



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

Amica Property and Casualty Insurance Company

NAIC Group Code 0028 (Current) 0028 (Prior) NAIC Company Code 12287 Employer's ID Number 26-0115568

Organized under the Laws of Rhode Island, State of Domicile or Port of Entry RI

Country of Domicile United States of America

Incorporated/Organized 05/11/2005 Commenced Business 01/01/2006

Statutory Home Office 100 Amica Way (Street and Number) Lincoln, RI, US 02865-1156 (City or Town, State, Country and Zip Code)

Main Administrative Office 100 Amica Way (Street and Number) Lincoln, RI, US 02865-1156 (City or Town, State, Country and Zip Code) 800-652-6422 (Area Code) (Telephone Number)

Mail Address P.O. Box 6008 (Street and Number or P.O. Box) Providence, RI, US 02940-6008 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 100 Amica Way (Street and Number) Lincoln, RI, US 02865-1156 (City or Town, State, Country and Zip Code) 800-652-6422 (Area Code) (Telephone Number)

Internet Website Address www.amica.com

Statutory Statement Contact Michael Lee Baker, Jr. (Name) 800-652-6422-22365 (Area Code) (Telephone Number) mbakerjr@amica.com (E-mail Address) 401-334-3657 (FAX Number)

OFFICERS

President and Chief Executive Officer Edmund Shallcross III Senior Vice President, Chief Financial Officer and Treasurer James Parker Loring Senior Vice President, General Counsel and Secretary Jennifer Ann Morrison

OTHER

Susan Fie Chung, Senior Vice President & Chief Investment Officer Peter Ernest Moreau, Senior Vice President & Chief Information Officer Jennifer Ann Morrison, Senior Vice President, General Counsel and Secretary Theodore Charles Murphy, Chief Operations Officer Anthony Noviello III, Senior Vice President Samuel Charles Palmisano, Senior Vice President Sean Francis Welch, Senior Vice President

DIRECTORS OR TRUSTEES

Jill Janice Avery Ivy Lynne Brown Debra Ann Canales Matthew Alexander Lopes, Jr. Peter Michael Marino Debra Marie Paul Heidi Carter Pearson Joan Rodena Robinson-Berry Edmund Shallcross III Diane Desmarais Souza

State of Rhode Island SS: County of Providence

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.

Edmund Shallcross III President and Chief Executive Officer Jennifer Ann Morrison Senior Vice President, General Counsel and Secretary James Parker Loring Senior Vice President, Chief Financial Officer and Treasurer

Subscribed and sworn to before me this 13th day of May, 2024

- 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.....

Ann Marie Oteau Notary Public June 8, 2026

STATEMENT AS OF MARCH 31, 2024 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

**ASSETS**

|   | Current Statement Date |                         |   | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|---|------------------------|-------------------------|---|---|
|   | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) |   |
| 1. Bonds .....  | 73,854,478             |                         | 73,854,478                                | 74,444,634  |
| 2. Stocks:  |                        |                         |   |   |
| 2.1 Preferred stocks .....  |                        |                         |   |   |
| 2.2 Common stocks .....   |                        |                         |   |   |
| 3. Mortgage loans on real estate:   |                        |                         |   |   |
| 3.1 First liens .....   | 3,958,154              |                         | 3,958,154                                 | 4,053,425   |
| 3.2 Other than first liens.....   |                        |                         |   |   |
| 4. Real estate:   |                        |                         |   |   |
| 4.1 Properties occupied by the company (less \$<br>encumbrances) .....  |                        |                         |   |   |
| 4.2 Properties held for the production of income (less<br>\$ ..... encumbrances) .....  |                        |                         |   |   |
| 4.3 Properties held for sale (less \$<br>encumbrances) .....  |                        |                         |   |   |
| 5. Cash (\$ ..... 607,159 ), cash equivalents<br>(\$ ..... 2,709,702 ) and short-term<br>investments (\$ ..... ) .....                                      | 3,316,861              |                         | 3,316,861                                 | 3,011,370   |
| 6. Contract loans (including \$ ..... premium notes) .....  |                        |                         |   |   |
| 7. Derivatives .....  |                        |                         |   |   |
| 8. Other invested assets .....  |                        |                         |   |   |
| 9. Receivables for securities .....   | 345                    |                         | 345                                       | 342   |
| 10. Securities lending reinvested collateral assets .....   |                        |                         |   |   |
| 11. Aggregate write-ins for invested assets .....   |                        |                         |   |   |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) .....   | 81,129,838             |                         | 81,129,838                                | 81,509,771  |
| 13. Title plants less \$ ..... charged off (for Title insurers<br>only) .....   |                        |                         |   |   |
| 14. Investment income due and accrued .....   | 666,507                |                         | 666,507                                   | 674,466   |
| 15. Premiums and considerations:  |                        |                         |   |   |
| 15.1 Uncollected premiums and agents' balances in the course of collection .....  | 2,591,610              | 33,227                  | 2,558,383                                 | 2,447,065   |
| 15.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due (including \$ .....<br>earned but unbilled premiums) ..... | 9,672,934              | 25                      | 9,672,909                                 | 8,740,877   |
| 15.3 Accrued retrospective premiums (\$ ..... ) and<br>contracts subject to redetermination (\$ ..... ) .....   |                        |                         |   |   |
| 16. Reinsurance:  |                        |                         |   |   |
| 16.1 Amounts recoverable from reinsurers .....  | 13,256,151             |                         | 13,256,151                                | 4,013,669   |
| 16.2 Funds held by or deposited with reinsured companies .....  |                        |                         |   |   |
| 16.3 Other amounts receivable under reinsurance contracts .....   |                        |                         |   |   |
| 17. Amounts receivable relating to uninsured plans .....  |                        |                         |   |   |
| 18.1 Current federal and foreign income tax recoverable and interest thereon ....   | 26                     |                         | 26  |   |
| 18.2 Net deferred tax asset .....   |                        |                         |   |   |
| 19. Guaranty funds receivable or on deposit .....   |                        |                         |   |   |
| 20. Electronic data processing equipment and software .....   |                        |                         |   |   |
| 21. Furniture and equipment, including health care delivery assets<br>(\$ ..... ) .....   |                        |                         |   |   |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates .....  |                        |                         |   |   |
| 23. Receivables from parent, subsidiaries and affiliates .....  |                        |                         |   |   |
| 24. Health care (\$ ..... ) and other amounts receivable .....  |                        |                         |   |   |
| 25. Aggregate write-ins for other than invested assets .....  | 133,425                |                         | 133,425                                   | 117,765   |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 12 to 25) .....                                     | 107,450,491            | 33,252                  | 107,417,239                               | 97,503,613  |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell<br>Accounts .....  |                        |                         |   |   |
| 28. Total (Lines 26 and 27)   | 107,450,491            | 33,252                  | 107,417,239                               | 97,503,613  |
| <b>DETAILS OF WRITE-INS</b>   |                        |                         |   |   |
| 1101. ....  |                        |                         |   |   |
| 1102. ....  |                        |                         |   |   |
| 1103. ....  |                        |                         |   |   |
| 1198. Summary of remaining write-ins for Line 11 from overflow page .....   |                        |                         |   |   |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)   |                        |                         |   |   |
| 2501. Receivable for other surcharges .....   | 133,182                |                         | 133,182                                   | 117,522   |
| 2502. Miscellaneous receivable .....  | 243                    |                         | 243                                       | 243   |
| 2503. ....  |                        |                         |   |   |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....   |                        |                         |   |   |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)   | 133,425                |                         | 133,425                                   | 117,765   |

STATEMENT AS OF MARCH 31, 2024 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

|  | 1<br>Current<br>Statement Date | 2<br>December 31,<br>Prior Year |
|--|--------------------------------|---------------------------------|
| 1. Losses (current accident year \$ ..... ) .....  |                                |                                 |
| 2. Reinsurance payable on paid losses and loss adjustment expenses .....   |                                |                                 |
| 3. Loss adjustment expenses .....  |                                |                                 |
| 4. Commissions payable, contingent commissions and other similar charges .....   |                                |                                 |
| 5. Other expenses (excluding taxes, licenses and fees) .....   | 1,030,073                      | 715,307                         |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes) .....   | 34,184                         | 297,887                         |
| 7.1 Current federal and foreign income taxes (including \$ ..... on realized capital gains (losses)) .....   |                                | 11,223                          |
| 7.2 Net deferred tax liability .....   |                                |                                 |
| 8. Borrowed money \$ ..... and interest thereon \$ .....   |                                |                                 |
| 9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ ..... 18,831,316 and including warranty reserves of \$ ..... and accrued accident and health experience rating refunds including \$ ..... for medical loss ratio rebate per the Public Health Service Act) ..... |                                |                                 |
| 10. Advance premium .....  | 140,667                        | 116,548                         |
| 11. Dividends declared and unpaid:   |                                |                                 |
| 11.1 Stockholders .....  |                                |                                 |
| 11.2 Policyholders .....   |                                |                                 |
| 12. Ceded reinsurance premiums payable (net of ceding commissions) .....   | 26,781,601                     | 17,229,353                      |
| 13. Funds held by company under reinsurance treaties .....   |                                |                                 |
| 14. Amounts withheld or retained by company for account of others .....  | 37,529                         | 35,248                          |
| 15. Remittances and items not allocated .....  |                                |                                 |
| 16. Provision for reinsurance (including \$ ..... certified) .....   |                                |                                 |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates .....  |                                |                                 |
| 18. Drafts outstanding .....   |                                |                                 |
| 19. Payable to parent, subsidiaries and affiliates .....   | 1,059,045                      | 465,906                         |
| 20. Derivatives .....  |                                |                                 |
| 21. Payable for securities .....   |                                |                                 |
| 22. Payable for securities lending .....   |                                |                                 |
| 23. Liability for amounts held under uninsured plans .....   |                                |                                 |
| 24. Capital notes \$ ..... and interest thereon \$ .....   |                                |                                 |
| 25. Aggregate write-ins for liabilities .....  |                                |                                 |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) .....  | 29,083,099                     | 18,871,472                      |
| 27. Protected cell liabilities .....   |                                |                                 |
| 28. Total liabilities (Lines 26 and 27) .....  | 29,083,099                     | 18,871,472                      |
| 29. Aggregate write-ins for special surplus funds .....  |                                |                                 |
| 30. Common capital stock .....   | 3,500,000                      | 3,500,000                       |
| 31. Preferred capital stock .....  |                                |                                 |
| 32. Aggregate write-ins for other than special surplus funds .....   |                                |                                 |
| 33. Surplus notes .....  |                                |                                 |
| 34. Gross paid in and contributed surplus .....  | 48,120,193                     | 48,120,193                      |
| 35. Unassigned funds (surplus) .....   | 26,713,947                     | 27,011,948                      |
| 36. Less treasury stock, at cost:  |                                |                                 |
| 36.1 ..... shares common (value included in Line 30 \$ ..... ) .....   |                                |                                 |
| 36.2 ..... shares preferred (value included in Line 31 \$ ..... ) .....  |                                |                                 |
| 37. Surplus as regards policyholders (Lines 29 to 35, less 36) .....   | 78,334,140                     | 78,632,141                      |
| 38. Totals (Page 2, Line 28, Col. 3)   | 107,417,239                    | 97,503,613                      |
| <b>DETAILS OF WRITE-INS</b>  |                                |                                 |
| 2501. ....   |                                |                                 |
| 2502. ....   |                                |                                 |
| 2503. ....   |                                |                                 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....  |                                |                                 |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)  |                                |                                 |
| 2901. ....   |                                |                                 |
| 2902. ....   |                                |                                 |
| 2903. ....   |                                |                                 |
| 2998. Summary of remaining write-ins for Line 29 from overflow page .....  |                                |                                 |
| 2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)  |                                |                                 |
| 3201. ....   |                                |                                 |
| 3202. ....   |                                |                                 |
| 3203. ....   |                                |                                 |
| 3298. Summary of remaining write-ins for Line 32 from overflow page .....  |                                |                                 |
| 3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)  |                                |                                 |

