggregate write-ins for underwriting deductions.....	25,298,358	20,162,391	27,284,047
6. Total underwriting deductions (Lines 2 through 5).....	77,424,118	73,843,167	96,185,051
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(26,827,402)	(33,518,386)	(41,616,958)
INVESTMENT INCOME			
9. Net investment income earned.....	4,080,888	4,209,782	5,631,350
10. Net realized capital gains (losses) less capital gains tax of \$.....524,599.....	974,255	198,505	406,321
11. Net investment gain (loss) (Lines 9 + 10).....	5,055,143	4,408,287	6,037,671
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0).....	0		
13. Finance and service charges not included in premiums.....			
14. Aggregate write-ins for miscellaneous income.....	423,235	376,210	517,288
15. Total other income (Lines 12 through 14).....	423,235	376,210	517,288
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	(21,349,024)	(28,733,889)	(35,061,999)
17. Dividends to policyholders.....			
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).....	(21,349,024)	(28,733,889)	(35,061,999)
19. Federal and foreign income taxes incurred.....	(529,578)	(106,887)	(218,789)
20. Net income (Line 18 minus Line 19) (to Line 22).....	(20,819,446)	(28,627,002)	(34,843,210)
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	134,484,740	152,482,249	152,482,249
22. Net income (from Line 20).....	(20,819,446)	(28,627,002)	(34,843,210)
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....0.....			
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	7,793,456	10,568,575	12,918,154
27. Change in nonadmitted assets.....	(13,406,157)	(34,227,250)	(37,572,453)
28. Change in provision for reinsurance.....			
29. Change in surplus notes.....		39,500,000	39,500,000
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....	2,518,192	1,876,392	2,000,000
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(23,913,955)	(10,909,285)	(17,997,509)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	110,570,784	141,572,964	134,484,740
DETAILS OF WRITE-INS			
0501. Increase in reserve for contingencies.....	25,298,358	20,162,391	27,284,047
0502.			
0503.			
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).....	25,298,358	20,162,391	27,284,047
1401. Other rent.....	423,235	376,210	517,288
1402.			
1403.			
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).....	423,235	376,210	517,288
3701.			
3702.			
3703.			
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

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.....	61,510,592	46,073,637	62,287,525
2. Net investment income.....	7,509,341	6,485,021	8,584,772
3. Miscellaneous income.....	423,235	376,210	517,288
4. Total (Lines 1 through 3).....	69,443,168	52,934,868	71,389,585
5. Benefit and loss related payments.....	13,680,752	23,814,328	29,143,548
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	51,370,019	42,588,660	57,445,200
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....524,599 tax on capital gains (losses).....	(306,125)		
10. Total (Lines 5 through 9).....	64,744,646	66,402,988	86,588,748
11. Net cash from operations (Line 4 minus Line 10).....	4,698,522	(13,468,120)	(15,199,163)
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	222,379,366	292,820,789	326,900,334
12.2 Stocks.....			
12.3 Mortgage loans.....			
12.4 Real estate.....	783,750		
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	1,875	3,083,171	271,891
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	223,164,991	295,903,960	327,172,225
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	284,759,135	329,546,585	365,293,025
13.2 Stocks.....			
13.3 Mortgage loans.....			
13.4 Real estate.....	997,500		
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....			
13.7 Total investments acquired (Lines 13.1 to 13.6).....	285,756,635	329,546,585	365,293,025
14. Net increase or (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(62,591,645)	(33,642,625)	(38,120,800)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....		39,500,000	39,500,000
16.2 Capital and paid in surplus, less treasury stock.....			2,000,000
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	36,360,682	26,022,851	35,979,843
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	36,360,682	65,522,851	77,479,843
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).....	(21,532,441)	18,412,106	24,159,880
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	45,833,255	21,673,375	21,673,375
19.2 End of period (Line 18 plus Line 19.1).....	24,300,814	40,085,481	45,833,255
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Premiums Collected - Non-cash adjustment in premium refund reserve.....	(277,083)	(331,298)	(429,454)
20.0002 Commissions, Expenses Paid - Non-cash adjustment in contingency reserve.....	(25,298,358)	(20,162,391)	(27,284,047)
20.0003 Other Cash (Applied) - Non-cash adjustment in liabilities for premium refund and contingency reserves.....	(25,021,275)	(19,831,093)	(26,854,593)
20.0004 Paid-in Surplus - Non-cash adjustment from subsidiary.....	(2,518,192)	(1,876,392)	
20.0005 REO OTTI-gain/loss on disposal.....	34,395		
20.0006 REO OTTI-adjustment to NRV.....	(48,001)		
20.0007 AMIS to AMI dividend.....		2,000,000	

NOTES TO FINANCIAL STATEMENTS**1. Summary of Significant Accounting Policies****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 the 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* ("SSAP No. 58"), 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.

Description	State of Domicile	9/30/2016	12/31/2015
1. Net (loss), state basis	WI	\$ (20,819,446)	\$ (34,843,210)
2. Effect of state prescribed practices: Change in contingency reserves	WI	25,298,358	27,284,047
3. Effect of state permitted practices		-	-
4. Net income (loss), NAIC SAP basis	WI	\$ 4,478,912	\$ (7,559,163)

Description	State of Domicile	9/30/2016	12/31/2015
5. Policyholders' surplus, state basis	WI	\$ 110,570,784	\$ 134,484,740
6. Effect of state prescribed practices		-	-
7. Effect of state permitted practices		-	-
8. Policyholders' surplus, NAIC SAP basis	WI	\$ 110,570,784	\$ 134,484,740

C. Accounting Policy

- (6) Investment grade loan-backed securities are stated at amortized value. The retrospective adjustment method is used to determine amortized value for all loan-backed securities. Non-investment grade loan-backed securities with NAIC designations of 3 through 6 are stated at the lower of amortized value or fair value.

Consistent with the NAIC process, the Company establishes the value of residential mortgage-backed securities by determining the NAIC designation and carrying value for the securities. Those securities assigned an NAIC designation of 1 or 2 are stated at amortized value while those with a 3 through 6 designation are stated at the lower of amortized value or fair value. The NAIC designation for the residential mortgage-backed securities held by the Company is reported in Schedule D.

D. Going Concern: Not Applicable.**2. Accounting Changes and Correction of Errors: Not Applicable.****3. Business Combinations and Goodwill: Not Applicable.****4. Discontinued Operations: Not Applicable.****5. Investments****D. Loan-Backed and Structured Securities**

- (1) Prepayment/default projections are based on historical statistics of the underlying collateral and current market data.
- (2) The amounts of the other-than-temporary impairment ("OTTI") related to loan backed securities as of September 30, 2016 are presented below: None.
- (3) Information pertaining to each security with a recognized OTTI: None.
- (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss:

Loan backed securities in unrealized loss position as of September 30, 2016, stratified based on length of time continuously in this unrealized loss position, are as follows:

a.	The aggregate amount of unrealized losses:	1	Less than 12 Months	\$ (7,610)
		2	12 Months or Longer	\$ (646)
b.	The aggregate related fair value of securities with unrealized losses:	1	Less than 12 Months	\$ 6,483,413
		2	12 Months or Longer	\$ 1,465,075

NOTES TO FINANCIAL STATEMENTS

(5) Additional information

In accordance with SSAP No. 43R, *Loan-backed and Structured Securities – Revised*, the Company's loan-backed securities are stated at amortized cost.

In 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. Repurchase Agreements and/or Securities Lending Transactions: Not Applicable.

I. Working Capital Finance Investments: Not Applicable.

J. Offsetting and Netting of Assets and Liabilities: Not Applicable.

6. Joint Ventures, Partnerships and Limited Liability Companies: Not Applicable.

7. Investment Income: No significant change.

8. Derivative Instruments: Not Applicable.

9. Income Taxes: No significant change.

10. Information Concerning Parent, Subsidiaries and Affiliates and Other Related Parties:

G. Nature of Relationships that Could Affect Operations

On April 12, 2016, the California Department of Insurance adopted reports of market conduct examination of the Company's claims handling, rating and underwriting practices during the 2015 calendar year. These reports alleged no findings of violation or other criticism.

On July 18, 2016, the Company reached \$25 billion in cumulative new insurance written ("NIW"). As a result, the Company is no longer ceding reinsurance on new policies written after that date under the Quota Share Reinsurance Agreement with PMI Insurance Co. dated January 30, 2014.

11. Debt: Not Applicable.

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

A. Defined Benefit Plans: For the quarter ended September 30, 2016, the Company had no employees.

13. Capital and Surplus, Shareholders' Dividends Restrictions and Quasi-Reorganizations: No significant change.

14. Contingencies: No significant change.

15. Leases: No significant change.

16. Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instrument With Concentration of Credit Risk: Not Applicable.

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

18. Gain or Loss from Uninsured Accident and Health Plans and the Uninsured Portion of Partially Insured Plans: Not Applicable.