**STATEMENT OF INCOME**

|   | 1<br>Current<br>Year to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| <b>UNDERWRITING INCOME</b>  |                              |                            |                                      |
| 1. Premiums earned:   |                              |                            |                                      |
| 1.1 Direct (written \$ 16,674,243 )   | 14,673,670                   | 11,972,832                 | 50,801,006                           |
| 1.2 Assumed (written \$ )   |                              |                            |                                      |
| 1.3 Ceded (written \$ 16,674,243 )  | 14,673,670                   | 11,972,832                 | 50,801,006                           |
| 1.4 Net (written \$ )   |                              |                            |                                      |
| <b>DEDUCTIONS:</b>  |                              |                            |                                      |
| 2. Losses incurred (current accident year \$ ):   |                              |                            |                                      |
| 2.1 Direct  | 8,184,103                    | 10,606,065                 | 37,843,497                           |
| 2.2 Assumed   |                              |                            |                                      |
| 2.3 Ceded   | 8,184,103                    | 10,606,065                 | 37,843,497                           |
| 2.4 Net   |                              |                            |                                      |
| 3. Loss adjustment expenses incurred  |                              |                            |                                      |
| 4. Other underwriting expenses incurred   | 763,313                      | 909,727                    | 2,214,714                            |
| 5. Aggregate write-ins for underwriting deductions  |                              |                            |                                      |
| 6. Total underwriting deductions (Lines 2 through 5)  | 763,313                      | 909,727                    | 2,214,714                            |
| 7. Net income of protected cells  |                              |                            |                                      |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)  | (763,313)                    | (909,727)                  | (2,214,714)                          |
| <b>INVESTMENT INCOME</b>  |                              |                            |                                      |
| 9. Net investment income earned   | 689,452                      | 588,185                    | 2,525,425                            |
| 10. Net realized capital gains (losses) less capital gains tax of \$ (22,108)   | (83,702)                     | (48,305)                   | (513,795)                            |
| 11. Net investment gain (loss) (Lines 9 + 10)   | 605,750                      | 539,880                    | 2,011,630                            |
| <b>OTHER INCOME</b>   |                              |                            |                                      |
| 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 39,916 amount charged off \$ 174,837 )                         | (134,921)                    | (97,840)                   | (526,302)                            |
| 13. Finance and service charges not included in premiums  | 21,480                       | 19,176                     | 77,674                               |
| 14. Aggregate write-ins for miscellaneous income  |                              |                            | (24)                                 |
| 15. Total other income (Lines 12 through 14)  | (113,441)                    | (78,664)                   | (448,652)                            |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)     | (271,004)                    | (448,511)                  | (651,736)                            |
| 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) | (271,004)                    | (448,511)                  | (651,736)                            |
| 19. Federal and foreign income taxes incurred   | 22,082                       | (42,163)                   | 45,037                               |
| 20. Net income (Line 18 minus Line 19)(to Line 22)  | (293,086)                    | (406,348)                  | (696,773)                            |
| <b>CAPITAL AND SURPLUS ACCOUNT</b>  |                              |                            |                                      |
| 21. Surplus as regards policyholders, December 31 prior year  | 78,632,141                   | 79,341,304                 | 79,341,304                           |
| 22. Net income (from Line 20)   | (293,086)                    | (406,348)                  | (696,773)                            |
| 23. Net transfers (to) from Protected Cell accounts   |                              |                            |                                      |
| 24. Change in net unrealized capital gains (losses) less capital gains tax of \$  |                              |                            |                                      |
| 25. Change in net unrealized foreign exchange capital gain (loss)   |                              |                            |                                      |
| 26. Change in net deferred income tax   |                              |                            |                                      |
| 27. Change in nonadmitted assets  | (4,915)                      | (31,644)                   | (12,390)                             |
| 28. Change in provision for reinsurance   |                              |                            |                                      |
| 29. Change in surplus notes   |                              |                            |                                      |
| 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  |                              |                            |                                      |
| 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   |                              |                            |                                      |
| 38. Change in surplus as regards policyholders (Lines 22 through 37)  | (298,001)                    | (437,992)                  | (709,163)                            |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)   | 78,334,140                   | 78,903,312                 | 78,632,141                           |
| <b>DETAILS OF WRITE-INS</b>   |                              |                            |                                      |
| 0501.   |                              |                            |                                      |
| 0502.   |                              |                            |                                      |
| 0503.   |                              |                            |                                      |
| 0598. Summary of remaining write-ins for Line 5 from overflow page  |                              |                            |                                      |
| 0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)  |                              |                            |                                      |
| 1401. Regulatory Penalties  |                              |                            | (24)                                 |
| 1402.   |                              |                            |                                      |
| 1403.   |                              |                            |                                      |
| 1498. Summary of remaining write-ins for Line 14 from overflow page   |                              |                            |                                      |
| 1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)   |                              |                            | (24)                                 |
| 3701.   |                              |                            |                                      |
| 3702.   |                              |                            |                                      |
| 3703.   |                              |                            |                                      |
| 3798. Summary of remaining write-ins for Line 37 from overflow page   |                              |                            |                                      |
| 3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)   |                              |                            |                                      |

STATEMENT AS OF MARCH 31, 2024 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

**CASH FLOW**

|   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| <b>Cash from Operations</b>   |                              |                            |                                      |
| 1. Premiums collected net of reinsurance .....  | 8,528,100                    | 499,567                    | 1,125,326                            |
| 2. Net investment income .....  | 707,017                      | 680,829                    | 2,642,641                            |
| 3. Miscellaneous income .....   | (126,818)                    | (93,999)                   | (466,916)                            |
| 4. Total (Lines 1 to 3) .....   | 9,108,299                    | 1,086,397                  | 3,301,051                            |
| 5. Benefit and loss related payments .....  | 9,242,483                    | (124,417)                  | 462,839                              |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....                                |                              |                            |                                      |
| 7. Commissions, expenses paid and aggregate write-ins for deductions .....  | 712,249                      | 884,101                    | 1,676,156                            |
| 8. Dividends paid to policyholders .....  |                              |                            |                                      |
| 9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital<br>gains (losses) .....                 | 11,223                       | (92,051)                   | (148,794)                            |
| 10. Total (Lines 5 through 9) .....   | 9,965,955                    | 667,633                    | 1,990,201                            |
| 11. Net cash from operations (Line 4 minus Line 10) .....   | (857,656)                    | 418,764                    | 1,310,850                            |
| <b>Cash from Investments</b>  |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:  |                              |                            |                                      |
| 12.1 Bonds .....  | 2,476,879                    | 2,246,305                  | 10,707,374                           |
| 12.2 Stocks .....   |                              |                            |                                      |
| 12.3 Mortgage loans .....   | 95,270                       | 18,441                     | 75,098                               |
| 12.4 Real estate .....  |                              |                            |                                      |
| 12.5 Other invested assets .....  |                              |                            |                                      |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....                                       |                              |                            | (228)                                |
| 12.7 Miscellaneous proceeds .....   |                              |                            |                                      |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) .....   | 2,572,149                    | 2,264,746                  | 10,782,244                           |
| 13. Cost of investments acquired (long-term only):  |                              |                            |                                      |
| 13.1 Bonds .....  | 2,002,137                    | 2,028,830                  | 12,943,998                           |
| 13.2 Stocks .....   |                              |                            |                                      |
| 13.3 Mortgage loans .....   |                              | 27,054                     | 27,055                               |
| 13.4 Real estate .....  |                              |                            |                                      |
| 13.5 Other invested assets .....  |                              |                            |                                      |
| 13.6 Miscellaneous applications .....   | 4                            |                            | 342                                  |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) .....  | 2,002,141                    | 2,055,884                  | 12,971,395                           |
| 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) .....   | 570,008                      | 208,862                    | (2,189,151)                          |
| <b>Cash from Financing and Miscellaneous Sources</b>  |                              |                            |                                      |
| 16. Cash provided (applied):  |                              |                            |                                      |
| 16.1 Surplus notes, capital notes .....   |                              |                            |                                      |
| 16.2 Capital and paid in surplus, less treasury stock .....   |                              |                            |                                      |
| 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) .....  | 593,139                      | (419,743)                  | (151,399)                            |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5<br>plus Line 16.6) ..... | 593,139                      | (419,743)                  | (151,399)                            |
| <b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>  |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....                   | 305,491                      | 207,883                    | (1,029,700)                          |
| 19. Cash, cash equivalents and short-term investments:  |                              |                            |                                      |
| 19.1 Beginning of year .....  | 3,011,370                    | 4,041,070                  | 4,041,070                            |
| 19.2 End of period (Line 18 plus Line 19.1) .....   | 3,316,861                    | 4,248,953                  | 3,011,370                            |

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

|  |  |  |  |
|--|--|--|--|
|  |  |  |  |
|--|--|--|--|

## NOTES TO FINANCIAL STATEMENTS

### **Note 1 – Summary of Significant Accounting Policies and Going Concern**

#### A. Accounting Practices

The accompanying financial statements of the Amica Property and Casualty Insurance Company (the Company) have been prepared on the basis of accounting practices prescribed or permitted by the state of Rhode Island.

The state of Rhode Island requires insurance companies domiciled in the state of Rhode Island to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the state of Rhode Island Department of Business Regulation Insurance Division. The Company has no state basis statement adjustments to report.

A reconciliation of the Company's net income and capital and surplus between NAIC statutory accounting practices (NAIC SAP) and practices prescribed and permitted by the state of Rhode Island as of March 31, 2024 and December 31, 2023 is shown below:

|  | SSAP # | F/S<br>Page | F/S<br>Line # | 03/31/24     | 12/31/23     |
|--|--------|-------------|---------------|--------------|--------------|
| <b>Net Income</b>  |        |             |               |              |              |
| (1) Company state basis (Page 4, Line 20, Columns 1 & 2)                     | XXX    | XXX         | XXX           | (\$293,086)  | (\$696,773)  |
| (2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP |        |             |               | 0            | 0            |
| (3) State Permitted Practices that are an increase/(decrease) from NAIC SAP  |        |             |               | 0            | 0            |
| (4) NAIC SAP (1 – 2 – 3 = 4)   | XXX    | XXX         | XXX           | (\$293,086)  | (\$696,773)  |
| <b>Surplus</b>   |        |             |               |              |              |
| (5) Company state basis (Page 3, Line 37, Columns 1 & 2)                     | XXX    | XXX         | XXX           | \$78,334,140 | \$78,632,141 |
| (6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP |        |             |               | 0            | 0            |
| (7) State Permitted Practices that are an increase/(decrease) from NAIC SAP  |        |             |               | 0            | 0            |
| (8) NAIC SAP (5 – 6 – 7 = 8)   | XXX    | XXX         | XXX           | \$78,334,140 | \$78,632,141 |

#### B. Use of Estimates in the Preparation of the Financial Statements

No change.

#### C. Accounting Policies

1. No change.

2. Bonds not backed by other loans are stated at amortized value using the scientific method, or fair value as specified by the SVO Manual.

3-5. No change.

6. Loan-backed bonds and structured securities are valued at amortized cost using the retrospective method (or a method which approximates the retrospective method).

7-15. No change.

#### D. Going Concern

Management's review of relevant conditions and events, considered in the aggregate, indicate that it is probable that the Company will be able to meet its obligations as they become due within one year after the date that the financial statements are issued.

### **Note 2 – Accounting Changes and Correction of Errors**

No change.

### **Note 3 – Business Combinations and Goodwill**

No change.

### **Note 4 – Discontinued Operations**

No change.

## NOTES TO FINANCIAL STATEMENTS

**Note 5 – Investments**

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. There were no new loans originated by the Company in the current year.
2. The maximum percentage of any one loan to the value of the security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages, was 72.8%.
3. There were no taxes, assessments or any amounts advanced and not included in the mortgage loan total.
4. Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement.

|  | Farm | Residential |           | Commercial |             | Mezzanine | Total       |
|--|------|-------------|-----------|------------|-------------|-----------|-------------|
|  |      | Insured     | All Other | Insured    | All Other   |           |             |
| A. Current Year  |      |             |           |            |             |           |             |
| 1. Recorded Investment (All)                             |      |             |           |            |             |           |             |
| (a) Current  | \$0  | \$0         | \$0       | \$0        | \$3,958,154 | \$0       | \$3,958,154 |
| (b) 30-59 Days Past Due                                  | 0    | 0           | 0         | 0          | 0           | 0         | 0           |
| (c) 60-89 Days Past Due                                  | 0    | 0           | 0         | 0          | 0           | 0         | 0           |
| (d) 90-179 Days Past Due                                 | 0    | 0           | 0         | 0          | 0           | 0         | 0           |
| (e) 180+ Days Past Due                                   | 0    | 0           | 0         | 0          | 0           | 0         | 0           |
| 2. Accruing Interest 90-179 Days Past Due                |      |             |           |            |             |           |             |
| (a) Recorded Investment                                  | 0    | 0           | 0         | 0          | 0           | 0         | 0           |
| (b) Interest Accrued                                     | 0    | 0           | 0         | 0          | 0           | 0         | 0           |
| 3. Accruing Interest 180+ Days Past Due                  |      |             |           |            |             |           |             |
| (a) Recorded Investment                                  | 0    | 0           | 0         | 0          | 0           | 0         | 0           |
| (b) Interest Accrued                                     | 0    | 0           | 0         | 0          | 0           | 0         | 0           |
| 4. Interest Reduced                                      |      |             |           |            |             |           |             |
| (a) Recorded Investment                                  | 0    | 0           | 0         | 0          | 0           | 0         | 0           |
| (b) Number of Loans                                      | 0    | 0           | 0         | 0          | 0           | 0         | 0           |
| (c) Percent Reduced                                      | 0    | 0           | 0         | 0          | 0           | 0         | 0           |
| 5. Participant or Co-lender in a Mortgage Loan Agreement |      |             |           |            |             |           |             |
| (a) Recorded Investment                                  | 0    | 0           | 0         | 0          | 3,958,154   | 0         | 3,958,154   |
| B. Prior Year  |      |             |           |            |             |           |             |
| 1. Recorded Investment (All)                             |      |             |           |            |             |           |             |
| (a) Current  | \$0  | \$0         | \$0       | \$0        | \$4,053,425 | \$0       | \$4,053,425 |
| (b) 30-59 Days Past Due                                  | 0    | 0           | 0         | 0          | 0           | 0         | 0           |
| (c) 60-89 Days Past Due                                  | 0    | 0           | 0         | 0          | 0           | 0         | 0           |
| (d) 90-179 Days Past Due                                 | 0    | 0           | 0         | 0          | 0           | 0         | 0           |
| (e) 180+ Days Past Due                                   | 0    | 0           | 0         | 0          | 0           | 0         | 0           |
| 2. Accruing Interest 90-179 Days Past Due                |      |             |           |            |             |           |             |
| (a) Recorded Investment                                  | 0    | 0           | 0         | 0          | 0           | 0         | 0           |
| (b) Interest Accrued                                     | 0    | 0           | 0         | 0          | 0           | 0         | 0           |
| 3. Accruing Interest 180+ Days Past Due                  |      |             |           |            |             |           |             |
| (a) Recorded Investment                                  | 0    | 0           | 0         | 0          | 0           | 0         | 0           |
| (b) Interest Accrued                                     | 0    | 0           | 0         | 0          | 0           | 0         | 0           |
| 4. Interest Reduced                                      |      |             |           |            |             |           |             |
| (a) Recorded Investment                                  | 0    | 0           | 0         | 0          | 0           | 0         | 0           |
| (b) Number of Loans                                      | 0    | 0           | 0         | 0          | 0           | 0         | 0           |
| (c) Percent Reduced                                      | 0    | 0           | 0         | 0          | 0           | 0         | 0           |
| 5. Participant or Co-lender in a Mortgage Loan Agreement |      |             |           |            |             |           |             |
| (a) Recorded Investment                                  | 0    | 0           | 0         | 0          | 4,053,425   | 0         | 4,053,425   |

5-9. There were no impaired mortgage loans, mortgage loans derecognized as a result of foreclosure or allowances for credit losses on mortgage loans.