19. Direct Premiums Written/Produced by Managing General Agents/Third Party Administrators: Not Applicable.

20. Fair Value Measurements

A. Inputs Used for Assets and Liabilities Measured at Fair Value

(1) Fair Value Measurements at Reporting Date

For the purposes of this Quarterly Statement, the Company provides the following disclosure regarding measurement of certain financial assets at fair value.

NOTES TO FINANCIAL STATEMENTS

The Company's financial assets measured at fair value are based on a hierarchy defined by SSAP No. 100, *Fair Value Measurements*. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3). The levels of the fair value hierarchy are as follows:

Level 1 Unadjusted quoted prices in active markets for identical assets or liabilities.

Level 2 Observable inputs other than Level 1 prices, such as quoted prices for similar assets or liabilities; quoted prices in markets that are not active; or other inputs that are observable or can be corroborated by observable market data for substantially the full term of the assets or liabilities. Level 2 assets and liabilities include debt securities with quoted prices that are traded less frequently than exchange-traded instruments and derivative contracts whose value is determined using a pricing model with inputs that are observable in the market or can be derived principally from or corroborated by observable public sources.

Level 3 Unobservable inputs that are supported by little or no market activity and that are significant to the fair value of the assets or liabilities. Level 3 assets and liabilities include financial instruments whose value is determined using pricing models, as well as instruments for which the determination of fair value requires significant management judgment or estimation.

At September 30, 2016, the Company had no financial assets recorded at fair value.

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred between Levels 1 and 2. There were no transfers of assets or liabilities to or from Levels 1 and 2 for the quarter ended September 30, 2016. This policy also applies to transfers into or out of Level 3 as stated in paragraph 3 below.

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

At September 30, 2016, the Company had no assets or liabilities measured at fair value in this category.

(3) Policy on Transfers Into and Out of Level 3

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. There were no transfers into or out of Level 3 for the quarter ended September 30, 2016.

(4) Inputs and Techniques Used for Level 2 and Level 3 Fair Values: Not Applicable.

(5) Derivative Fair Values: Not Applicable.

B. Other Fair Value disclosures: Not Applicable.

C. Fair Values for All Financial Instruments by Levels 1, 2 and 3:

The table below reflects the fair values and admitted values of all admitted assets and liabilities that are financial instruments. The fair values are also categorized into the three-level fair value hierarchy as described above in Note 20.A.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Instruments - assets						
Bonds	\$ 429,829,075	\$ 422,842,588	\$ 43,355,278	\$ 386,473,797	\$ -	\$ -
Cash, cash equivalent and short-term investments	24,300,814	24,300,814	24,300,814	-	-	-
Total assets	\$ 454,129,889	\$ 447,143,402	\$ 67,656,092	\$ 386,473,797	\$ -	\$ -
Financial Instruments - liabilities						
Derivative liabilities	-	-	-	-	-	-
Total liabilities	-	-	-	-	-	-

D. Financial Instruments for which Not Practical to Estimate Fair Values: Not Applicable.

21. Other Items: No significant change.

22. Events Subsequent

Subsequent events have been considered through November 13, 2016, for the statutory statement issued on November 14, 2016.

23. Reinsurance

C. Reinsurance Assumed and Ceded and Protected Cells:

NOTES TO FINANCIAL STATEMENTS

- (1) The following table summarizes assumed and ceded unearned premiums and the related commission equity at the end of the current quarter:

	Assumed		Ceded		Assumed Less Ceded	
	Unearned Premiums	Commission Equity	Unearned Premiums	Commission Equity	Unearned Premiums	Commission Equity
a. Affiliates	\$ -	\$ -	\$ 24,218,785	\$ -	\$ (24,218,785)	\$ -
b. All other	-	-	8,968,116	-	(8,968,116)	-
c. Totals	\$ -	\$ -	\$ 33,186,901	\$ -	\$ (33,186,901)	\$ -

- d. Direct unearned premium reserve was \$57,278,067

- (2) The Company has no additional or return commission as a result of existing contractual arrangements.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination: Not Applicable.

25. Changes in Incurred Losses and Loss Adjustment Expenses

Reserves for losses and loss adjustment expenses ("LAE") as of December 31, 2015 were \$52.7 million. As of September 30, 2016, \$14.3 million was paid year to date relating to incurred losses and LAE attributable to insured events of prior years. Reserves for losses and LAE for prior years as of September 30, 2016, were \$29.3 million and correspond to \$9.0 million or 17.1% of favorable prior-year development since December 31, 2015. The \$9.0 million reflects the Company's re-estimation of unpaid claims and ongoing analysis of recent loss development trends and economic trends, including real estate market and unemployment rates, and their effect on recent claim rate and claim severity experience.

26. Intercompany Pooling Arrangements: Not Applicable.

27. Structured Settlements: Not Applicable.

28. Health Care Receivables: Not Applicable.

29. Participating Policies: Not Applicable.

30. Premium Deficiency Reserves:

In accordance with SSAP No. 58 and SSAP No. 53, *Property Casualty Contracts – Premiums*, the Company recognizes a premium deficiency reserve ("PDR") by recording an additional liability for the deficiency, with a corresponding charge to operations when the anticipated losses, LAE, and maintenance costs exceed the recorded unearned premium reserve and any future installment premiums on existing policies. The Company performed a PDR analysis as of September 30, 2016 and determined that it did not have to record a liability related to PDR. The Company considers interest income in connection with its PDR analysis; accordingly anticipated premium and loss cash flows are discounted using the Company's pre-tax book yield.

31. High Deductibles: Not Applicable.

32. Discounting of Liabilities for Unpaid Losses and Unpaid Loss Adjustment Expenses: Not Applicable.

33. Asbestos and Environmental Reserves: Not Applicable.

34. Subscriber Savings Accounts: Not Applicable.

35. Multiple Peril Crop Insurance: Not Applicable.

36. Financial Guaranty Insurance: Not Applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide 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 Name of Entity	2 NAIC Company Code	3 State of Domicile

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
If yes, attach an explanation.
- 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. 12/31/2010
- 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). 06/11/2012
- 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 [X] No [] N/A []
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] 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 [X]
- 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 [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 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? Yes [X] No []
 - (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.
- 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 [X] No []
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
The existing programs and policy statements of the code were updated. There were no material changes.
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [X]
 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
 13. Amount of real estate and mortgages held in short-term investments: \$ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []
 14.2 If yes, please complete the following:

- 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 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	22,266,587	25,748,395
	0	0
	0	0
	0	0
\$	22,266,587	\$ 25,748,395
\$	0	\$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [X]
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No []
 If no, attach a description with this statement.

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: \$ 0
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
 16.3 Total payable for securities lending reported on the liability page: \$ 0

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

17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]

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

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

17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
129060	Arch Investment Management, LLC	274 Riverside Avenue, 2nd Floor, Westport, CT 06880

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

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [] N/A [X]
If yes, attach an explanation.
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [] No [X]
If yes, attach an explanation.
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]
- 3.2 If yes, give full and complete information thereto:

- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [] No [X]

- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	0.000	0.000	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0

- 5.1 Operating Percentages:
- 5.1 A&H loss percent 0.000%
- 5.2 A&H cost containment percent 0.000%
- 5.3 A&H expense percent excluding cost containment expenses 0.000%
- 6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0
- 6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 6.4 If yes, please provide the amount of funds administered as of the reporting date. \$ 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
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NONE

ARCH MORTGAGE INSURANCE COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	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.....	.....L.....	.....885,192.....	.....680,035.....	.....148,748.....	.....325,480.....	.....354,070.....	.....414,257.....
2. Alaska.....AK.....L.....	.....L.....	.....3,073,122.....	.....3,231,279.....	.....616,872.....	.....705,909.....	.....1,754,221.....	.....1,738,264.....
3. Arizona.....AZ.....L.....	.....L.....	.....2,260,845.....	.....1,140,904.....	.....411,793.....	.....234,150.....	.....679,112.....	.....831,765.....
4. Arkansas.....AR.....L.....	.....L.....	.....516,516.....	.....274,619.....	.....37,371.....	.....109,897.....	.....269,421.....	.....128,189.....
5. California.....CA.....L.....	.....L.....	.....9,893,797.....	.....8,176,763.....	.....755,665.....	.....1,331,358.....	.....1,684,201.....	.....2,737,958.....
6. Colorado.....CO.....L.....	.....L.....	.....2,337,292.....	.....1,817,618.....	.....17,179.....	.....230,688.....	.....313,234.....	.....313,768.....
7. Connecticut.....CT.....L.....	.....L.....	.....779,757.....	.....484,406.....	.....270,042.....	.....232,839.....	.....736,390.....	.....1,176,564.....
8. Delaware.....DE.....L.....	.....L.....	.....264,602.....	.....98,636.....	.....	.....85,889.....	.....80,859.....	.....99,323.....
9. District of Columbia.....DC.....L.....	.....L.....	.....271,507.....	.....100,679.....	.....	.....	.....48,679.....	.....32,500.....
10. Florida.....FL.....L.....	.....L.....	.....5,310,582.....	.....3,847,234.....	.....3,150,486.....	.....4,718,991.....	.....5,386,080.....	.....9,746,964.....
11. Georgia.....GA.....L.....	.....L.....	.....3,739,480.....	.....2,740,494.....	.....708,032.....	.....876,927.....	.....1,623,224.....	.....2,089,789.....
12. Hawaii.....HI.....L.....	.....L.....	.....179,564.....	.....167,415.....	.....321,189.....	.....356,005.....	.....905,905.....	.....1,050,782.....
13. Idaho.....ID.....L.....	.....L.....	.....2,437,789.....	.....1,729,908.....	.....218,066.....	.....142,726.....	.....200,754.....	.....444,701.....
14. Illinois.....IL.....L.....	.....L.....	.....4,120,787.....	.....2,598,046.....	.....1,039,036.....	.....1,307,333.....	.....1,739,077.....	.....2,917,363.....
15. Indiana.....IN.....L.....	.....L.....	.....2,785,010.....	.....1,387,040.....	.....259,835.....	.....415,951.....	.....669,592.....	.....968,017.....
16. Iowa.....IA.....L.....	.....L.....	.....3,096,720.....	.....1,144,196.....	.....282,719.....	.....447,835.....	.....796,698.....	.....1,417,279.....
17. Kansas.....KS.....L.....	.....L.....	.....2,298,884.....	.....1,520,107.....	.....64,762.....	.....234,620.....	.....618,405.....	.....779,074.....
18. Kentucky.....KY.....L.....	.....L.....	.....780,357.....	.....371,895.....	.....118,643.....	.....287,697.....	.....221,290.....	.....226,180.....
19. Louisiana.....LA.....L.....	.....L.....	.....1,115,844.....	.....689,219.....	.....130,551.....	.....40,613.....	.....773,295.....	.....973,282.....
20. Maine.....ME.....L.....	.....L.....	.....845,941.....	.....723,619.....	.....79,307.....	.....253,870.....	.....1,004,051.....	.....1,504,109.....
21. Maryland.....MD.....L.....	.....L.....	.....3,955,391.....	.....2,385,203.....	.....1,064,183.....	.....1,138,349.....	.....2,734,195.....	.....3,296,338.....
22. Massachusetts.....MA.....L.....	.....L.....	.....4,610,901.....	.....3,026,612.....	.....671,171.....	.....914,696.....	.....2,242,441.....	.....2,794,157.....
23. Michigan.....MI.....L.....	.....L.....	.....14,512,686.....	.....13,502,095.....	.....811,948.....	.....1,117,561.....	.....1,632,559.....	.....2,354,556.....
24. Minnesota.....MN.....L.....	.....L.....	.....4,821,188.....	.....4,069,443.....	.....1,073,996.....	.....1,015,371.....	.....1,721,886.....	.....2,883,784.....
25. Mississippi.....MS.....L.....	.....L.....	.....320,177.....	.....115,526.....	.....12,402.....	.....39.....	.....190,909.....	.....158,571.....
26. Missouri.....MO.....L.....	.....L.....	.....2,965,378.....	.....1,733,543.....	.....317,579.....	.....633,187.....	.....594,653.....	.....1,056,220.....
27. Montana.....MT.....L.....	.....L.....	.....234,714.....	.....219,345.....	.....	.....	.....36,629.....	.....21,091.....
28. Nebraska.....NE.....L.....	.....L.....	.....841,489.....	.....459,500.....	.....27,828.....	.....109,696.....	.....29,223.....	.....169,312.....
29. Nevada.....NV.....L.....	.....L.....	.....518,788.....	.....507,076.....	.....534,269.....	.....1,612,044.....	.....1,459,903.....	.....1,797,289.....
30. New Hampshire.....NH.....L.....	.....L.....	.....1,323,225.....	.....1,192,465.....	.....107,945.....	.....246,028.....	.....462,538.....	.....400,081.....
31. New Jersey.....NJ.....L.....	.....L.....	.....2,035,516.....	.....1,310,028.....	.....621,235.....	.....1,129,793.....	.....2,421,067.....	.....2,761,483.....
32. New Mexico.....NM.....L.....	.....L.....	.....1,031,098.....	.....825,780.....	.....333,149.....	.....625,904.....	.....701,878.....	.....600,437.....
33. New York.....NY.....L.....	.....L.....	.....3,027,749.....	.....2,539,300.....	.....923,974.....	.....1,294,218.....	.....4,582,097.....	.....5,418,688.....
34. North Carolina.....NC.....L.....	.....L.....	.....3,708,900.....	.....1,089,751.....	.....169,084.....	.....36,063.....	.....784,461.....	.....987,902.....
35. North Dakota.....ND.....L.....	.....L.....	.....110,685.....	.....63,109.....	.....22,217.....	.....14,518.....	.....57,484.....	.....59,327.....
36. Ohio.....OH.....L.....	.....L.....	.....4,393,480.....	.....2,868,771.....	.....1,239,904.....	.....1,405,887.....	.....2,514,153.....	.....3,779,256.....
37. Oklahoma.....OK.....L.....	.....L.....	.....1,275,318.....	.....978,313.....	.....135,977.....	.....152,164.....	.....442,436.....	.....825,417.....
38. Oregon.....OR.....L.....	.....L.....	.....1,825,604.....	.....945,202.....	.....114,886.....	.....700,752.....	.....821,610.....	.....984,488.....
39. Pennsylvania.....PA.....L.....	.....L.....	.....3,249,963.....	.....2,332,594.....	.....577,149.....	.....1,308,274.....	.....2,928,252.....	.....3,384,066.....
40. Rhode Island.....RI.....L.....	.....L.....	.....1,315,698.....	.....864,567.....	.....231,728.....	.....1,025,869.....	.....747,223.....	.....1,022,019.....
41. South Carolina.....SC.....L.....	.....L.....	.....2,083,348.....	.....1,067,571.....	.....104,066.....	.....194,205.....	.....527,372.....	.....663,096.....
42. South Dakota.....SD.....L.....	.....L.....	.....368,870.....	.....147,453.....	.....13,275.....	.....61.....	.....	.....121,652.....
43. Tennessee.....TN.....L.....	.....L.....	.....3,545,536.....	.....2,210,185.....	.....491,263.....	.....482,973.....	.....991,178.....	.....1,141,349.....
44. Texas.....TX.....L.....	.....L.....	.....7,151,747.....	.....5,042,203.....	.....448,117.....	.....680,516.....	.....2,219,720.....	.....3,443,952.....
45. Utah.....UT.....L.....	.....L.....	.....1,621,535.....	.....1,291,346.....	.....149,607.....	.....447,570.....	.....699,646.....	.....927,991.....
46. Vermont.....VT.....L.....	.....L.....	.....732,080.....	.....743,185.....	.....222,841.....	.....179,591.....	.....483,756.....	.....517,337.....
47. Virginia.....VA.....L.....	.....L.....	.....5,146,926.....	.....2,522,901.....	.....512,822.....	.....1,049,932.....	.....853,922.....	.....1,917,789.....
48. Washington.....WA.....L.....	.....L.....	.....3,979,639.....	.....3,537,928.....	.....834,925.....	.....1,768,420.....	.....1,430,658.....	.....2,790,199.....
49. West Virginia.....WV.....L.....	.....L.....	.....221,384.....	.....196,182.....	.....120,667.....	.....40,575.....	.....162,120.....	.....406,200.....
50. Wisconsin.....WI.....L.....	.....L.....	.....9,662,318.....	.....8,065,325.....	.....1,414,636.....	.....1,565,423.....	.....4,015,269.....	.....5,558,837.....
51. Wyoming.....WY.....L.....	.....L.....	.....222,291.....	.....145,984.....	.....10,811.....	.....38,267.....	.....248,122.....	.....200,102.....
52. American Samoa.....AS.....N.....	.....N.....	.....	.....	.....	.....	.....	.....
53. Guam.....GU.....L.....	.....L.....	.....	.....	.....	.....	.....	.....
54. Puerto Rico.....PR.....L.....	.....L.....	.....16,658.....	.....22,724.....	.....39,694.....	.....19,466.....	.....209,539.....	.....297,112.....
55. US Virgin Islands.....VI.....N.....	.....N.....	.....	.....	.....	.....	.....	.....
56. Northern Mariana Islands.....MP.....N.....	.....N.....	.....	.....	.....	.....	.....	.....
57. Canada.....CAN.....N.....	.....N.....	.....	.....	.....	.....	.....	.....
58. Aggregate Other Alien.....OT.....XXX.....	.....XXX.....	.....0.....	.....0.....	.....0.....	.....0.....	.....0.....	.....0.....
59. Totals.....(a).....53.....	.....(a).....53.....	.....137,823,868.....	.....98,945,322.....	.....21,983,644.....	.....33,286,190.....	.....58,805,457.....	.....82,330,226.....