B. Debt Restructuring

No change.

C. Reverse Mortgages

No change.

## NOTES TO FINANCIAL STATEMENTS

### D. Loan-Backed Securities

1. For fixed-rate agency mortgage-backed securities, Clearwater Analytics calculates prepayment speeds utilizing Mortgage Industry Advisory Corporation (MIAC) Mortgage Industry Medians (MIMs). MIMs are derived from a semi-monthly dealer-consensus survey of long-term prepayment projections. For other mortgage-backed, loan-backed, and structured securities, Clearwater utilizes prepayment assumptions from Moody's Analytics. Moody's applies a flat economic credit model and utilizes a vector of multiple monthly speeds as opposed to a single speed for more robust projections. In instances where Moody's projections are not available, Clearwater uses data from Reuters, which utilizes the median prepayment speed from contributors' models.

2-3. The Company did not write down any loan-backed securities during the period.

4. All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

|                        |              |
|------------------------|--------------|
| 1. Less than 12 Months | \$ 76,973    |
| 2. 12 Months or Longer | \$ 1,865,131 |

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

|                        |               |
|------------------------|---------------|
| 1. Less than 12 Months | \$ 5,756,320  |
| 2. 12 Months or Longer | \$ 14,988,032 |

5. All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether other-than-temporary impairments should be recognized. The Company asserts that it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. These conclusions are supported by an analysis of the underlying credit of each security. Unrealized losses are primarily attributable to higher interest rates and modestly wider spread levels. It is possible that the Company could recognize other-than-temporary impairments in the future on some of the securities, if future events, information and the passage of time cause it to conclude that declines in the value are other-than-temporary.

### E. Dollar Repurchase Agreements and/or Securities Lending Transactions

Not applicable.

### F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

### G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

### H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

### I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

### J. Real Estate

Not applicable.

### K. Investments in Low-Income Housing Tax Credits (LIHTC)

Not applicable.



## NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (Including Pledged)

| Restricted Asset Category  | Gross (Admitted & Nonadmitted) Restricted |  |  |  |                    |                       |                                  | Percentage                   |                                       |   |  |
|--|---|--|--|--|--------------------|-----------------------|----------------------------------|------------------------------|---------------------------------------|---|--|
|  | Current Year                              |  |  |  |                    | 6                     | 7                                | 8                            | 9                                     | 10  | 11   |
|  | 1   | 2  | 3  | 4  | 5                  |                       |                                  |                              |                                       |   |  |
|  | Total General Account (G/A)               | G/A Supporting Protected Cell Account Activity (a) | Total Protected Cell Account Restricted Assets | Protected Cell Account Supporting G/A Activity (b) | Total (1 plus 3)   | Total From Prior Year | Increase/ (Decrease) (5 minus 6) | Total Nonadmitted Restricted | Total Admitted Restricted (5 minus 8) | Gross (Admitted & Nonadmitted) Restricted to Total Assets (c) | Admitted Restricted to Total Admitted Assets (d) |
| a. Subject to contractual obligation for which liability is not shown              | \$0                                       | \$0  | \$0  | \$0  | \$0                | \$0                   | \$0                              | \$0                          | \$0                                   | 0.0%  | 0.0%   |
| b. Collateral held under security lending arrangements                             | 0   | 0  | 0  | 0  | 0                  | 0                     | 0                                | 0                            | 0                                     | 0.0%  | 0.0%   |
| c. Subject to repurchase agreements  | 0   | 0  | 0  | 0  | 0                  | 0                     | 0                                | 0                            | 0                                     | 0.0%  | 0.0%   |
| d. Subject to reverse repurchase agreements  | 0   | 0  | 0  | 0  | 0                  | 0                     | 0                                | 0                            | 0                                     | 0.0%  | 0.0%   |
| e. Subject to dollar repurchase agreements   | 0   | 0  | 0  | 0  | 0                  | 0                     | 0                                | 0                            | 0                                     | 0.0%  | 0.0%   |
| f. Subject to dollar reverse repurchase agreements                                 | 0   | 0  | 0  | 0  | 0                  | 0                     | 0                                | 0                            | 0                                     | 0.0%  | 0.0%   |
| g. Placed under option contracts   | 0   | 0  | 0  | 0  | 0                  | 0                     | 0                                | 0                            | 0                                     | 0.0%  | 0.0%   |
| h. Letter stock or securities restricted as to sale - excluding FHLB capital stock | 0   | 0  | 0  | 0  | 0                  | 0                     | 0                                | 0                            | 0                                     | 0.0%  | 0.0%   |
| i. FHLB capital stock  | 0   | 0  | 0  | 0  | 0                  | 0                     | 0                                | 0                            | 0                                     | 0.0%  | 0.0%   |
| j. On deposit with states  | 3,107,541                                 | 0  | 0  | 0  | 3,107,541          | 3,109,129             | (1,588)                          | 0                            | 3,107,541                             | 2.9%  | 2.9%   |
| k. On deposit with other regulatory bodies   | 0   | 0  | 0  | 0  | 0                  | 0                     | 0                                | 0                            | 0                                     | 0.0%  | 0.0%   |
| l. Pledged as collateral to FHLB (including assets backing funding)                | 0   | 0  | 0  | 0  | 0                  | 0                     | 0                                | 0                            | 0                                     | 0.0%  | 0.0%   |
| m. Pledged as collateral not captured in other categories                          | 0   | 0  | 0  | 0  | 0                  | 0                     | 0                                | 0                            | 0                                     | 0.0%  | 0.0%   |
| n. Other restricted assets   | 0   | 0  | 0  | 0  | 0                  | 0                     | 0                                | 0                            | 0                                     | 0.0%  | 0.0%   |
| <b>o. Total restricted assets</b>  | <b>\$3,107,541</b>                        | <b>\$0</b>   | <b>\$0</b>                                     | <b>\$0</b>   | <b>\$3,107,541</b> | <b>\$3,109,129</b>    | <b>(\$1,588)</b>                 | <b>\$0</b>                   | <b>\$3,107,541</b>                    | <b>2.9%</b>   | <b>2.9%</b>                                      |

(a) Subset of column 1

(b) Subset of column 3

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

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

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories

Not applicable.

3. Detail of Other Restricted Assets

Not applicable.

4. Collateral Received and Reflected as Assets Within the Company's Financial Statements

Not applicable.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

O. 5GI\* Securities

None.

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

None.

## NOTES TO FINANCIAL STATEMENTS

R. Reporting Entity's Share of Cash Pool by Asset Type

Not applicable.

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies**

No change.

**Note 7 – Investment Income**

A. Basis for Excluding (Non-Admitting) Investment Income Due and Accrued

No change.

B. Amounts Non-Admitted

None.

C. Gross, Non-Admitted and Admitted Interest Due & Accrued

| Interest Income Due and Accrued: | Amount    |
|----------------------------------|-----------|
| 1. Gross                         | \$666,507 |
| 2. Non-Admitted                  | 0         |
| 3. Admitted                      | \$666,507 |

D. Aggregate Deferred Interest

None.

E. Cumulative Paid-In-Kind (PIK) Interest Included in Principal Balance

None.

**Note 8 – Derivative Instruments**

The Company has no derivative instruments.

**Note 9 – Income Taxes**

A. Deferred Tax Asset/(Liability)

1. Components of Net Deferred Tax Assets (DTAs) and Net Deferred Liabilities (DTLs)

|   | (1)                   | (2)                  | (3)                |
|---|-----------------------|----------------------|--------------------|
|   | Ordinary              | Capital              | (Col 1+2)<br>Total |
| <b>03/31/24</b>   |                       |                      |                    |
| a. Gross deferred tax assets  | \$228,902             | \$0                  | \$228,902          |
| b. Statutory valuation allowance adjustment                             | 185,870               | 0                    | 185,870            |
| c. Adjusted gross deferred tax assets (1a-1b)                           | 43,032                | 0                    | 43,032             |
| d. Deferred tax assets nonadmitted                                      | 0                     | 0                    | 0                  |
| e. Subtotal net admitted deferred tax asset (1c-1d)                     | 43,032                | 0                    | 43,032             |
| f. Deferred tax liabilities   | 43,032                | 0                    | 43,032             |
| g. Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f) | \$0                   | \$0                  | \$0                |
|   | (4)                   | (5)                  | (6)                |
|   | Ordinary              | Capital              | (Col 4+5)<br>Total |
| <b>12/31/23</b>   |                       |                      |                    |
| a. Gross deferred tax assets  | \$160,857             | \$0                  | \$160,857          |
| b. Statutory valuation allowance adjustment                             | 123,359               | 0                    | 123,359            |
| c. Adjusted gross deferred tax assets (1a-1b)                           | 37,498                | 0                    | 37,498             |
| d. Deferred tax assets nonadmitted                                      | 0                     | 0                    | 0                  |
| e. Subtotal net admitted deferred tax asset (1c-1d)                     | 37,498                | 0                    | 37,498             |
| f. Deferred tax liabilities   | 37,498                | 0                    | 37,498             |
| g. Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f) | \$0                   | \$0                  | \$0                |
|   | (7)                   | (8)                  | (9)                |
|   | (Col 1-4)<br>Ordinary | (Col 2-5)<br>Capital | (Col 7+8)<br>Total |
| <b>Change</b>   |                       |                      |                    |
| a. Gross deferred tax assets  | \$68,045              | \$0                  | \$68,045           |
| b. Statutory valuation allowance adjustment                             | 62,511                | 0                    | 62,511             |
| c. Adjusted gross deferred tax assets (1a-1b)                           | 5,534                 | 0                    | 5,534              |
| d. Deferred tax assets nonadmitted                                      | 0                     | 0                    | 0                  |
| e. Subtotal net admitted deferred tax asset (1c-1d)                     | 5,534                 | 0                    | 5,534              |
| f. Deferred tax liabilities   | 5,534                 | 0                    | 5,534              |
| g. Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f) | \$0                   | \$0                  | \$0                |

## NOTES TO FINANCIAL STATEMENTS

### 2. Admission Calculation Components

|  | (1)<br>Ordinary              | (2)<br>Capital              | (3)<br>(Col 1+2)<br>Total |
|--|------------------------------|-----------------------------|---------------------------|
| <b>03/31/24</b>  |                              |                             |                           |
| (a) Federal income taxes paid in prior years recoverable through loss carrybacks   | \$0                          | \$0                         | \$0                       |
| (b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (The lesser of 2(b)1 and 2(b)2 below) | 0                            | 0                           | 0                         |
| 1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date   | 0                            | 0                           | 0                         |
| 2. Adjusted gross deferred tax assets allowed per limitation threshold   | XXX                          | XXX                         | 11,750,121                |
| (c) Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities   | 43,032                       | 0                           | 43,032                    |
| (d) Deferred tax assets admitted as the result of application of SSAP No. 101  | <u>\$43,032</u>              | <u>\$0</u>                  | <u>\$43,032</u>           |
|  | (4)<br>Ordinary              | (5)<br>Capital              | (6)<br>(Col 4+5)<br>Total |
| <b>12/31/23</b>  |                              |                             |                           |
| (a) Federal income taxes paid in prior years recoverable through loss carrybacks   | \$0                          | \$0                         | \$0                       |
| (b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (The lesser of 2(b)1 and 2(b)2 below) | 0                            | 0                           | 0                         |
| 1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.  | 0                            | 0                           | 0                         |
| 2. Adjusted gross deferred tax assets allowed per limitation threshold   | XXX                          | XXX                         | 11,794,821                |
| (c) Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities   | 37,498                       | 0                           | 37,498                    |
| (d) Deferred tax assets admitted as the result of application of SSAP No. 101  | <u>\$37,498</u>              | <u>\$0</u>                  | <u>\$37,498</u>           |
|  | (7)<br>(Col 1-4)<br>Ordinary | (8)<br>(Col 2-5)<br>Capital | (9)<br>(Col 7+8)<br>Total |
| <b>Change</b>  |                              |                             |                           |
| (a) Federal income taxes paid in prior years recoverable through loss carrybacks   | \$0                          | \$0                         | \$0                       |
| (b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (The lesser of 2(b)1 and 2(b)2 below) | 0                            | 0                           | 0                         |
| 1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.  | 0                            | 0                           | 0                         |
| 2. Adjusted gross deferred tax assets allowed per limitation threshold   | XXX                          | XXX                         | (44,700)                  |
| (c) Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities   | 5,534                        | 0                           | 5,534                     |
| (d) Deferred tax assets admitted as the result of application of SSAP No. 101  | <u>\$5,534</u>               | <u>\$0</u>                  | <u>\$5,534</u>            |

### 3. Other Admissibility Criteria

|   | 2024                | 2023                |
|---|---------------------|---------------------|
| a. Ratio used to determine recovery period and threshold limitations amount   | 16838%              | 16902%              |
| b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above | <u>\$78,334,140</u> | <u>\$78,632,141</u> |

## NOTES TO FINANCIAL STATEMENTS

### 4. Impact of Tax Planning Strategies

|   | 03/31/24 |         | 12/31/23 |         | Change                |                      |
|---|----------|---------|----------|---------|-----------------------|----------------------|
|   | (1)      | (2)     | (3)      | (4)     | (5)                   | (6)                  |
|   | Ordinary | Capital | Ordinary | Capital | (Col 1-3)<br>Ordinary | (Col 2-4)<br>Capital |
| a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character, as a percentage. |          |         |          |         |                       |                      |
| 1. Adjusted gross DTAs amount from Note 9A1(c).   | \$43,032 | \$0     | \$37,498 | \$0     | \$5,534               | \$0                  |
| 2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies.                    | 0%       | 0%      | 0%       | 0%      | 0%                    | 0%                   |
| 3. Net admitted adjusted gross DTAs amount from Note 9A1(e).  | \$43,032 | \$0     | \$37,498 | \$0     | \$5,534               | \$0                  |
| 4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies.   | 0%       | 0%      | 0%       | 0%      | 0%                    | 0%                   |
| b. Does the Company's tax-planning strategies include the use of reinsurance?   | Yes [ ]  |         |          |         | No [X]                |                      |

#### A. Deferred Tax Liabilities Not Recognized

There are no temporary differences for which deferred tax liabilities are not recognized.

#### B. Current and Deferred Income Taxes

##### 1. Current Income Tax

|  | (1)      | (2)        | (3)                 |
|--|----------|------------|---------------------|
|  | 03/31/24 | 12/31/23   | (Col 1-2)<br>Change |
| a. Federal                                     | \$22,082 | \$45,037   | (\$22,955)          |
| b. Foreign                                     | 0        | 0          | 0                   |
| c. Subtotal                                    | 22,082   | 45,037     | (22,955)            |
| d. Federal income tax on net capital gains     | (22,108) | (133,425)  | 111,317             |
| e. Utilization of capital loss carry -forwards | 0        | 0          | 0                   |
| f. Other                                       | 0        | 0          | 0                   |
| g. Federal and foreign income taxes incurred   | (\$26)   | (\$88,388) | \$88,362            |

## NOTES TO FINANCIAL STATEMENTS

### 2. Deferred Tax Assets

|  | (1)      | (2)      | (3)                 |
|--|----------|----------|---------------------|
|  | 03/31/24 | 12/31/23 | (Col 1-2)<br>Change |
| a. Ordinary:   |          |          |                     |
| 1. Discounting of unpaid losses                              | \$0      | \$0      | \$0                 |
| 2. Unearned premium reserve                                  | 5,604    | 4,692    | 912                 |
| 3. Policy holder reserves                                    | 0        | 0        | 0                   |
| 4. Investments   | 0        | 0        | 0                   |
| 5. Deferred acquisition costs                                | 0        | 0        | 0                   |
| 6. Policy holder dividends accrual                           | 0        | 0        | 0                   |
| 7. Fixed assets  | 0        | 0        | 0                   |
| 8. Compensation and benefits accrual                         | 0        | 0        | 0                   |
| 9. Pension accrual   | 0        | 0        | 0                   |
| 10. Receivables - nonadmitted                                | 6,983    | 5,951    | 1,032               |
| 11. Net operating loss carry-forward                         | 0        | 0        | 0                   |
| 12. Tax credit carry-forward                                 | 0        | 0        | 0                   |
| 13. Other (including items <5% of total ordinary tax assets) | 216,315  | 150,214  | 66,101              |
| 99. Subtotal   | 228,902  | 160,857  | 68,045              |
| b. Statutory valuation allowance adjustment                  | 185,870  | 123,359  | 62,511              |
| c. Nonadmitted   | 0        | 0        | 0                   |
| d. Admitted ordinary deferred tax assets (2a99-2b-2c)        | 43,032   | 37,498   | 5,534               |
| e. Capital:  |          |          |                     |
| 1. Investments   | \$0      | \$0      | \$0                 |
| 2. Net capital loss carry-forward                            | 0        | 0        | 0                   |
| 3. Real estate   | 0        | 0        | 0                   |
| 4. Other (including items <5% of total capital tax assets)   | 0        | 0        | 0                   |
| 99. Subtotal   | 0        | 0        | 0                   |
| (f) Statutory valuation allowance adjustment                 | 0        | 0        | 0                   |
| (g) Nonadmitted  | 0        | 0        | 0                   |
| (h) Admitted capital deferred tax assets (2e99-2f-2g)        | 0        | 0        | 0                   |
| (i) Admitted deferred tax assets (2d + 2h)                   | \$43,032 | \$37,498 | \$5,534             |

### 3. Deferred Tax Liabilities

|  | (1)      | (2)      | (3)                 |
|--|----------|----------|---------------------|
|  | 03/31/24 | 12/31/23 | (Col 1-2)<br>Change |
| a. Ordinary:   |          |          |                     |
| 1. Investments   | \$42,894 | \$37,360 | \$5,534             |
| 2. Fixed assets  | 0        | 0        | 0                   |
| 3. Deferred and uncollected premium                              | 0        | 0        | 0                   |
| 4. Policy holder reserves  | 0        | 0        | 0                   |
| 5. Other (including items <5% of total ordinary tax liabilities) | 138      | 138      | 0                   |
| 99. Subtotal   | 43,032   | 37,498   | 5,534               |
| b. Capital:  |          |          |                     |
| 1. Investments   | \$0      | \$0      | \$0                 |
| 2. Real estate   | 0        | 0        | 0                   |
| 3. Other (including items <5% of total ordinary tax liabilities) | 0        | 0        | 0                   |
| 99. Subtotal   | 0        | 0        | 0                   |
| c. Deferred tax liabilities (3a99 + 3b99)                        | \$43,032 | \$37,498 | \$5,534             |

### 4. Net Deferred Tax Assets/(Liabilities)

|   | (1)      | (2)      | (3)                 |
|---|----------|----------|---------------------|
|   | 03/31/24 | 12/31/23 | (Col 1-2)<br>Change |
| Net deferred tax assets/(liabilities) (2i - 3c) | \$0      | \$0      | \$0                 |

## NOTES TO FINANCIAL STATEMENTS

The change in net deferred income taxes is comprised of the following (this analysis is exclusive of nonadmitted assets as the Change in Nonadmitted Assets is reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement):

|   | 03/31/24  | 12/31/23  | Change   |
|---|-----------|-----------|----------|
| Total deferred tax assets   | \$228,902 | \$160,857 | \$68,045 |
| Total deferred tax liabilities                                    | 43,032    | 37,498    | 5,534    |
| Net deferred tax assets/(liabilities)                             | 185,870   | 123,359   | 62,511   |
| Statutory valuation allowance adjustment                          | (185,870) | (123,359) | (62,511) |
| Net deferred tax assets/(liabilities) after SVA                   | 0         | 0         | 0        |
| Tax effect of unrealized gains (losses)                           | 0         | 0         | 0        |
| Statutory valuation allowance adjustment allocation to unrealized | 0         | 0         | 0        |
| Change in net deferred tax  | \$0       | \$0       | \$0      |

In accordance with NAIC Statutory Accounting Principles, the Company recognizes deferred tax assets and liabilities for the expected future consequences of events that have been included in the financial statements. Deferred tax assets and liabilities are determined on the basis of differences between the financial statement and tax bases of assets and liabilities using enacted tax rates in effect for the year in which the differences are expected to reverse.

#### D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate

The provision for Federal income taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to income before taxes. Among the more significant book to tax adjustments were the following:

|  | 03/31/24   |                    | 12/31/23    |                    |
|--|------------|--------------------|-------------|--------------------|
|  | Amount     | Effective Tax Rate | Amount      | Effective Tax Rate |
| Income before taxes                                | (\$61,554) | 21.0%              | (\$164,884) | 21.0%              |
| Change in statutory valuation allowance adjustment | 62,511     | -21.4%             | 80,140      | -10.2%             |
| Change in nonadmitted assets                       | (1,032)    | 0.4%               | (2,602)     | 0.3%               |
| Other  | 49         | 0.0%               | (1,042)     | 0.2%               |
| Total  | (\$26)     | 12.5%              | (\$88,388)  | 11.3%              |
| Federal income taxes incurred                      | \$22,082   | -7.5%              | \$45,037    | -5.7%              |
| Tax on capital gains (losses)                      | (22,108)   | 7.5%               | (133,425)   | 17.0%              |
| Change in net deferred taxes                       | 0          | 0.0%               | 0           | 0.0%               |
| Total statutory income taxes                       | (\$26)     | 12.5%              | (\$88,388)  | 11.3%              |

#### E. Operating Loss and Tax Credit Carryforwards and Protective Tax Deposits

- At March 31, 2024, the Company did not have any unused operating loss carryforwards available to offset against future taxable income.
- The Company does not have any amounts of Federal income taxes incurred and available for recoupment in the event of future net losses.
- The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

#### F. Consolidated Federal Income Tax Return

- The Company's Federal income tax return is consolidated with the following entities:
  - Amica Mutual Insurance Company
  - Amica General Agency, LLC
  - Amica Life Insurance Company
- The method of allocation between the companies is contained in a written agreement approved by the Board of Directors. Allocation is made in accordance with Section 1552(a)(2) of the Internal Revenue Code based upon separate return calculations with current credit for net losses. Intercompany estimated tax balances are settled at least quarterly during the tax year with a final settlement during the month following the filing of the consolidated income tax return.

#### G. Federal or Foreign Federal Income Tax Loss Contingencies

The Company does not have any tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

#### H. Repatriation Transition Tax (RTT)

No change.

## NOTES TO FINANCIAL STATEMENTS

I. Alternative Minimum Tax (AMT) Credit

No change.

**Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**

A. Nature of Relationships

No change.

B. Significant Transactions and Changes in Terms of Intercompany Arrangements

None.

C. Transactions With Related Parties Who Are Not Reported on Schedule Y

No change.

D. Amounts Due (to) or from Related Parties

The Company reported \$1,059,045 and \$465,906 due to Amica Mutual Insurance Company at March 31, 2024 and December 31, 2023, respectively. The terms of the settlement require that these amounts are settled within 55 days and the Company has historically settled balances after each monthly financial statement close. The Company deployed a new financial accounting system in March 2024 which resulted in all first quarter premium and loss activity balances associated with the intercompany reinsurance agreement being settled subsequent to the financial statement close in April. The settlement for the full quarter, as opposed to monthly settlements in the past, resulted in larger reinsurance receivable/payable balances and increased cash flows as of March 31, 2024 when compared to prior year. Going forward the Company will return to the standard monthly settlement process.

E. Management, Service Contracts, Cost Sharing Arrangements

No change.

F. Guarantees or Undertakings for Related Parties

No change.

G. Nature of Relationships that Could Affect Operations

No change.

H. Amount Deducted for Investment in Upstream Company

No change.

I. Detail of Investments in Affiliates Greater than 10% of Admitted Assets

No change.

J. Write-downs for Impairment of Investments in Affiliates

No change.

K. Foreign Insurance Subsidiary Valued Using CARVM

No change.

L. Downstream Holding Company Valued Using Look-Through Method

No change.

M. All Subsidiary, Controlled and Affiliated (SCA) Investments

No change.

N. Insurance SCA Entities Utilizing Prescribed or Permitted Practices

No change.

O. SCA and SSAP No. 48 Entity Loss Tracking

Not applicable.

**Note 11 – Debt**

No change.

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

The Company has no employees. Management and other services are provided by its ultimate parent, Amica Mutual Insurance Company.

**Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations**

A. Outstanding Shares

No change.

## NOTES TO FINANCIAL STATEMENTS

- B. Dividend Rate of Preferred Stock  
No change.
- C. Dividend Restrictions  
No change.
- D. Dates and Amounts of Dividends Paid  
No change.
- E. Amount of Ordinary Dividends That May Be Paid  
No change.
- F. Restrictions on Unassigned Funds  
No change.
- G. Mutual Surplus Advances  
No change.
- H. Company Stock Held for Special Purposes  
No change.
- I. Changes in Special Surplus Funds  
No change.
- J. Changes in Unassigned Funds  
No change.
- K. Surplus Notes  
No change.
- L. Impact of Quasi Reorganizations  
No change.
- M. Effective Date of Quasi Reorganizations  
No change.

### **Note 14 – Liabilities, Contingencies and Assessments**

No change.

### **Note 15 – Leases**

No change.

### **Note 16 – Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk**

No change.

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

- A. Transfers of Receivables Reported as Sales  
No change.
- B. Transfer and Servicing of Financial Assets  
The Company did not transfer or service financial assets in 2024 or 2023.
- C. Wash Sales  
The Company did not have any wash sales at March 31, 2024.

### **Note 18 – Gain or Loss from Uninsured Accident and Health Plans and the Uninsured Portion of Partially Insured Plans**

No change.

### **Note 19 – Direct Premiums Written / Produced by Managing General Agents / Third Party Administrators**

No change.



## NOTES TO FINANCIAL STATEMENTS

### **Note 20 – Fair Value Measurement**

#### A. Assets and Liabilities Measured at Fair Value

##### 1. Fair Value Measurements at March 31, 2024:

The Company's valuation techniques are based on observable and unobservable pricing inputs. Observable inputs reflect market data obtained from independent sources based on trades of securities, while unobservable inputs reflect the Company's market assumptions. These inputs comprise the following fair value hierarchy:

Level 1 – Observable inputs in the form of quoted prices for identical instruments in active markets.

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 derived from observable market data for substantially the full term of the assets or liabilities.

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

| Description                           | Level 1     | Level 2 | Level 3 | Net Asset Value<br>(NAV) | Total       |
|---------------------------------------|-------------|---------|---------|--------------------------|-------------|
| <b>(a) Assets at Fair Value/NAV:</b>  |             |         |         |                          |             |
| Cash equivalents:                     |             |         |         |                          |             |
| All other money market mutual funds   | \$2,709,702 | \$0     | \$0     | \$0                      | \$2,709,702 |
| Total cash equivalents                | 2,709,702   | 0       | 0       | 0                        | 2,709,702   |
| Total Assets at Fair Value/NAV        | \$2,709,702 | \$0     | \$0     | \$0                      | \$2,709,702 |
| <b>(b) Liabilities at Fair Value:</b> |             |         |         |                          |             |
| Total Liabilities at Fair Value       | \$0         | \$0     | \$0     | \$0                      | \$0         |

##### 2. Rollforward of Level 3 Items

As of March 31, 2024 the Company did not hold any investments with a Level 3 fair value measurement. There were no purchases, sales, or settlements of Level 3 assets during 2024 or 2023.