DETAILS OF WRITE-INS

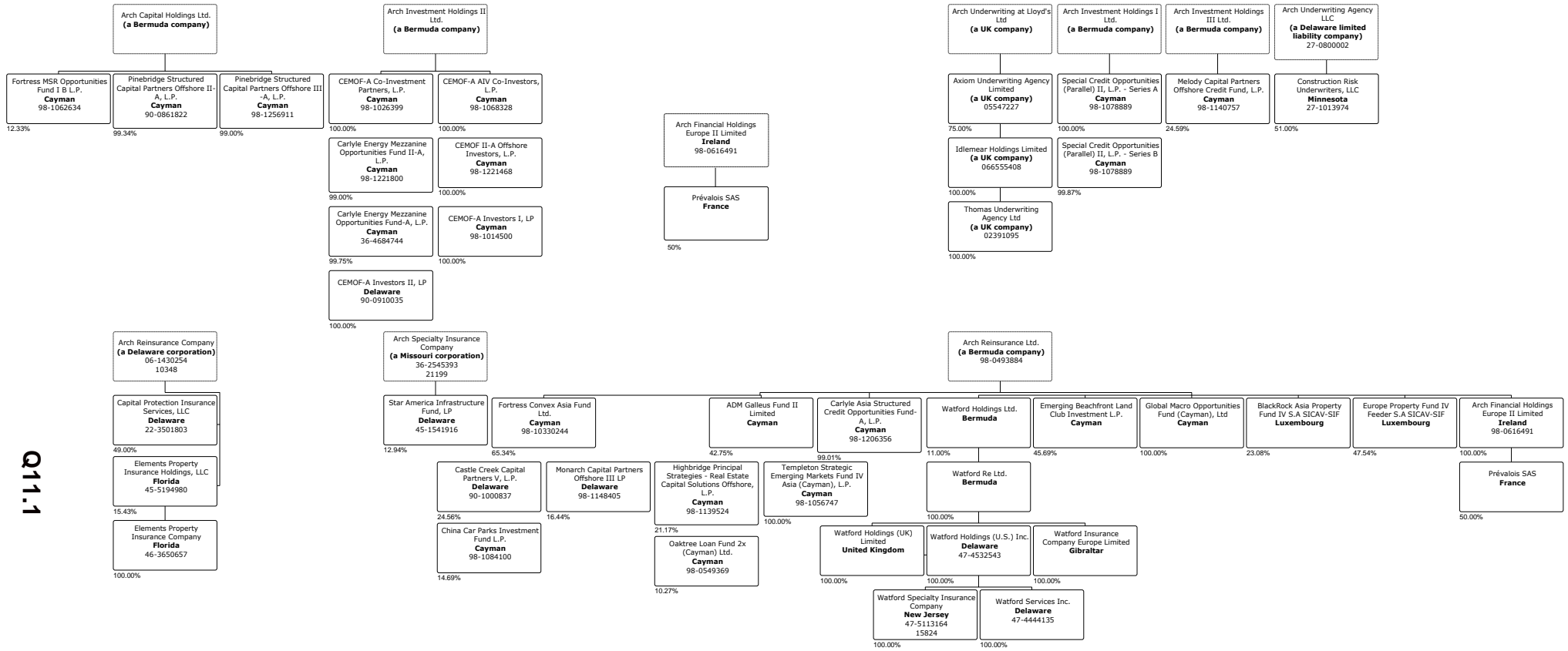
58001.....	.....XXX.....	.....	.....	.....	.....	.....	.....
58002.....	.....XXX.....	.....	.....	.....	.....	.....	.....
58003.....	.....XXX.....	.....	.....	.....	.....	.....	.....
58998. Summary of remaining write-ins for Line 58 from overflow page...	.....XXX.....	.....0.....	.....0.....	.....0.....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

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

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 entities owned by it meeting the criteria set forth in the prior sentence in "solid line" boxes below; there is no ownership relationship between "solid line" boxes.

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

The figures in the chart are at December 31, 2015; such figures are updated on an annual basis in line with normal practices.

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
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)	*
Members														
			98-0374481		947484	NASDAQ	Arch Capital Group Ltd.	BMU	UIP	N/A	N/A	N/A	N/A	(1)
			02-0576800				Arch Capital Services Inc.	DE	NIA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	
			98-0602504				Arch Investment Management Ltd.	BMU	NIA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	
			98-0493884				Arch Reinsurance Ltd.	BMU	IA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	
			98-1031826				Arch Global Services Inc.	PHL	NIA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	
							Arch Global Services (Cyprus) Ltd.	CYP	NIA	Arch Global Services Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	
							Arch Global Services Holdings Ltd.	BMU	NIA	Arch Capital Group Ltd.	Ownership	100.000	Arch Capital Group Ltd.	
							Arch Investment Holdings (Cyprus) Ltd.	CYP	NIA	Arch Global Services Holdings Ltd.	Ownership	100.000	Arch Capital Group Ltd.	
			27-0687834				Arch International Services Inc.	DE	NIA	Arch Capital Services Inc.	Ownership	100.000	Arch Capital Group Ltd.	
			98-1033176				Arch Risk Partners Ltd.	GBR	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	
			98-1244615				Arch Underwriters Ltd.	BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	
			98-0705201				Arch Underwriting at Lloyd's Ltd.	GBR	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	
							Axiom Underwriting Agency Limited.	GBR	NIA	Arch Underwriting at Lloyd's Ltd.	Ownership	75.000	Arch Capital Group Ltd.	
							Idlemear Holdings Limited.	GBR	NIA	Axiom Underwriting Agency Limited.	Ownership	100.000	Arch Capital Group Ltd.	
							Thomas Underwriting Agency Limited.	GBR	NIA	Idlemear Holdings Limited.	Ownership	100.000	Arch Capital Group Ltd.	
							Arch Underwriting Agency (Australia) Pty. Ltd.	AUS	NIA	Arch Underwriting at Lloyd's Ltd.	Ownership	100.000	Arch Capital Group Ltd.	
			98-0399846				Arch Capital Holdings Ltd.	BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	
			98-0616488				Arch Financial Holdings Europe I Limited.	IRL	UIP	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	
			98-0585481				Arch Re Accident & Health ApS.	DNK	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	
			98-0652764				Arch Syndicate Investments Ltd.	GBR	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	
							Gulf Re Holdings Limited	JEY	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	
							Gulf Reinsurance Limited.	ARE	IA	Gulf Re Holdings Limited.	Ownership	100.000	Arch Capital Group Ltd.	
			98-0705596				Arch Investment Holdings I Ltd.	BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	
			98-0705598				Arch Investment Holdings II Ltd.	BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	
			99-1244244				Arch Investment Holdings III Ltd.	BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	
			98-0705593				Arch Investment Holdings IV Ltd.	BMU	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	
							Watford Holdings Ltd.	BMU	NIA	N/A	N/A	11.100	N/A	(2)
							Watford Re Ltd.	BMU	IA	Watford Holdings Ltd.	Ownership	100.000	Watford Holdings Ltd.	
							Watford Holdings (UK) Limited.	GBR	NIA	Watford Re Ltd.	Ownership	100.000	Watford Holdings Ltd.	
							Watford Holdings (U.S.) Inc.	DE	NIA	Watford Holdings (UK) Limited.	Ownership	100.000	Watford Holdings Ltd.	
		15824					Watford Specialty Insurance Company.	NJ	IA	Watford Holdings (U.S.) Inc.	Ownership	100.000	Watford Holdings Ltd.	
							Watford Insurance Company Europe Limited.	GIB	IA	Watford Holdings (UK) Limited.	Ownership	100.000	Watford Holdings Ltd.	
							Watford Services Inc.	DE	NIA	Watford Holdings (U.S.) Inc.	Ownership	100.000	Watford Holdings Ltd.	
							Arch Reinsurance Ltd. Escritorio De Representacao Ltda.	BRA	NIA	Arch Reinsurance Ltd.	Ownership	100.000	Arch Capital Group Ltd.	
			98-1006574				Arch Underwriting at Lloyd's (Australia) Pty Ltd.	AUS	NIA	Arch Underwriting at Lloyd's Ltd.	Ownership	100.000	Arch Capital Group Ltd.	
							Arch Underwriting Managers at Lloyd's (South Africa)(Pty) Limited	ZAF	NIA	Arch Underwriting at Lloyd's Ltd.	Ownership	100.000	Arch Capital Group Ltd.	