##### 3. Policy on Transfers Into and out of Level 3

The Company recognizes transfers between levels at the end of the reporting period.

##### 4. Inputs and Techniques Used for Level 2 and Level 3 Fair Values

The Company has no assets or liabilities measured at fair value in the level 2 or 3 category.

##### 5. Derivative Fair Values

The Company did not hold derivative assets or liabilities at March 31, 2024.

#### B. Other Fair Value Disclosures

Not applicable.

## NOTES TO FINANCIAL STATEMENTS

### C. Fair Value Measurements for All Financial Instruments at March 31, 2024:

| Type of Financial Instrument                            | Aggregate<br>Fair Value | Admitted<br>Assets | Level 1     | Level 2      | Level 3 | Net Asset<br>Value (NAV) | Not<br>Practicable  |
|---|-------------------------|--------------------|-------------|--------------|---------|--------------------------|---------------------|
|   |                         |                    |             |              |         |                          | (Carrying<br>Value) |
| Bonds:  |                         |                    |             |              |         |                          |                     |
| U.S. governments  | \$11,375,690            | \$12,612,286       | \$4,654,111 | \$6,721,579  | \$0     | \$0                      | \$0                 |
| U.S. states, territories and possessions                | 827,369                 | 845,015            | 0           | 827,369      | 0       | 0                        | 0                   |
| U.S. political subdivisions                             | 6,754,791               | 7,730,159          | 0           | 6,754,791    | 0       | 0                        | 0                   |
| U.S. special revenue and assessments                    | 17,921,960              | 19,788,263         | 0           | 17,921,960   | 0       | 0                        | 0                   |
| Industrial and miscellaneous                            | 30,553,499              | 32,878,755         | 0           | 30,553,499   | 0       | 0                        | 0                   |
| Total bonds   | 67,433,309              | 73,854,478         | 4,654,111   | 62,779,198   | 0       | 0                        | 0                   |
| Mortgage loans:   |                         |                    |             |              |         |                          |                     |
| Commercial mortgages                                    | 3,553,923               | 3,958,154          | 0           | 3,553,923    | 0       | 0                        | 0                   |
| Total mortgage loans                                    | 3,553,923               | 3,958,154          | 0           | 3,553,923    | 0       | 0                        | 0                   |
| Cash, cash equivalents and short-term investments:      |                         |                    |             |              |         |                          |                     |
| Cash  | 607,159                 | 607,159            | 607,159     | 0            | 0       | 0                        | 0                   |
| All other money market mutual funds                     | 2,709,702               | 2,709,702          | 2,709,702   | 0            | 0       | 0                        | 0                   |
| Total cash, cash equivalents and short-term investments | 3,316,861               | 3,316,861          | 3,316,861   | 0            | 0       | 0                        | 0                   |
| Total assets  | \$74,304,093            | \$81,129,493       | \$7,970,972 | \$66,333,121 | \$0     | \$0                      | \$0                 |

### D. Not Practicable to Estimate Fair Value

The Company does not have any securities for which it is not practicable to estimate fair value.

### E. Investments Reported Using NAV as a Practical Expedient to Fair Value

The Company does not have any securities measured at net asset value.

### **Note 21 – Other Items**

#### A. Unusual or Infrequent Items

None.

#### B. Troubled Debt Restructuring: Debtors

No change.

#### C. Other Disclosures

Assets with book values in the amount of \$3,107,541 and \$3,109,129 at March 31, 2024 and December 31, 2023, respectively, were on deposit with government authorities or trustees as required by law.

#### D. Business Interruption Insurance Recoveries

No change.

#### E. State Transferable and Non-Transferable Tax Credits

None.

#### F. Subprime Mortgage Related Risk Exposure

No change.

#### G. Insurance-Linked Securities (ILS) Contracts

No change.

#### H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

No change.

### **Note 22 – Events Subsequent**

Subsequent events have been considered through May 13, 2024 for the statutory statement issued on May 13, 2024. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

### **Note 23 – Reinsurance**

No change.

## NOTES TO FINANCIAL STATEMENTS

### **Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination**

The Company does not have any retrospectively rated contracts or contracts subject to redetermination.

### **Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses**

As the result of the 100% quota share reinsurance agreement in the current and prior year, loss and loss adjusting reserves are \$0 as of March 31, 2024. Consequently, there was no development of loss or loss adjusting reserves in the current year.

### **Note 26 – Intercompany Pooling Arrangements**

No change.

### **Note 27 – Structured Settlements**

No change.

### **Note 28 – Health Care Receivables**

No change.

### **Note 29 – Participating Policies**

No change.

### **Note 30 – Premium Deficiency Reserves**

No change.

### **Note 31 – High Deductibles**

No change.

### **Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses**

No change.

### **Note 33 – Asbestos and Environmental Reserves**

No change.

### **Note 34 – Subscriber Savings Accounts**

No change.

### **Note 35 – Multiple Peril Crop Insurance**

No change.

### **Note 36 – Financial Guaranty Insurance**

The Company does not write financial guaranty insurance.

STATEMENT AS OF MARCH 31, 2024 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [ 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.  
 .....
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [ X ]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. ....
- 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 the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

| 1              | 2                 | 3                 |
|----------------|-------------------|-------------------|
| Name of Entity | NAIC Company Code | State of Domicile |
|                |                   |                   |

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... 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. .... 12/31/2019
- 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. .... 12/31/2019
- 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). .... 04/04/2021
- 6.4 By what department or departments?  
 .....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [ X ]
- 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 by 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 response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

STATEMENT AS OF MARCH 31, 2024 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [  ] 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 [  ] No [  ]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
 .....
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [  ] No [  ]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).  
 .....

**FINANCIAL**

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

**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 [  ]
- 11.2 If yes, give full and complete information relating thereto:  
 .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ .....
13. Amount of real estate and mortgages held in short-term investments: ..... \$ .....
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [  ] No [  ]
- 14.2 If yes, please complete the following:

|   | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|--|---|
| 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 .....                       | \$ .....   | \$ .....  |

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [  ] No [  ]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [  ] No [  ] N/A [  ]  
 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 the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. .... \$ .....
- 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... \$ .....
- 16.3 Total payable for securities lending reported on the liability page. .... \$ .....

**STATEMENT AS OF MARCH 31, 2024 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY**  
**GENERAL INTERROGATORIES**

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

| 1<br>Name of Custodian(s)          | 2<br>Custodian Address                               |
|------------------------------------|--|
| State Street Bank & Trust Co. .... | 801 Pennsylvania Avenue, Kansas City, MO 64105 ..... |

- 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<br>Name(s) | 2<br>Location(s) | 3<br>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 information relating thereto:

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|--------------------|--------------------|---------------------|-------------|
|                    |                    |                     |             |

- 17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

| 1<br>Name of Firm or Individual  | 2<br>Affiliation |
|--|------------------|
| Susan F. Chung, Senior Vice President and Chief Investment Officer ..... | I.....           |

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ ] No [ X ]

- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [ X ]

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

| 1                                      | 2                          | 3                             | 4               | 5   |
|--|----------------------------|-------------------------------|-----------------|---|
| Central Registration Depository Number | Name of Firm or Individual | Legal Entity Identifier (LEI) | Registered With | Investment Management Agreement (IMA) Filed |
|  |                            |                               |                 |   |

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [ X ] No [ ]

- 18.2 If no, list exceptions:  
 .....

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

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

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

# GENERAL INTERROGATORIES

## PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... 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:

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

5. Operating Percentages:

5.1 A&H loss percent ..... %

5.2 A&H cost containment percent ..... %

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

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 ..... \$.....

6.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [ X ]

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

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [ X ] No [ ]

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

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

| 1<br>NAIC<br>Company Code | 2<br>ID<br>Number | 3<br>Name of Reinsurer | 4<br>Domiciliary<br>Jurisdiction | 5<br>Type of Reinsurer | 6<br>Certified Reinsurer<br>Rating<br>(1 through 6) | 7<br>Effective<br>Date of<br>Certified Reinsurer<br>Rating |
|---------------------------|-------------------|------------------------|----------------------------------|------------------------|---|--|
| <b>NONE</b>               |                   |                        |                                  |                        |   |  |



STATEMENT AS OF MARCH 31, 2024 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

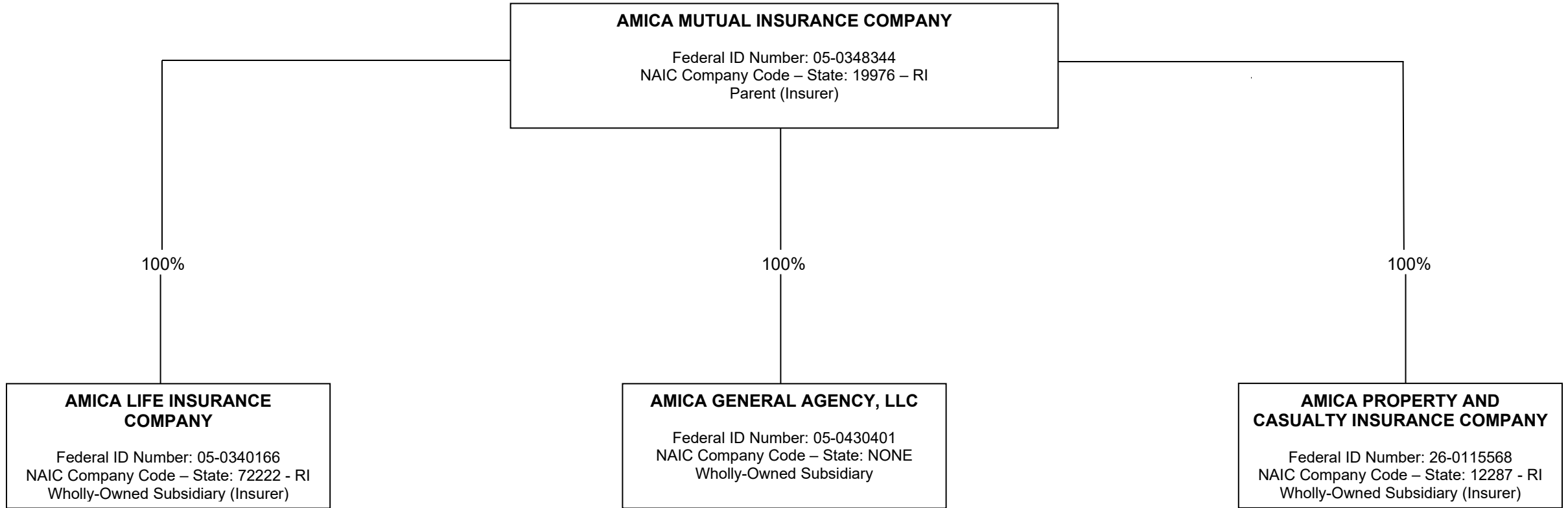
Current Year to Date - Allocated by States and Territories

| States, etc.   | 1<br>Active<br>Status<br>(a) | Direct Premiums Written      |                            | Direct Losses Paid (Deducting Salvage) |                            | Direct Losses Unpaid         |                            |
|--|------------------------------|------------------------------|----------------------------|--|----------------------------|------------------------------|----------------------------|
|  |                              | 2<br>Current Year<br>To Date | 3<br>Prior Year<br>To Date | 4<br>Current Year<br>To Date           | 5<br>Prior Year<br>To Date | 6<br>Current Year<br>To Date | 7<br>Prior Year<br>To Date |
| 1. Alabama   | AL                           | N                            |                            |  |                            |                              |                            |
| 2. Alaska  | AK                           | N                            |                            |  |                            |                              |                            |
| 3. Arizona   | AZ                           | L                            | 140,349                    | 160,020                                | 132,072                    | 109,457                      | 881,350                    |
| 4. Arkansas  | AR                           | N                            |                            |  |                            |                              | 560,175                    |
| 5. California  | CA                           | N                            |                            |  |                            |                              |                            |
| 6. Colorado  | CO                           | L                            | 158,449                    | 179,801                                | 348,755                    | 83,106                       | 341,535                    |
| 7. Connecticut   | CT                           | L                            | 667,625                    | 422,013                                | 346,543                    | 427,702                      | 746,795                    |
| 8. Delaware  | DE                           | N                            |                            |  |                            |                              | 1,061,889                  |
| 9. District of Columbia  | DC                           | N                            |                            |  |                            |                              | 1,377,695                  |
| 10. Florida  | FL                           | L                            | 525,090                    | 310,077                                | 309,135                    | 138,670                      | 616,053                    |
| 11. Georgia  | GA                           | L                            | 493,058                    | 533,515                                | 664,198                    | 562,487                      | 591,706                    |
| 12. Hawaii   | HI                           | N                            |                            |  |                            |                              | 2,428,978                  |
| 13. Idaho  | ID                           | N                            |                            |  |                            |                              |                            |
| 14. Illinois   | IL                           | L                            | 120,670                    | 69,488                                 | 42,646                     | 138,992                      | 60,928                     |
| 15. Indiana  | IN                           | L                            | 30,004                     | 23,076                                 | 35,859                     | 4,386                        | 139,999                    |
| 16. Iowa   | IA                           | N                            |                            |  |                            |                              | 58,117                     |
| 17. Kansas   | KS                           | N                            |                            |  |                            |                              |                            |
| 18. Kentucky   | KY                           | L                            | 7,542                      | 5,214                                  |                            | 233                          | 36,138                     |
| 19. Louisiana  | LA                           | N                            |                            |  |                            |                              |                            |
| 20. Maine  | ME                           | L                            | 64,688                     | 57,881                                 | 18,926                     | 72,456                       | 27,583                     |
| 21. Maryland   | MD                           | L                            | 390,532                    | 279,599                                | 245,931                    | 205,379                      | 523,333                    |
| 22. Massachusetts  | MA                           | L                            | 3,053,244                  | 1,514,969                              | 1,325,816                  | 1,156,718                    | 511,550                    |
| 23. Michigan   | MI                           | L                            |                            |  |                            |                              | 2,507,314                  |
| 24. Minnesota  | MN                           | L                            | 58,068                     | 77,638                                 | 101,440                    | 63,350                       | 277,683                    |
| 25. Mississippi  | MS                           | N                            |                            |  |                            |                              | 169,028                    |
| 26. Missouri   | MO                           | N                            |                            |  |                            |                              |                            |
| 27. Montana  | MT                           | N                            |                            |  |                            |                              |                            |
| 28. Nebraska   | NE                           | N                            |                            |  |                            |                              |                            |
| 29. Nevada   | NV                           | L                            | 57,281                     | 36,083                                 | 10,094                     | 1,950                        | 81,576                     |
| 30. New Hampshire  | NH                           | L                            | 166,237                    | 106,149                                | 138,593                    | 86,703                       | 35,526                     |
| 31. New Jersey   | NJ                           | L                            | 2,729,789                  | 2,481,264                              | 1,978,453                  | 2,005,148                    | 304,375                    |
| 32. New Mexico   | NM                           | N                            |                            |  |                            |                              | 9,531,810                  |
| 33. New York   | NY                           | L                            | 1,593,986                  | 777,073                                | 782,185                    | 505,846                      | 13,380,112                 |
| 34. North Carolina   | NC                           | N                            |                            |  |                            |                              |                            |
| 35. North Dakota   | ND                           | N                            |                            |  |                            |                              |                            |
| 36. Ohio   | OH                           | L                            | 49,910                     | 40,219                                 | 77,673                     | 34,173                       | 64,168                     |
| 37. Oklahoma   | OK                           | N                            |                            |  |                            |                              | 53,021                     |
| 38. Oregon   | OR                           | L                            | 402,507                    | 345,547                                | 373,658                    | 337,816                      | 878,224                    |
| 39. Pennsylvania   | PA                           | L                            | 235,208                    | 220,717                                | 40,689                     | 74,251                       | 690,867                    |
| 40. Rhode Island   | RI                           | L                            | 684,574                    | 612,090                                | 607,484                    | 574,759                      | 185,396                    |
| 41. South Carolina   | SC                           | L                            |                            |  |                            |                              | 234,431                    |
| 42. South Dakota   | SD                           | N                            |                            |  |                            |                              | 1,310,580                  |
| 43. Tennessee  | TN                           | L                            | 79,241                     | 92,591                                 | 77,560                     | 24,698                       | 2,269,189                  |
| 44. Texas  | TX                           | L                            | 4,054,143                  | 3,815,261                              | 3,448,257                  | 2,877,003                    | 13,215,142                 |
| 45. Utah   | UT                           | N                            |                            |  |                            |                              | 16,013,368                 |
| 46. Vermont  | VT                           | N                            |                            |  |                            |                              |                            |
| 47. Virginia   | VA                           | L                            | 185,073                    | 112,814                                | 52,633                     | 13,044                       | 598,031                    |
| 48. Washington   | WA                           | L                            | 715,247                    | 322,370                                | 525,056                    | 285,938                      | 171,451                    |
| 49. West Virginia  | WV                           | N                            |                            |  |                            |                              | 471,093                    |
| 50. Wisconsin  | WI                           | L                            | 11,728                     | 16,942                                 | 23,461                     | 10,244                       | 32,658                     |
| 51. Wyoming  | WY                           | N                            |                            |  |                            |                              | 29,235                     |
| 52. American Samoa   | AS                           | N                            |                            |  |                            |                              |                            |
| 53. Guam   | GU                           | N                            |                            |  |                            |                              |                            |
| 54. Puerto Rico  | PR                           | N                            |                            |  |                            |                              |                            |
| 55. U.S. Virgin Islands  | VI                           | N                            |                            |  |                            |                              |                            |
| 56. Northern Mariana Islands   | MP                           | N                            |                            |  |                            |                              |                            |
| 57. Canada   | CAN                          | N                            |                            |  |                            |                              |                            |
| 58. Aggregate Other Alien  | OT                           | XXX                          |                            |  |                            |                              |                            |
| 59. Totals   | XXX                          | 16,674,243                   | 12,612,411                 | 11,707,117                             | 9,794,509                  | 37,070,579                   | 46,464,487                 |
| DETAILS OF WRITE-INS   |                              |                              |                            |  |                            |                              |                            |
| 58001.   | XXX                          |                              |                            |  |                            |                              |                            |
| 58002.   | XXX                          |                              |                            |  |                            |                              |                            |
| 58003.   | XXX                          |                              |                            |  |                            |                              |                            |
| 58998. Summary of remaining write-ins for Line 58 from overflow page | XXX                          |                              |                            |  |                            |                              |                            |
| 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)  | XXX                          |                              |                            |  |                            |                              |                            |

(a) Active Status Counts:

- |  |    |  |    |
|--|----|--|----|
| 1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....  | 27 | 4. Q - Qualified - Qualified or accredited reinsurer.....  | 27 |
| 2. R - Registered - Non-domiciled RRGs.....  |    | 5. D - Domestic Surplus Lines Insurer (DSL) - Reporting entities authorized to write surplus lines in the state of domicile..... |    |
| 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)..... |    | 6. N - None of the above - Not allowed to write business in the state.....   | 30 |

**SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP  
PART 1 – ORGANIZATIONAL CHART**



STATEMENT AS OF MARCH 31, 2024 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

**SCHEDULE Y**

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

| 1          | 2                            | 3                 | 4          | 5            | 6   | 7  | 8   | 9                      | 10                                | 11   | 12   | 13   | 14   | 15                                   | 16 |
|------------|------------------------------|-------------------|------------|--------------|-----|--|---|------------------------|-----------------------------------|--|--|--|--|--------------------------------------|----|
| Group Code | Group Name                   | NAIC Company Code | ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates   | Domi-ciliary Loca-tion | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
| .0028      | Amica Mutual Insurance Group | 19976             | 05-0348344 |              |     |  | Amica Mutual Insurance Company                | RI                     | UDP                               |  |  |  |  | NO                                   |    |
| .0028      | Amica Mutual Insurance Group | 72222             | 05-0340166 |              |     |  | Amica Life Insurance Company                  | RI                     | IA                                | Amica Mutual Insurance Company                 | Ownership  | 100.000                                    | Amica Mutual Insurance Company             | NO                                   |    |
| .0028      | Amica Mutual Insurance Group |                   | 05-0430401 |              |     |  | Amica General Agency, LLC                     | RI                     | NIA                               | Amica Mutual Insurance Company                 | Ownership  | 100.000                                    | Amica Mutual Insurance Company             | NO                                   |    |
| .0028      | Amica Mutual Insurance Group | 12287             | 26-0115568 |              |     |  | Amica Property and Casualty Insurance Company | RI                     | RE                                | Amica Mutual Insurance Company                 | Ownership  | 100.000                                    | Amica Mutual Insurance Company             | NO                                   |    |
|            |                              |                   |            |              |     |  |   |                        |                                   |  |  |  |  |                                      |    |
|            |                              |                   |            |              |     |  |   |                        |                                   |  |  |  |  |                                      |    |
|            |                              |                   |            |              |     |  |   |                        |                                   |  |  |  |  |                                      |    |
|            |                              |                   |            |              |     |  |   |                        |                                   |  |  |  |  |                                      |    |
|            |                              |                   |            |              |     |  |   |                        |                                   |  |  |  |  |                                      |    |
|            |                              |                   |            |              |     |  |   |                        |                                   |  |  |  |  |                                      |    |
|            |                              |                   |            |              |     |  |   |                        |                                   |  |  |  |  |                                      |    |
|            |                              |                   |            |              |     |  |   |                        |                                   |  |  |  |  |                                      |    |
|            |                              |                   |            |              |     |  |   |                        |                                   |  |  |  |  |                                      |    |
|            |                              |                   |            |              |     |  |   |                        |                                   |  |  |  |  |                                      |    |
|            |                              |                   |            |              |     |  |   |                        |                                   |  |  |  |  |                                      |    |
|            |                              |                   |            |              |     |  |   |                        |                                   |  |  |  |  |                                      |    |
|            |                              |                   |            |              |     |  |   |                        |                                   |  |  |  |  |                                      |    |
|            |                              |                   |            |              |     |  |   |                        |                                   |  |  |  |  |                                      |    |
|            |                              |                   |            |              |     |  |   |                        |                                   |  |  |  |  |                                      |    |
|            |                              |                   |            |              |     |  |   |                        |                                   |  |  |  |  |                                      |    |
|            |                              |                   |            |              |     |  |   |                        |                                   |  |  |  |  |                                      |    |
|            |                              |                   |            |              |     |  |   |                        |                                   |  |  |  |  |                                      |    |
|            |                              |                   |            |              |     |  |   |                        |                                   |  |  |  |  |                                      |    |
|            |                              |                   |            |              |     |  |   |                        |                                   |  |  |  |  |                                      |    |
|            |                              |                   |            |              |     |  |   |                        |                                   |  |  |  |  |                                      |    |
|            |                              |                   |            |              |     |  |   |                        |                                   |  |  |  |  |                                      |    |
|            |                              |                   |            |              |     |  |   |                        |                                   |  |  |  |  |                                      |    |
|            |                              |                   |            |              |     |  |   |                        |                                   |  |  |  |  |                                      |    |

**NONE**

|          |  |
|----------|--|
| Asterisk |  |
|          |  |

STATEMENT AS OF MARCH 31, 2024 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

**PART 1 - LOSS EXPERIENCE**

| Line of Business  | Current Year to Date           |                                |                                | 4<br>Prior Year to Date<br>Direct Loss<br>Percentage |
|---|--------------------------------|--------------------------------|--------------------------------|--|
|   | 1<br>Direct Premiums<br>Earned | 2<br>Direct Losses<br>Incurred | 3<br>Direct Loss<br>Percentage |  |
| 1. Fire .....   |                                |                                |                                |  |
| 2.1 Allied Lines .....  |                                |                                |                                |  |
| 2.2 Multiple peril crop .....   |                                |                                |                                |  |
| 2.3 Federal flood .....   |                                |                                |                                |  |
| 2.4 Private crop .....  |                                |                                |                                |  |
| 2.5 Private flood .....   |                                |                                |                                |  |
| 3. Farmowners multiple peril .....  |                                |                                |                                |  |
| 4. Homeowners multiple peril .....  |                                |                                |                                |  |
| 5.1 Commercial multiple peril (non-liability portion) .....               |                                |                                |                                |  |
| 5.2 Commercial multiple peril (liability portion) .....                   |                                |                                |                                |  |
| 6. Mortgage guaranty .....  |                                |                                |                                |  |
| 8. Ocean marine .....   |                                |                                |                                |  |
| 9.1 Inland marine .....   |                                |                                |                                |  |
| 9.2 Pet insurance .....   |                                |                                |                                |  |
| 10. Financial guaranty .....  |                                |                                |                                |  |
| 11.1 Medical professional liability - occurrence .....                    |                                |                                |                                |  |
| 11.2 Medical professional liability - claims-made .....                   |                                |                                |                                |  |
| 12. Earthquake .....  |                                |                                |                                |  |
| 13.1 Comprehensive (hospital and medical) individual .....                |                                |                                |                                |  |
| 13.2 Comprehensive (hospital and medical) group .....                     |                                |                                |                                |  |
| 14. Credit accident and health .....                                      |                                |                                |                                |  |
| 15.1 Vision only .....  |                                |                                |                                |  |
| 15.2 Dental only .....  |                                |                                |                                |  |
| 15.3 Disability income .....  |                                |                                |                                |  |
| 15.4 Medicare supplement .....  |                                |                                |                                |  |
| 15.5 Medicaid Title XIX .....   |                                |                                |                                |  |
| 15.6 Medicare Title XVIII .....   |                                |                                |                                |  |
| 15.7 Long-term care .....   |                                |                                |                                |  |
| 15.8 Federal employees health benefits plan .....                         |                                |                                |                                |  |
| 15.9 Other 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 Private passenger auto no-fault (personal injury protection) .....   | 1,195,466                      | 743,775                        | 62.2                           | 51.6   |
| 19.2 Other private passenger auto liability .....                         | 7,939,458                      | 4,230,219                      | 53.3                           | 106.2  |
| 19.3 Commercial auto no-fault (personal injury protection) .....          |                                |                                |                                |  |
| 19.4 Other commercial auto liability .....                                |                                |                                |                                |  |
| 21.1 Private passenger auto physical damage .....                         | 5,538,746                      | 3,210,109                      | 58.0                           | 71.1   |
| 21.2 Commercial 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                            | 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 .....                 |                                |                                |                                |  |
| 35. Totals  | 14,673,670                     | 8,184,103                      | 55.8                           | 88.6   |
| <b>DETAILS OF WRITE-INS</b>   |                                |                                |                                |  |
| 3401. ....  |                                |                                |                                |  |
| 3402. ....  |                                |                                |                                |  |
| 3403. ....  |                                |                                |                                |  |
| 3498. Summary of remaining write-ins for Line 34 from overflow page ..... |                                |                                |                                |  |
| 3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)           |                                |                                |                                |  |

STATEMENT AS OF MARCH 31, 2024 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