Q12

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			
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)	*			
Q12.1			80-0417273..				Arch Investments I LLC.....	DE.....	NIA.....	Arch Capital Holdings Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....				
			98-0616491..				Arch Financial Holdings Europe II Limited.....	IRL.....	NIA.....	Arch Reinsurance Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....				
			98-1243751..				Arch Financial Holdings Europe III Limited.....	IRL.....	NIA.....	Arch Reinsurance Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....				
			98-1244422..				Arch LMI Pty Ltd.....	AUS.....	NIA.....	Arch Financial Holdings Australia Pty Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....				
			98-1305287..				Arch Financial Holdings Australia Pty Ltd.....	AUS.....	NIA.....	Arch Financial Holdings Europe III Limited.....	Ownership.....	100.000	Arch Capital Group Ltd.....				
			47-3497583..				Arch Mortgage Risk Transfer Holdings Inc.....	DE.....	NIA.....	Arch Financial Holdings Europe III Limited.....	Ownership.....	100.000	Arch Capital Group Ltd.....				
			47-4121100..				Arch Mortgage Risk Transfer PCC Inc.....	DC.....	IA.....	Arch Mortgage Risk Transfer Holdings Inc.....	Ownership.....	100.000	Arch Capital Group Ltd.....				
			98-0616493..				Arch Financial Holdings B.V.....	NLD.....	NIA.....	Arch Financial Holdings Europe II Limited.....	Ownership.....	100.000	Arch Capital Group Ltd.....				
			98-1024362..				Arch Mortgage Insurance Designated Activity Company	IRL.....	IA.....	Arch Financial Holdings Europe II Limited.....	Ownership.....	100.000	Arch Capital Group Ltd.....				
			98-1243732..				Arch Underwriters Europe Limited.....	IRL.....	IA.....	Arch Financial Holdings Europe II Limited.....	Ownership.....	100.000	Arch Capital Group Ltd.....				
			98-0611448..				Arch Reinsurance Europe Underwriting Designated Activity Company	IRL.....	IA.....	Arch Financial Holdings Europe II Limited.....	Ownership.....	100.000	Arch Capital Group Ltd.....				
			06-1424716..				Arch Capital Group (U.S.) Inc.....	DE.....	UIP.....	Arch Financial Holdings Europe I Limited.....	Ownership.....	81.000	Arch Capital Group Ltd.....				
			06-1424716..				Arch Capital Group (U.S.) Inc.....	DE.....	UIP.....	Arch Reinsurance Europe Underwriting Limited	Ownership.....	19.000	Arch Capital Group Ltd.....				
			98-0389546..				Arch Risk Transfer Services Ltd.....	BMU.....	NIA.....	Arch Reinsurance Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....				
			98-1244441..				Alwyn Insurance Company Limited.....	GIB.....	IA.....	Arch Financial Holdings B.V.....	Ownership.....	100.000	Arch Capital Group Ltd.....				
			98-0413940..				Arch Insurance Company (Europe) Limited.....	GBR.....	IA.....	Arch Reinsurance Europe Underwriting Limited	Ownership.....	100.000	Arch Capital Group Ltd.....				
			1279.....	Arch Capital Group (U.S.) Inc.....	10348..	06-1430254..				Arch Reinsurance Company.....	DE.....	IA.....	Arch Capital Group (U.S.) Inc.....	Ownership.....	100.000	Arch Capital Group Ltd.....	
						47-5374395..				Arch Underwriters Inc.....	DE.....	NIA.....	Arch Reinsurance Company.....	Ownership.....	100.000	Arch Capital Group Ltd.....	
						45-5194980..				Elements Property Insurance Holdings, LLC.....	FL.....	NIA.....	Arch Reinsurance Company.....	Ownership.....	14.530	Arch Capital Group Ltd.....	
					15312..	46-3650657..				Elements Property Insurance Company.....	FL.....	IA.....	Elements Property Insurance Holdings LLC....	Ownership.....	100.000	Arch Capital Group Ltd.....	
						98-0389553..				Alternative Underwriting Services Ltd.....	BMU.....	NIA.....	Arch Risk Transfer Services Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	
						98-0389551..				Alternative Re Holdings Limited.....	BMU.....	NIA.....	Arch Risk Transfer Services Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	
						98-0704518..				Arch Europe Insurance Services Ltd.....	GBR.....	NIA.....	Arch Insurance Company (Europe) Limited.....	Ownership.....	100.000	Arch Capital Group Ltd.....	
						65-1302027..				Arch Re Facultative Underwriters Inc.....	DE.....	NIA.....	Arch Reinsurance Company.....	Ownership.....	100.000	Arch Capital Group Ltd.....	
						43-0971887..				Arch Insurance Group Inc.....	DE.....	NIA.....	Arch Capital Group (U.S.) Inc.....	Ownership.....	100.000	Arch Capital Group Ltd.....	
						22-3501803..				Capital Protection Insurance Services, LLC.....	DE.....	NIA.....	Arch Reinsurance Company.....	Ownership.....	49.000	Arch Capital Group Ltd.....	
						98-0625844..				Alternative Re Limited.....	BMU.....	IA.....	Alternative Re Holdings Limited.....	Ownership.....	100.000	Arch Capital Group Ltd.....	
			27-0800002..				Arch Underwriting Agency LLC.....	DE.....	NIA.....	Arch Insurance Group Inc.....	Ownership.....	100.000	Arch Capital Group Ltd.....				
			43-0990709..				Arch Specialty Insurance Agency Inc.....	MO.....	NIA.....	Arch Insurance Group Inc.....	Ownership.....	100.000	Arch Capital Group Ltd.....				
1279.....	Arch Capital Group (U.S.) Inc.....	11150..	43-0990710..				Arch Insurance Company.....	MO.....	IA.....	Arch Reinsurance Company.....	Ownership.....	100.000	Arch Capital Group Ltd.....				
			43-1053031..				First American Service Corporation.....	MO.....	NIA.....	Arch Insurance Group Inc.....	Ownership.....	100.000	Arch Capital Group Ltd.....				
			27-1013974..				Construction Risk Underwriters, LLC.....	MN.....	NIA.....	Arch Underwriting Agency LLC.....	Ownership.....	50.000	Arch Capital Group Ltd.....				

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
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)	*
	Arch Capital Group (U.S.) Inc.....	10946..	06-1521582..				Arch Excess & Surplus Insurance Company.....	MO.....	IA.....	Arch Insurance Company.....	Ownership.....	100.000	Arch Capital Group Ltd.....	
1279.....	Arch Capital Group (U.S.) Inc.....	21199..	36-2545393..				Arch Specialty Insurance Company.....	MO.....	IA.....	Arch Insurance Company.....	Ownership.....	100.000	Arch Capital Group Ltd.....	
1279.....	Arch Capital Group (U.S.) Inc.....	30830..	39-1128299..				Arch Indemnity Insurance Company.....	MO.....	IA.....	Arch Excess & Surplus Insurance Company.....	Ownership.....	100.000	Arch Capital Group Ltd.....	
			45-5366880..				Arch Insurance Solutions Inc.....	DE.....	NIA.....	Arch Insurance Group Inc.....	Ownership.....	100.000	Arch Capital Group Ltd.....	
			98-1089562..				Arch Insurance Canada Ltd.....	CAN.....	NIA.....	Arch Insurance Company.....	Ownership.....	100.000	Arch Capital Group Ltd.....	
			46-1950584..				Arch U.S. MI Holdings Inc.....	DE.....	UDP.....	Arch Capital Group (U.S.) Inc.....	Ownership.....	100.000	Arch Capital Group Ltd.....	
			46-1950257..				Arch U.S. MI Services Inc.....	DE.....	DS.....	Arch Mortgage Insurance Company.....	Ownership.....	100.000	Arch Capital Group Ltd.....	
			47-1880511..				Arch Fulfillment Operations Inc.....	DE.....	NIA.....	Arch U.S. MI Holdings Inc.....	Ownership.....	100.000	Arch Capital Group Ltd.....	
1279.....	Arch Capital Group (U.S.) Inc.....	40266..	36-3105660..				Arch Mortgage Insurance Company.....	WI.....	RE.....	Arch U.S. MI Holdings Inc.....	Ownership.....	100.000	Arch Capital Group Ltd.....	
1279.....	Arch Capital Group (U.S.) Inc.....	18732..	39-1080973..				Arch Mortgage Guaranty Company.....	WI.....	IA.....	Arch U.S. MI Holdings Inc.....	Ownership.....	100.000	Arch Capital Group Ltd.....	
1279.....	Arch Capital Group (U.S.) Inc.....	29114..	95-2621453..				Arch Mortgage Assurance Company.....	WI.....	IA.....	Arch U.S. MI Holdings Inc.....	Ownership.....	100.000	Arch Capital Group Ltd.....	
1279.....	Arch Capital Group (U.S.) Inc.....	10992..	39-1968888..				Arch Mortgage Reinsurance Company.....	WI.....	IA.....	Arch Mortgage Assurance Company.....	Ownership.....	100.000	Arch Capital Group Ltd.....	
							Prévalois SAS.....	FRA.....	NIA.....	Arch Financial Holdings Europe II Limited.....	Ownership.....	50.000	Arch Capital Group Ltd.....	
							Emerging Beachfront Land Club Investment L.P.....	CYM.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	45.690	Arch Capital Group Ltd.....	(3).....
							CEMOF-A Co-Investment Partners, L.P.....	CYM.....	OTH.....	Arch Investment Holdings II Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	(3).....
							Special Credit Opportunities (Parallel) II, L.P. - Series A.....	CYM.....	OTH.....	Arch Investment Holdings I Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	(3).....
							Special Credit Opportunities (Parallel) II, L.P. - Series B.....	CYM.....	OTH.....	Arch Investment Holdings I Ltd.....	Ownership.....	99.870	Arch Capital Group Ltd.....	(3).....
							Carlyle Asia Structured Credit Opportunities Fund-A, L.P.....	CYM.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	99.000	Arch Capital Group Ltd.....	(3).....
							Fortress MSR Opportunities Fund I B L.P.....	CYM.....	OTH.....	Arch Capital Holdings Ltd.....	Ownership.....	12.330	Arch Capital Group Ltd.....	(3).....
							ADM Galleus Fund II Limited.....	CYM.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	42.750	Arch Capital Group Ltd.....	(3).....
							Fortress Convex Asia Fund Ltd.....	CYM.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	65.340	Arch Capital Group Ltd.....	(3).....
							Melody Capital Partners Offshore Credit Fund, L.P.....	CYM.....	OTH.....	Arch Investment Holdings III Ltd.....	Ownership.....	24.590	Arch Capital Group Ltd.....	(3).....
							Castle Creek Capital Partners V, L.P.....	DE.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	24.560	Arch Capital Group Ltd.....	(3).....
							Highbridge Principal Strategies - Real Estate Capital Solutions Offshore, L.P.....	CYM.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	21.170	Arch Capital Group Ltd.....	(3).....
							Pinebridge Structured Capital Partners Offshore II-A, L.P.....	CYM.....	OTH.....	Arch Capital Holdings Ltd.....	Ownership.....	99.340	Arch Capital Group Ltd.....	(3).....
							Monarch Capital Partners Offshore III LP.....	DE.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	16.440	Arch Capital Group Ltd.....	(3).....
			45-1541916..				Star America Infrastructure Fund, LP.....	DE.....	OTH.....	Arch Specialty Insurance Company.....	Ownership.....	12.940	Arch Capital Group Ltd.....	(3).....
							China Car Parks Investment Fund L.P.....	CYM.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	14.690	Arch Capital Group Ltd.....	(3).....
							Carlyle Energy Mezzanine Opportunities Fund II-A, L.P.....	CYM.....	OTH.....	Arch Investment Holdings II Ltd.....	Ownership.....	99.000	Arch Capital Group Ltd.....	(3).....