**PART 2 - DIRECT PREMIUMS WRITTEN**

| Line of Business            |   | 1<br>Current Quarter | 2<br>Current<br>Year to Date | 3<br>Prior Year<br>Year to Date |
|-----------------------------|---|----------------------|------------------------------|---------------------------------|
| 1.                          | Fire .....  |                      |                              |                                 |
| 2.1                         | Allied Lines .....  |                      |                              |                                 |
| 2.2                         | Multiple peril crop .....   |                      |                              |                                 |
| 2.3                         | Federal flood .....   |                      |                              |                                 |
| 2.4                         | Private crop .....  |                      |                              |                                 |
| 2.5                         | Private flood .....   |                      |                              |                                 |
| 3.                          | Farmowners multiple peril .....                                     |                      |                              |                                 |
| 4.                          | Homeowners multiple peril .....                                     |                      |                              |                                 |
| 5.1                         | Commercial multiple peril (non-liability portion) .....             |                      |                              |                                 |
| 5.2                         | Commercial multiple peril (liability portion) .....                 |                      |                              |                                 |
| 6.                          | Mortgage guaranty .....   |                      |                              |                                 |
| 8.                          | Ocean marine .....  |                      |                              |                                 |
| 9.1                         | Inland marine .....   |                      |                              |                                 |
| 9.2                         | Pet insurance .....   |                      |                              |                                 |
| 10.                         | Financial guaranty .....  |                      |                              |                                 |
| 11.1                        | Medical professional liability - occurrence .....                   |                      |                              |                                 |
| 11.2                        | Medical professional liability - claims-made .....                  |                      |                              |                                 |
| 12.                         | Earthquake .....  |                      |                              |                                 |
| 13.1                        | Comprehensive (hospital and medical) individual .....               |                      |                              |                                 |
| 13.2                        | Comprehensive (hospital and medical) group .....                    |                      |                              |                                 |
| 14.                         | Credit accident and health .....                                    |                      |                              |                                 |
| 15.1                        | Vision only .....   |                      |                              |                                 |
| 15.2                        | Dental only .....   |                      |                              |                                 |
| 15.3                        | Disability income .....   |                      |                              |                                 |
| 15.4                        | Medicare supplement .....   |                      |                              |                                 |
| 15.5                        | Medicaid Title XIX .....  |                      |                              |                                 |
| 15.6                        | Medicare Title XVIII .....  |                      |                              |                                 |
| 15.7                        | Long-term care .....  |                      |                              |                                 |
| 15.8                        | Federal employees health benefits plan .....                        |                      |                              |                                 |
| 15.9                        | Other 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                        | Private passenger auto no-fault (personal injury protection) .....  | 1,366,614            | 1,366,614                    | 980,097                         |
| 19.2                        | Other private passenger auto liability .....                        | 8,956,281            | 8,956,281                    | 6,791,095                       |
| 19.3                        | Commercial auto no-fault (personal injury protection) .....         |                      |                              |                                 |
| 19.4                        | Other commercial auto liability .....                               |                      |                              |                                 |
| 21.1                        | Private passenger auto physical damage .....                        | 6,351,348            | 6,351,348                    | 4,841,219                       |
| 21.2                        | Commercial 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 .....               |                      |                              |                                 |
| 35.                         | Totals  | 16,674,243           | 16,674,243                   | 12,612,411                      |
| <b>DETAILS OF WRITE-INS</b> |   |                      |                              |                                 |
| 3401.                       | .....   |                      |                              |                                 |
| 3402.                       | .....   |                      |                              |                                 |
| 3403.                       | .....   |                      |                              |                                 |
| 3498.                       | Summary of remaining write-ins for Line 34 from overflow page ..... |                      |                              |                                 |
| 3499.                       | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)           |                      |                              |                                 |

STATEMENT AS OF MARCH 31, 2024 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

**PART 3 (\$000 OMITTED)**

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

|  | 1   | 2   | 3  | 4  | 5  | 6  | 7   | 8  | 9                                    | 10  | 11  | 12   | 13  |
|--|---|---|--|--|--|--|---|--|--------------------------------------|---|---|--|---|
| Years in Which Losses Occurred                     | Prior Year-End Known Case Loss and LAE Reserves | Prior Year-End IBNR Loss and LAE Reserves | Total Prior Year-End Loss and LAE Reserves (Cols. 1+2) | 2024 Loss and LAE Payments on Claims Reported as of Prior Year-End | 2024 Loss and LAE Payments on Claims Unreported as of Prior Year-End | Total 2024 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. 2021 + Prior .....                              |   |   |  |  |  |  |   |  |                                      |   |   |  |   |
| 2. 2022 .....                                      |   |   |  |  |  |  |   |  |                                      |   |   |  |   |
| 3. Subtotals 2022 + Prior .....                    |   |   |  |  |  |  |   |  |                                      |   |   |  |   |
| 4. 2023 .....                                      |   |   |  |  |  |  |   |  |                                      |   |   |  |   |
| 5. Subtotals 2023 + Prior .....                    |   |   |  |  |  |  |   |  |                                      |   |   |  |   |
| 6. 2024 .....                                      | XXX   | XXX                                       | XXX  | XXX  |  |  | XXX   |  |                                      |   | XXX   | XXX  | XXX   |
| 7. Totals .....                                    |   |   |  |  |  |  |   |  |                                      |   |   |  |   |
| 8. Prior Year-End Surplus As Regards Policyholders | 78,632  |   |  |  |  |  |   |  |                                      |   | 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.  | 2.   | 3.  |
|  |   |   |  |  |  |  |   |  |                                      |   | Col. 13, Line 7 As a % of Col. 1 Line 8   |  |   |
|  |   |   |  |  |  |  |   |  |                                      |   | 4.  |  |   |

STATEMENT AS OF MARCH 31, 2024 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

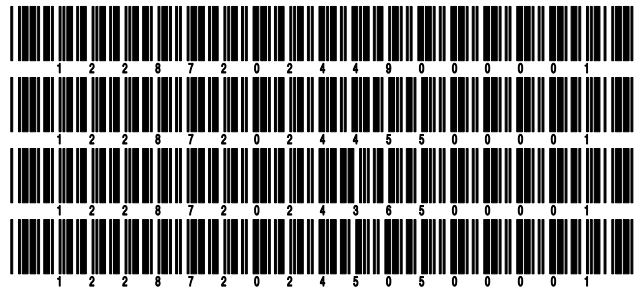
|  | Response |
|--|----------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....   | NO       |
| 2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? .....   | NO       |
| 3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....  | NO       |
| 4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....   | NO       |
| <b>AUGUST FILING</b>   |          |
| 5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. .... | N/A      |

Explanations:

- 1.
- 2.
- 3.
- 4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Supplement A to Schedule T [Document Identifier 455]
3. Medicare Part D Coverage Supplement [Document Identifier 365]
4. Director and Officer Supplement [Document Identifier 505]



**NONE**



**SCHEDULE A - VERIFICATION**

Real Estate

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

**NONE**

**SCHEDULE B - VERIFICATION**

Mortgage Loans

|   | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|-------------------|--------------------------------------|
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....                             | 4,053,425         | 4,101,468                            |
| 2. Cost of acquired:  |                   |                                      |
| 2.1 Actual cost at time of acquisition .....  |                   | 27,055                               |
| 2.2 Additional investment made after acquisition .....  |                   |                                      |
| 3. Capitalized deferred interest and other .....  |                   |                                      |
| 4. Accrual of discount .....  |                   |                                      |
| 5. Unrealized valuation increase/(decrease) .....   |                   |                                      |
| 6. Total gain (loss) on disposals .....   |                   |                                      |
| 7. Deduct amounts received on disposals .....   | 95,270            | 75,098                               |
| 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) ..... | 3,958,154         | 4,053,425                            |
| 12. Total valuation allowance .....   |                   |                                      |
| 13. Subtotal (Line 11 plus Line 12) .....   | 3,958,154         | 4,053,425                            |
| 14. Deduct total nonadmitted amounts .....  |                   |                                      |
| 15. Statement value at end of current period (Line 13 minus Line 14)  | 3,958,154         | 4,053,425                            |

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

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

**NONE**

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

|   | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....                      | 74,444,634        | 73,023,647                           |
| 2. Cost of bonds and stocks acquired .....  | 2,002,137         | 12,943,998                           |
| 3. Accrual of discount .....  | 48,858            | 144,533                              |
| 4. Unrealized valuation increase/(decrease) .....   |                   |                                      |
| 5. Total gain (loss) on disposals .....   | (105,810)         | (646,991)                            |
| 6. Deduct consideration for bonds and stocks disposed of .....  | 2,476,879         | 10,707,374                           |
| 7. Deduct amortization of premium .....   | 58,464            | 313,178                              |
| 8. Total foreign exchange change in book/adjusted carrying value .....                                    |                   |                                      |
| 9. Deduct current year's other than temporary impairment recognized .....                                 |                   |                                      |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees ..... |                   |                                      |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....              | 73,854,478        | 74,444,634                           |
| 12. Deduct total nonadmitted amounts .....  |                   |                                      |
| 13. Statement value at end of current period (Line 11 minus Line 12)                                      | 73,854,478        | 74,444,634                           |

STATEMENT AS OF MARCH 31, 2024 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

**SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

| NAIC Designation                    | 1<br>Book/Adjusted<br>Carrying Value<br>Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted<br>Carrying Value<br>End of<br>First Quarter | 6<br>Book/Adjusted<br>Carrying Value<br>End of<br>Second Quarter | 7<br>Book/Adjusted<br>Carrying Value<br>End of<br>Third Quarter | 8<br>Book/Adjusted<br>Carrying Value<br>December 31<br>Prior Year |
|-------------------------------------|---|--|--|--|---|--|---|---|
| <b>BONDS</b>                        |   |  |  |  |   |  |   |   |
| 1. NAIC 1 (a) .....                 | 69,347,505  | 1,602,221                                      | 2,202,953                                      | (465,129)  | 68,281,643  |  |   | 69,347,505  |
| 2. NAIC 2 (a) .....                 | 5,097,130   | 399,917  | 379,735  | 455,524  | 5,572,835   |  |   | 5,097,130   |
| 3. NAIC 3 (a) .....                 |   |  |  |  |   |  |   |   |
| 4. NAIC 4 (a) .....                 |   |  |  |  |   |  |   |   |
| 5. NAIC 5 (a) .....                 |   |  |  |  |   |  |   |   |
| 6. NAIC 6 (a) .....                 |   |  |  |  |   |  |   |   |
| 7. Total Bonds                      | 74,444,634  | 2,002,137                                      | 2,582,688                                      | (9,605)  | 73,854,478  |  |   | 74,444,634  |
| <b>PREFERRED STOCK</b>              |   |  |  |  |   |  |   |   |
| 8. NAIC 1 .....                     |   |  |  |  |   |  |   |   |
| 9. NAIC 2 .....                     |   |  |  |  |   |  |   |   |
| 10. NAIC 3 .....                    |   |  |  |  |   |  |   |   |
| 11. NAIC 4 .....                    |   |  |  |  |   |  |   |   |
| 12. NAIC 5 .....                    |   |  |  |  |   |  |   |   |
| 13. NAIC 6 .....                    |   |  |  |  |   |  |   |   |
| 14. Total Preferred Stock .....     |   |  |  |  |   |  |   |   |
| 15. Total Bonds and Preferred Stock | 74,444,634  | 2,002,137                                      | 2,582,688                                      | (9,605)  | 73,854,478  |  |   | 74,444,634  |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$ ..... ; NAIC 2 \$ ..... ; NAIC 3 \$ ..... NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

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**SCHEDULE DA - PART 1**

Short-Term Investments

|                   | 1                            | 2       | 3           | 4                               | 5                                      |
|-------------------|------------------------------|---------|-------------|---------------------------------|--|
|                   | Book/Adjusted Carrying Value | Premium | Actual Cost | Interest Collected Year-to-Date | Paid for Accrued Interest Year-to-Date |
| 7709999999 Totals |                              | XX      |             |                                 |  |

**NONE**

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

|   | 1            | 2                            |
|---|--------------|------------------------------|
|   | Year To Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          |              | 2,209,652                    |
| 2. Cost of short-term investments acquired .....  |              | 488,188                      |
| 3. Accrual of discount .....  |              | 47,081                       |
| 4. Unrealized valuation increase/(decrease) .....   |              |                              |
| 5. Total gain (loss) on disposals .....   |              | (228)                        |
| 6. Deduct consideration received on disposals .....                                       |              | 2,744,693                    |
| 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) ..... |              |                              |
| 11. Deduct total nonadmitted amounts .....  |              |                              |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      |              |                              |

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

**N O N E**

Schedule DB - Part B - Verification - Futures Contracts

**N O N E**

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

**N O N E**

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

**N O N E**

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of  
Derivatives

**N O N E**

**SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

|   | 1            | 2                               |
|---|--------------|---------------------------------|
|   | Year To Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 2,314,336    | 1,409,467                       |
| 2. Cost of cash equivalents acquired .....  | 2,975,266    | 15,431,969                      |
| 3. Accrual of discount .....  |              | 6,464                           |
| 4. Unrealized valuation increase/(decrease) .....   |              |                                 |
| 5. Total gain (loss) on disposals .....   |              |                                 |
| 6. Deduct consideration received on disposals .....                                       | 2,579,899    | 14,533,564                      |
| 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) ..... | 2,709,702    | 2,314,336                       |
| 11. Deduct total nonadmitted amounts .....  |              |                                 |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 2,709,702    | 2,314,336                       |

STATEMENT AS OF MARCH 31, 2024 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