Q12.2

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
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)	*
							Templeton Strategic Emerging Markets Fund IV Asia (Cayman), L.P.	CYM.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	(3).....
							Carlyle Energy Mezzanine Opportunities Fund-A, L.P.	CYM.....	OTH.....	Arch Investment Holdings II Ltd.....	Ownership.....	99.750	Arch Capital Group Ltd.....	(3).....
							CEMOF-A Investors I, LP.....	CYM.....	OTH.....	Arch Investment Holdings II Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	(3).....
							CEMOF-A Investors II, LP.....	DE.....	OTH.....	Arch Investment Holdings II Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	(3).....
							CEMOF-A AIV Co-Investors, LP.....	CYM.....	OTH.....	Arch Investment Holdings II Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	(3).....
							CEMOF II-A Offshore Investors, L.P.....	CYM.....	OTH.....	Arch Investment Holdings II Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	(3).....
							Oaktree Loan Fund 2x (Cayman) Ltd.....	CYM.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	10.270	Arch Capital Group Ltd.....	(3).....
							Pinebridge Structured Capital Partners Offshore III-A, L.P.	CYM.....	OTH.....	Arch Capital Holdings Ltd.....	Ownership.....	99.000	Arch Capital Group Ltd.....	(3).....
							Global Macro Opportunities Fund (Cayman), Ltd.	CYM.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	(3).....
							BlackRock Asia Property Fund IV S.A SICAV-SIF	LUX.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	23.080	Arch Capital Group Ltd.....	(3).....
							Europe Property Fund IV Feeder S.A SICAV-SIF	LUX.....	OTH.....	Arch Reinsurance Ltd.....	Ownership.....	47.540	Arch Capital Group Ltd.....	(3).....
							Arch Investment Holdings (Cyprus) Ltd.....	CYP.....	NIA.....	Arch Global Services Holdings Ltd.....	Ownership.....	100.000	Arch Capital Group Ltd.....	(3).....

Q12.3

Asterisk	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% of the voting shares, except for Arch Reinsurance Ltd., which holds approximately 11% of the voting shares of Watford Holdings Ltd.
(3)	Entity is an investment vehicle which is not operated or controlled by Arch.

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.....			0.000	
2. Allied lines.....			0.000	
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....			0.000	
5. Commercial multiple peril.....			0.000	
6. Mortgage guaranty.....	115,919,664	4,137,529	3.569	25.533
8. Ocean marine.....			0.000	
9. Inland marine.....			0.000	
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....			0.000	
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....			0.000	
16. Workers' compensation.....			0.000	
17.1. Other liability-occurrence.....			0.000	
17.2. Other liability-claims made.....			0.000	
17.3. Excess workers' compensation.....			0.000	
18.1. Products liability-occurrence.....			0.000	
18.2. Products liability-claims made.....			0.000	
19.1, 19.2. Private passenger auto liability.....			0.000	
19.3, 19.4. Commercial auto liability.....			0.000	
21. Auto physical damage.....			0.000	
22. Aircraft (all perils).....			0.000	
23. Fidelity.....			0.000	
24. Surety.....			0.000	
26. Burglary and theft.....			0.000	
27. Boiler and machinery.....			0.000	
28. Credit.....			0.000	
29. International.....			0.000	
30. Warranty.....			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	
35. Totals.....	115,919,664	4,137,529	3.569	25.533

DETAILS OF WRITE-INS

3401.			0.0	
3402.			0.0	
3403.			0.0	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....			
2. Allied lines.....			
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....			
6. Mortgage guaranty.....	53,894,197	137,823,868	98,945,322
8. Ocean marine.....			
9. Inland marine.....			
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....			
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....			
17.1. Other liability-occurrence.....			
17.2. Other liability-claims made.....			
17.3. Excess workers' compensation.....			
18.1. Products liability-occurrence.....			
18.2. Products liability-claims made.....			
19.1 19.2. Private passenger auto liability.....			
19.3 19.4. Commercial auto liability.....			
21. Auto physical damage.....			
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....			
26. Burglary and theft.....			
27. Boiler and machinery.....			
28. Credit.....			
29. International.....			
30. Warranty.....			
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.....	53,894,197	137,823,868	98,945,322

DETAILS OF WRITE-INS

3401.			
3402.			
3403.			
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

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)	2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2016 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. 2013 + Prior.....	19,413	869	20,282	5,089	337	5,426	12,274	256	184	12,714	(2,050)	(92)	(2,142)
2. 2014.....	11,987	917	12,904	3,594	570	4,164	5,493	196	551	6,240	(2,900)	400	(2,500)
3. Subtotals 2014 + Prior.....	31,400	1,786	33,186	8,683	907	9,590	17,767	452	735	18,954	(4,950)	308	(4,642)
4. 2015.....	17,260	2,229	19,489	4,262	469	4,731	8,985	572	815	10,372	(4,013)	(373)	(4,386)
5. Subtotals 2015 + Prior.....	48,660	4,015	52,675	12,945	1,376	14,321	26,752	1,024	1,550	29,326	(8,963)	(65)	(9,028)
6. 2016.....	XXX	XXX	XXX	XXX	615	615	XXX	9,032	1,143	10,175	XXX	XXX	XXX
7. Totals.....	48,660	4,015	52,675	12,945	1,991	14,936	26,752	10,056	2,693	39,501	(8,963)	(65)	(9,028)
8. Prior Year-End's Surplus As Regards Policyholders	134,485										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. ....(018.4)%	2. ....(1.619)%	3. ....(17.139)%
													Col. 13, Line 7 Line 8
													4. ....(6.713)%

Q14

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:



NONE

ARCH MORTGAGE INSURANCE COMPANY SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	1,036,951	
2.2 Additional investment made after acquisition.....	8,550	
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....	(34,395)	
5. Deduct amounts received on disposals.....	749,355	
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....	48,001	
8. Deduct current year's depreciation.....		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	213,750	0
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	213,750	0

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	.0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....	NONE	
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	.0	0
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	.0	0
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	.0	0

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....	NONE	
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	.0	0
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	.0	0

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	384,814,191	349,419,380
2. Cost of bonds and stocks acquired.....	284,759,135	365,293,025
3. Accrual of discount.....	78,539	87,697
4. Unrealized valuation increase (decrease).....	3,481,808	
5. Total gain (loss) on disposals.....	1,498,854	625,110
6. Deduct consideration for bonds and stocks disposed of.....	222,379,366	326,900,334
7. Deduct amortization of premium.....	3,662,178	3,710,687
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	448,590,983	384,814,191
11. Deduct total nonadmitted amounts.....	25,748,395	22,266,587
12. Statement value at end of current period (Line 10 minus Line 11).....	422,842,588	362,547,604

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	366,084,445	179,731,359	142,668,094	(2,438,395)	364,283,730	366,084,445	400,709,315	340,936,059
2. NAIC 2 (a).....	21,417,532			(48,430)	20,445,060	21,417,532	21,369,102	22,495,283
3. NAIC 3 (a).....					885,000		0	
4. NAIC 4 (a).....							0	
5. NAIC 5 (a).....				1,000,007			1,000,007	
6. NAIC 6 (a).....							0	
7. Total Bonds.....	387,501,977	179,731,359	142,668,094	(1,486,818)	385,613,790	387,501,977	423,078,424	363,431,342
PREFERRED STOCK								
8. NAIC 1.....							0	
9. NAIC 2.....							0	
10. NAIC 3.....							0	
11. NAIC 4.....							0	
12. NAIC 5.....							0	
13. NAIC 6.....							0	
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	387,501,977	179,731,359	142,668,094	(1,486,818)	385,613,790	387,501,977	423,078,424	363,431,342

QS102

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

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.....	.....235,837	.....XXX.....	.....235,837	.....8,662	.....

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.....	.....883,738	.....2,611,619
2. Cost of short-term investments acquired.....	.....138,565,084	.....135,622,452
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	.....139,212,985	.....137,350,333
7. Deduct amortization of premium.....	.....	.....
8. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....235,837	.....883,738
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	.....235,837	.....883,738

**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**

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
2. Cost of cash equivalents acquired.....	2,362,926	
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	2,360,000	
7. Deduct amortization of premium.....	2,926	
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
15806 N E 9th Circle.....	Vancouver.....	WA..	07/01/2016....	Toyota Motors Federal Credit Union.....	.....213,481	.....	.....213,750	.....269
0199999. Totals.....					.....213,481	.....0	.....213,750	.....269
0399999. Totals.....					.....213,481	.....0	.....213,750	.....269

QE01

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State					9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
NONE																		

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 2A 7	UNITED STATES TREASURY SENIOR GOVT BND.....		09/14/2016....	BARCLAYS CAPITAL.....		603,277	615,000	877	1.....
912828 2B 5	UNITED STATES TREASURY GOVT BND 0.750%.....		08/22/2016....	Various.....		8,575,453	8,600,000	1,276	1.....
912828 S2 7	UNITED STATES TREASURY SENIOR GOVT BND.....		07/29/2016....	Various.....		5,676,111	5,680,000	4,928	1.....
912828 S4 3	UNITED STATES TREASURY SENIOR GOVT BND.....		07/22/2016....	BANC OF AMERICA SECURITIES LLC.....		2,693,250	2,700,000	660	1FE.....
912828 S7 6	UNITED STATES TREASURY GOVT BND 1.125%.....		08/16/2016....	Various.....		16,824,196	16,833,000	8,640	1.....
91362* AA 9	US TAX AND LOSS BOND.....		09/15/2016....	Various.....		1,302,000	1,302,000		1.....
0599999	Total Bonds - U.S. Government.....					35,674,287	35,730,000	16,381	XXX
Bonds - U.S. States, Territories and Possessions									
373384 3U 8	GEORGIA ST MUNI BND GO 5.000% 02/01/20.....		09/06/2016....	JEFFRIES & CO. INC.....		5,701,800	5,000,000	43,056	1FE.....
93974D XT 0	WASHINGTON STATE MUNI BND GO 5.000% 08.....		09/28/2016....	FTN FINANCIAL.....		6,506,316	5,145,000	54,308	1FE.....
1799999	Total Bonds - U.S. States, Territories and Possessions.....					12,208,116	10,145,000	97,364	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
022447 XB 7	ALVIN TEX INDPT SCH DIST MUNI BND GO 5.....		09/26/2016....	FIDELITY BANK.....		2,707,516	2,180,000	13,322	1FE.....
101565 D3 0	BOULDER LARIMER & WELD CNTYS C MUNI BND.....		09/26/2016....	FIDELITY BANK.....		5,203,703	4,105,000	59,294	1FE.....
150461 Q9 5	CEDAR PARK TEX MUNI BND GO 5.000% 02/1.....		08/15/2016....	LOOP CAPITAL MARKETS.....		2,889,030	2,405,000		1FE.....
181070 EL 3	CLARK CNTY NEV WTR REC DIST MUNI BND GO.....		08/12/2016....	US BANKCORP PIPER JAFFRAY TRUS.....		6,060,932	4,700,000		1FE.....
220147 2P 6	CORPUS CHRISTI TEX INDPT SCH D MUNI BND.....		08/03/2016....	MORGAN STANLEY & CO. INC.....		8,698,096	6,885,000		1FE.....
240451 YC 2	DE KALB CNTY GA WTR & SEW REV MUNI BND.....		08/04/2016....	WELLS FARGO BROKERAGE SERVIES.....		2,459,200	2,000,000	18,889	1FE.....
478718 P6 0	JOHNSON CNTY KANS UNI SCH DIST MUNI BND.....		08/11/2016....	US BANKCORP PIPER JAFFRAY TRUS.....		2,194,570	1,750,000		1FE.....
581664 FY 0	MC KINNEY TEX INDPT SCH DIST MUNI BND GO.....		08/16/2016....	LOOP CAPITAL MARKETS.....		3,364,633	2,945,000		1FE.....
866560 JA 4	SUMTER CNTY S C MUNI BND GO 5.000% 03/.....		09/22/2016....	FIDELITY BANK.....		7,656,622	6,165,000		1FE.....
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....					41,234,302	33,135,000	91,505	XXX
Bonds - U.S. Special Revenue and Special Assessment									
235416 N8 3	DALLAS TEX WTRWKS & SWR SYS RE MUNI BND.....		08/03/2016....	JEFFRIES & CO. INC.....		1,378,654	1,260,000	22,225	1FE.....
60534R YB 9	MISSISSIPPI DEV BK MUNI BND REV 5.250%.....		08/10/2016....	JEFFRIES & CO. INC.....		2,347,160	2,000,000	4,083	1FE.....
70917R S9 7	PENNSYLVANIA ST HIGHER EDL FAC MUNI BND.....		08/26/2016....	JEFFRIES & CO. INC.....		3,027,250	2,500,000	5,833	1FE.....
709223 WZ 0	PA TURNPIKE-E MUNI BND REV 5.750% 06/0.....		09/20/2016....	LOOP CAPITAL MARKETS.....		11,270,100	10,000,000	183,681	1FE.....
3199999	Total Bonds - U.S. Special Revenue and Special Assessment.....					18,023,164	15,760,000	215,822	XXX
Bonds - Industrial and Miscellaneous									
05565E AL 9	BMW US CAPITAL LLC SENIOR CORP BND 144A.....		09/08/2016....	GOLDMAN SACHS & CO.....		3,995,440	4,000,000		1FE.....
17275R BG 6	CISCO SYSTEMS INC SENIOR CORP BND 1.40.....		09/13/2016....	CITICORP SECURITIES MARKETS.....		2,697,003	2,700,000		1FE.....
87165L BB 6	SYNCC 16-2 SENIOR ABS 16-2 A 2.210% 05.....		08/25/2016....	WELLS FARGO BROKERAGE SERVIES.....		1,528,594	1,500,000	1,381	1FE.....
3899999	Total Bonds - Industrial and Miscellaneous.....					8,221,037	8,200,000	1,381	XXX
8399997	Total Bonds - Part 3.....					115,360,906	102,970,000	422,453	XXX
8399999	Total Bonds.....					115,360,906	102,970,000	422,453	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					115,360,906	XXX	422,453	XXX

QE04

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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 or Market Indicator (a)
Bonds - U.S. Government																					
912828	2B 5		09/13/2016	Various.....		8,569,668	8,600,000	8,575,453			436		436		8,575,890		(6,222)	(6,222)	4,767	08/15/2019...	1.....
912828	L8 1		09/28/2016	BARCLAYS CAPITAL.....		5,310,559	5,300,000	5,257,145	5,259,121	10,777			10,777		5,269,897		40,661	40,661	44,348	10/15/2018...	1.....
912828	Q3 7		09/26/2016	BARCLAYS CAPITAL.....		1,962,416	1,950,000	1,942,688		632			632		1,943,319		19,097	19,097	12,121	03/31/2021...	1.....
912828	Q7 8		09/26/2016	BARCLAYS CAPITAL.....		1,052,147	1,040,000	1,042,600		(203)		(203)			1,042,397		9,750	9,750	5,907	04/30/2021...	1.....
912828	S2 7		09/26/2016	BARCLAYS CAPITAL.....		5,677,116	5,680,000	5,676,111		140			140		5,676,251		864	864	15,801	06/30/2021...	1.....
912828	S4 3		08/15/2016	J.P. MORGAN SECURITIES INC.....		2,693,461	2,700,000	2,693,250		122			122		2,693,372		88	88	1,761	07/15/2019...	1FE.....
912828	S7 6		09/08/2016	BANC OF AMERICA SECURITIES LLC.....		3,987,813	4,000,000	3,999,125		11			11		3,999,136		(11,323)	(11,323)	5,380	07/31/2021...	1.....
0599999. Total Bonds - U.S. Government.....						29,253,180	29,270,000	29,186,372	5,259,121	0	11,915	0	11,915	0	29,200,262	0	52,915	52,915	90,085	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
373384	R2 4		08/16/2016	JEFFRIES & CO. INC.....		4,088,077	3,690,000	4,188,519	4,140,686		(91,379)		(91,379)		4,049,307		38,770	38,770	193,725	02/01/2019...	1FE.....
57582P	DL 1		07/22/2016	JEFFRIES & CO. INC.....		2,743,125	2,750,000	2,733,025	2,734,680		1,764		1,764		2,736,444		6,681	6,681	16,396	11/01/2020...	1FE.....
917542	QQ 8		08/22/2016	WELLS FARGO BROKERAGE SERVICES.....		2,164,720	2,000,000	2,175,640		(13,958)		(13,958)		2,161,682		3,038	3,038	65,000	07/01/2018...	1FE.....	
93974C	4J 6		07/26/2016	JEFFRIES & CO. INC.....		3,214,782	2,775,000	3,214,782		(11,422)		(11,422)		3,203,360		11,422	11,422	80,167	07/01/2020...	1FE.....	
1799999. Total Bonds - U.S. States, Territories and Possessions.....						12,210,704	11,215,000	12,311,966	6,875,366	0	(114,995)	0	(114,995)	0	12,150,793	0	59,911	59,911	355,288	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
083763	NR 9		08/26/2016	JEFFRIES & CO. INC.....		626,881	535,000	628,679	623,861		(11,973)		(11,973)		611,889		14,992	14,992	23,481	10/15/2020...	1FE.....
346766	TM 0		08/15/2016	LOOP CAPITAL MARKETS.....		2,213,660	2,000,000	2,220,880		(15,628)		(15,628)		2,205,252		8,408	8,408	21,389	03/01/2019...	1FE.....	
403755	L3 3		08/12/2016	MORGAN KEEGAN.....		5,324,600	5,000,000	5,367,350		(53,352)		(53,352)		5,313,998		10,602	10,602	136,111	02/01/2032...	1FE.....	
54438C	LM 2		08/03/2016	LOOP CAPITAL MARKETS.....		2,174,780	2,000,000	2,187,640		(19,166)		(19,166)		2,168,474		6,306	6,306	51,944	08/01/2033...	1FE.....	
55844P	JR 0		08/03/2016	JEFFRIES & CO. INC.....		2,107,280	2,000,000	2,158,600	2,125,491	(34,468)		(34,468)		2,091,023		16,257	16,257	74,889	03/01/2018...	1FE.....	
731197	K3 2		08/04/2016	MORGAN KEEGAN.....		1,497,568	1,480,000	1,516,349	1,505,777	(10,966)		(10,966)		1,494,811		2,757	2,757	20,391	06/01/2017...	1FE.....	
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....						13,944,769	13,015,000	14,079,498	4,255,129	0	(145,553)	0	(145,553)	0	13,885,447	0	59,322	59,322	328,205	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
46246K	A5 1		08/22/2016	WELLS FARGO BROKERAGE SERVICES.....		2,152,579	1,965,000	2,248,864	2,191,078	(56,281)		(56,281)		2,134,797		17,782	17,782	115,280	08/01/2026...	1FE.....	
566746	CU 5		08/22/2016	WELLS FARGO BROKERAGE SERVICES.....		1,618,905	1,500,000	1,661,295	1,634,136	(34,432)		(34,432)		1,599,704		19,201	19,201	87,500	07/01/2018...	1FE.....	
647310	X2 2		08/10/2016	JEFFRIES & CO. INC.....		2,238,160	2,000,000	2,220,900		(7,774)		(7,774)		2,213,126		25,034	25,034	11,556	07/01/2020...	1FE.....	
927781	4T 8		08/18/2016	MORGAN KEEGAN.....		2,985,093	2,700,000	3,004,884		(30,710)		(30,710)		2,974,174		10,919	10,919	75,750	02/01/2019...	1FE.....	
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....						8,994,737	8,165,000	9,135,943	3,825,214	0	(129,197)	0	(129,197)	0	8,921,801	0	72,936	72,936	290,086	XXX	XXX
Bonds - Industrial and Miscellaneous																					
02006M	AC 5		09/15/2016	Paydown.....		280,855	280,855	281,425	280,989	(134)		(134)		280,855				0	1,478	01/15/2018...	1FE.....
06406H	BX 6		07/28/2016	Maturity.....		1,000,000	1,000,000	1,021,970	1,003,002	(3,002)		(3,002)		1,000,000				0	23,000	07/28/2016...	1FE.....
07274E	AF 0		08/16/2016	BARCLAYS CAPITAL.....		1,041,410	1,000,000	1,011,800	1,010,100	(1,028)		(1,028)		1,009,072		32,338	32,338	25,917	10/08/2021...	1FE.....	

QE05

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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 Design- ation or Market Indicator (a)
07274E AG 8	BAYER US FINANCE LLC SENIOR CORP BND 144		09/14/2016	BARCLAYS CAPITAL		796,204	775,000	767,335	768,143		485		485		768,628		27,576	27,576	24,776	10/08/2024	1FE
14313Q AC 9	CARMX_14-1 ABS 14-1 A3 0.790% 10/15/18		09/15/2016	Paydown		384,528	384,528	384,242	384,434		93		93		384,528			0	2,022	10/15/2018	1FE
166764 AT 7	CHEVRON CORP SENIOR CORP BND 2.411% 03		08/05/2016	Oppenheim		768,180	750,000	750,000	750,000				0		750,000		18,180	18,180	16,927	03/03/2022	1FE
17275R BD 3	CISCO SYSTEMS INC SENIOR CORP BND 2.20		07/20/2016	SUNCOAST CAPITAL GROUP		2,057,120	2,000,000	1,996,160			293		293		1,996,453		60,667	60,667	17,844	02/28/2021	1FE
225434 CJ 6	CREDIT SUISSE (USA) INC SENIOR CORP BND		08/16/2016	Maturity		1,679,000	1,679,000	1,867,955	1,730,484		(51,484)		(51,484)		1,679,000			0	98,222	08/16/2016	1FE
233851 AZ 7	DAIMLER FINANCE NORTH AMERICA SENIOR COR		08/01/2016	Maturity		2,000,000	2,000,000	2,022,840	2,005,856		(5,856)		(5,856)		2,000,000			0	29,000	08/01/2016	1FE
24422E RF 8	JOHN DEERE CAPITAL CORP CORP BND MTN 1		09/15/2016	Maturity		1,000,000	1,000,000	1,012,850	1,002,082		(2,082)		(2,082)		1,000,000			0	18,500	09/15/2016	1FE
459200 HM 6	INTERNATIONAL BUSINESS MACHINE SENIOR CO		07/29/2016	BARCLAYS CAPITAL		1,009,540	1,000,000	955,650	967,098		4,231		4,231		971,329		38,211	38,211	11,646	05/15/2020	1FE
842400 GB 3	SOUTHERN CALIFORNIA EDISON CO. SECURED C		08/03/2016	WELLS FARGO BROKERAGE SERVIES		265,511	265,000	264,915	264,962		17		17		264,979		533	533	2,294	05/01/2017	1FE
87165L AK 7	SYNCT_15-2 SENIOR ABS 15-2 A 1.600% 04		08/25/2016	WELLS FARGO BROKERAGE SERVIES		1,505,332	1,500,000	1,503,398	1,503,157		(923)		(923)		1,502,234		3,098	3,098	17,000	04/15/2021	1FE
89231R AC 8	TAOT_14-B SENIOR ABS_14-B-A3 0.760% 0		09/15/2016	Paydown		213,100	213,100	213,066	213,088		12		12		213,100			0	1,077	03/15/2018	1FE
98158L AC 1	WOART 2014-A ABS 2014-A A3 0.940% 04/1		09/15/2016	Paydown		254,910	254,910	254,877	254,896		14		14		254,910			0	1,594	04/15/2019	1FE
3899999	Total Bonds - Industrial and Miscellaneous					14,255,690	14,102,393	14,308,483	12,138,291	0	(59,364)	0	(59,364)	0	14,075,088	0	180,603	180,603	291,297	XXX	XXX
8399997	Total Bonds - Part 4					78,659,080	75,767,393	79,022,262	32,353,121	0	(437,194)	0	(437,194)	0	78,233,391	0	425,687	425,687	1,354,961	XXX	XXX
8399999	Total Bonds					78,659,080	75,767,393	79,022,262	32,353,121	0	(437,194)	0	(437,194)	0	78,233,391	0	425,687	425,687	1,354,961	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks					78,659,080	XXX	79,022,262	32,353,121	0	(437,194)	0	(437,194)	0	78,233,391	0	425,687	425,687	1,354,961	XXX	XXX

QE05.1

(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 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
BANK OF AMERICA..... 100 West 33rd Street, New York NY.....					41,845,631	38,770,296	24,064,977	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	41,845,631	38,770,296	24,064,977	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	41,845,631	38,770,296	24,064,977	XXX
0599999. Total Cash.....	XXX	XXX	0	0	41,845,631	38,770,296	24,064,977	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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NONE

QE13