**SCHEDULE A - PART 2**

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

| 1<br>Description of Property | Location  |            | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Actual Cost at Time of Acquisition | 7<br>Amount of Encumbrances | 8<br>Book/Adjusted Carrying Value Less Encumbrances | 9<br>Additional Investment Made After Acquisition |
|------------------------------|-----------|------------|--------------------|---------------------|---|-----------------------------|---|---|
|                              | 2<br>City | 3<br>State |                    |                     |   |                             |   |   |
| <b>NONE</b>                  |           |            |                    |                     |   |                             |   |   |
| 0399999 - Totals             |           |            |                    |                     |   |                             |   |   |

**SCHEDULE A - PART 3**

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

| 1<br>Description of Property | Location  |            | 4<br>Disposal Date | 5<br>Name of Purchaser | 6<br>Actual Cost | 7<br>Expended for Additions, Permanent Improvements and Changes in Encumbrances | 8<br>Book/Adjusted Carrying Value Less Encumbrances Prior Year | Change in Book/Adjusted Carrying Value Less Encumbrances |   |   |  |   | 14<br>Book/Adjusted Carrying Value Less Encumbrances on Disposal | 15<br>Amounts Received During Year | 16<br>Foreign Exchange Gain (Loss) on Disposal | 17<br>Realized Gain (Loss) on Disposal | 18<br>Total Gain (Loss) on Disposal | 19<br>Gross Income Earned Less Interest Incurred on Encumbrances | 20<br>Taxes, Repairs and Expenses Incurred |
|------------------------------|-----------|------------|--------------------|------------------------|------------------|---|--|--|---|---|--|---|--|------------------------------------|--|--|-------------------------------------|--|--|
|                              | 2<br>City | 3<br>State |                    |                        |                  |   |  | 9<br>Current Year's Depreciation                         | 10<br>Current Year's Other-Than-Temporary Impairment Recognized | 11<br>Current Year's Change in Encumbrances | 12<br>Total Change in Book/Adjusted Carrying Value (11-9-10) | 13<br>Total Foreign Exchange Change in Book/Adjusted Carrying Value |  |                                    |  |  |                                     |  |  |
| <b>NONE</b>                  |           |            |                    |                        |                  |   |  |  |   |   |  |   |  |                                    |  |  |                                     |  |  |
| 0399999 - Totals             |           |            |                    |                        |                  |   |  |  |   |   |  |   |  |                                    |  |  |                                     |  |  |

E01

STATEMENT AS OF MARCH 31, 2024 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

**SCHEDULE B - PART 2**

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

| 1<br>Loan Number | 2 Location |  | 3<br>State | 4<br>Loan Type | 5<br>Date Acquired | 6<br>Rate of Interest | 7<br>Actual Cost at Time of Acquisition | 8<br>Additional Investment Made After Acquisition | 9<br>Value of Land and Buildings |
|------------------|------------|--|------------|----------------|--------------------|-----------------------|---|---|----------------------------------|
|                  | City       |  |            |                |                    |                       |   |   |                                  |
| <b>NONE</b>      |            |  |            |                |                    |                       |   |   |                                  |
| 3399999 - Totals |            |  |            |                |                    |                       |   |   |                                  |

**SCHEDULE B - PART 3**

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1<br>Loan Number                           | 2 Location    |       | 4<br>Loan Type | 5<br>Date Acquired | 6<br>Disposal Date | 7<br>Book Value/Recorded Investment Excluding Accrued Interest Prior Year | 8 Change in Book Value/Recorded Investment    |   |   |   |  | 14<br>Book Value/Recorded Investment Excluding Accrued Interest on Disposal | 15<br>Consid-eration | 16<br>Foreign Exchange Gain (Loss) on Disposal | 17<br>Realized Gain (Loss) on Disposal | 18<br>Total Gain (Loss) on Disposal |
|--|---------------|-------|----------------|--------------------|--------------------|---|---|---|---|---|--|---|----------------------|--|--|-------------------------------------|
|  | City          | State |                |                    |                    |   | 8<br>Unrealized Valuation Increase/(Decrease) | 9<br>Current Year's (Amortization) /Accretion | 10<br>Current Year's Other-Than-Temporary Impairment Recognized | 11<br>Capitalized Deferred Interest and Other | 12<br>Total Change in Book Value (8+9-10+11) |   |                      |  |  |                                     |
| JP1214506                                  | Smithtown     | NY    |                | 12/05/2018         | 01/01/2024         | 76,604  |   |   |   |   |  | 76,604  | 76,604               |  |  |                                     |
| 0199999. Mortgages closed by repayment     |               |       |                |                    |                    | 76,604  |   |   |   |   |  | 76,604  | 76,604               |  |  |                                     |
| JP1218705                                  | Overland Park | KS    |                | 04/25/2022         |                    | 95  |   |   |   |   |  | 95  | 95                   |  |  |                                     |
| JP1213508                                  | San Marcos    | CA    |                | 03/29/2018         |                    | 79  |   |   |   |   |  | 79  | 79                   |  |  |                                     |
| JP1215602                                  | Atlanta       | GA    |                | 12/04/2019         |                    | 32  |   |   |   |   |  | 32  | 32                   |  |  |                                     |
| JP1213300                                  | Milwaukee     | WI    |                | 12/27/2017         |                    | 545   |   |   |   |   |  | 545   | 545                  |  |  |                                     |
| JP1213607                                  | Atlanta       | GA    |                | 04/12/2018         |                    | 507   |   |   |   |   |  | 507   | 507                  |  |  |                                     |
| JP1216501                                  | Yonkers       | NY    |                | 08/06/2020         |                    | 2,636   |   |   |   |   |  | 2,636   | 2,636                |  |  |                                     |
| JP1215909                                  | Overland Park | KS    |                | 01/31/2020         |                    | 2,953   |   |   |   |   |  | 2,953   | 2,953                |  |  |                                     |
| JP1212708                                  | Lake Worth    | FL    |                | 09/01/2017         |                    | 679   |   |   |   |   |  | 679   | 679                  |  |  |                                     |
| JP1216402                                  | Arden         | NC    |                | 05/28/2020         |                    | 1,459   |   |   |   |   |  | 1,459   | 1,459                |  |  |                                     |
| JP1215404                                  | Philadelphia  | PA    |                | 11/15/2019         |                    | 2,348   |   |   |   |   |  | 2,348   | 2,348                |  |  |                                     |
| JP1216907                                  | Atlanta       | GA    |                | 09/30/2020         |                    | 20  |   |   |   |   |  | 20  | 20                   |  |  |                                     |
| JP1212104                                  | San Marcos    | CA    |                | 01/03/2017         |                    | 1,525   |   |   |   |   |  | 1,525   | 1,525                |  |  |                                     |
| JP1213409                                  | Indianapolis  | IN    |                | 01/18/2018         |                    | 2,091   |   |   |   |   |  | 2,091   | 2,091                |  |  |                                     |
| JP1215305                                  | Nashville     | TN    |                | 11/04/2019         |                    | 3,608   |   |   |   |   |  | 3,608   | 3,608                |  |  |                                     |
| JP1219406                                  | Overland Park | US    |                | 02/17/2023         |                    | 90  |   |   |   |   |  | 90  | 90                   |  |  |                                     |
| 0299999. Mortgages with partial repayments |               |       |                |                    |                    | 18,667  |   |   |   |   |  | 18,667  | 18,667               |  |  |                                     |

STATEMENT AS OF MARCH 31, 2024 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

**SCHEDULE BA - PART 2**

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

| 1<br>CUSIP<br>Identification | 2<br>Name or Description | Location  |            | 5<br>Name of Vendor<br>or General Partner | 6<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol | 7<br>Date<br>Originally<br>Acquired | 8<br>Type<br>and<br>Strategy | 9<br>Actual Cost<br>at Time of<br>Acquisition | 10<br>Additional<br>Investment Made<br>After Acquisition | 11<br>Amount of<br>Encumbrances | 12<br>Commitment<br>for<br>Additional<br>Investment | 13<br>Percentage of<br>Ownership |
|------------------------------|--------------------------|-----------|------------|---|---|-------------------------------------|------------------------------|---|--|---------------------------------|---|----------------------------------|
|                              |                          | 3<br>City | 4<br>State |   |   |                                     |                              |   |  |                                 |   |                                  |
| <b>NONE</b>                  |                          |           |            |   |   |                                     |                              |   |  |                                 |   |                                  |
| 6299999 - Totals             |                          |           |            |   |   |                                     |                              |   |  |                                 |   | XXX                              |

**SCHEDULE BA - PART 3**

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

| 1<br>CUSIP<br>Identification | 2<br>Name or Description | Location  |            | 5<br>Name of Purchaser or<br>Nature of Disposal | 6<br>Date<br>Originally<br>Acquired | 7<br>Disposal<br>Date | 8<br>Book/<br>Adjusted<br>Carrying<br>Value<br>Less<br>Encum-<br>brances,<br>Prior<br>Year | Change in Book/Adjusted Carrying Value                       |  |  |  |  |   | 15<br>Book/<br>Adjusted<br>Carrying<br>Value<br>Less<br>Encum-<br>brances<br>on<br>Disposal | 16<br>Consid-<br>eration | 17<br>Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | 18<br>Realized<br>Gain<br>(Loss) on<br>Disposal | 19<br>Total<br>Gain<br>(Loss) on<br>Disposal | 20<br>Invest-<br>ment<br>Income |
|------------------------------|--------------------------|-----------|------------|---|-------------------------------------|-----------------------|--|--|--|--|--|--|---|---|--------------------------|---|---|--|---------------------------------|
|                              |                          | 3<br>City | 4<br>State |   |                                     |                       |  | 9<br>Unrealized<br>Valuation<br>Increase/<br>(De-<br>crease) | 10<br>Current<br>Year's<br>(Depre-<br>ciation) or<br>(Amorti-<br>zation)/<br>Accretion | 11<br>Current<br>Year's<br>Other<br>Than<br>Tempor-<br>ary<br>Impair-<br>ment<br>Recog-<br>nized | 12<br>Capital-<br>ized<br>Deferred<br>Interest<br>and<br>Other | 13<br>Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(9+10-<br>11+12) | 14<br>Total<br>Foreign<br>Exchange<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value |   |                          |   |   |  |                                 |
| <b>NONE</b>                  |                          |           |            |   |                                     |                       |  |  |  |  |  |  |   |   |                          |   |   |  |                                 |
| 6299999 - Totals             |                          |           |            |   |                                     |                       |  |  |  |  |  |  |   |   |                          |   |   |  |                                 |



STATEMENT AS OF MARCH 31, 2024 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

**SCHEDULE D - PART 3**

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

| 1   | 2                   | 3       | 4             | 5                               | 6                         | 7           | 8         | 9                                       | 10  |
|---|---------------------|---------|---------------|---------------------------------|---------------------------|-------------|-----------|---|---|
| CUSIP Identification  | Description         | Foreign | Date Acquired | Name of Vendor                  | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 36179L-AS-1   | G2 AC9928 - RMBS    |         | 03/01/2024    | Direct                          |                           | 677         | 677       |   | 1.A   |
| 3617HT-YK-6   | G2 BJ6114 - RMBS    |         | 03/01/2024    | Direct                          |                           | 564         | 564       |   | 1.A   |
| <b>0109999999. Subtotal - Bonds - U.S. Governments</b>                            |                     |         |               |                                 |                           | 1,241       | 1,241     |   | XXX   |
| 31418E-TS-9   | FN MA5071 - RMBS    |         | 03/12/2024    | FED BUY                         |                           | 281,012     | 287,572   | 479                                     | 1.A   |
| <b>0909999999. Subtotal - Bonds - U.S. Special Revenues</b>                       |                     |         |               |                                 |                           | 281,012     | 287,572   | 479                                     | XXX   |
| 24702E-AF-7   | DEFT 233 D - ABS    |         | 02/22/2024    | HILLTOP SECURITIES INC          |                           | 399,212     | 395,000   | 296                                     | 2.B FE  |
| 403963-AF-8   | HPEFS 241 D - ABS   |         | 01/23/2024    | BANC OF AMERICA SECURITIES LLC  |                           | 399,917     | 400,000   |   | 2.B FE  |
| 46647P-EB-8   | JPMORGAN CHASE & CO |         | 01/16/2024    | J.P. Morgan Securities LLC      |                           | 70,000      | 70,000    |   | 1.E FE  |
| 46647P-EC-6   | JPMORGAN CHASE & CO |         | 01/16/2024    | J.P. Morgan Securities LLC      |                           | 70,000      | 70,000    |   | 1.E FE  |
| 46657Q-AE-1   | JPMIT 243 A3 - RMBS |         | 03/25/2024    | J.P. Morgan Securities LLC      |                           | 420,755     | 503,333   | 1,133                                   | 1.A FE  |
| 61747Y-FK-6   | MORGAN STANLEY      |         | 01/16/2024    | MORGAN STANLEY DW INC/ALGO/SOFT |                           | 35,000      | 35,000    |   | 1.E FE  |
| 95000U-3J-0   | WELLS FARGO & CO    |         | 01/16/2024    | Wells Fargo Securities LLC      |                           | 125,000     | 125,000   |   | 1.E FE  |
| 95000U-3K-7   | WELLS FARGO & CO    |         | 01/16/2024    | Wells Fargo Securities LLC      |                           | 200,000     | 200,000   |   | 1.E FE  |
| <b>1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b> |                     |         |               |                                 |                           | 1,719,884   | 1,798,333 | 1,429                                   | XXX   |
| <b>2509999997. Total - Bonds - Part 3</b>   |                     |         |               |                                 |                           | 2,002,137   | 2,087,147 | 1,908                                   | XXX   |
| <b>2509999998. Total - Bonds - Part 5</b>   |                     |         |               |                                 |                           | XXX         | XXX       | XXX                                     | XXX   |
| <b>2509999999. Total - Bonds</b>  |                     |         |               |                                 |                           | 2,002,137   | 2,087,147 | 1,908                                   | XXX   |
| <b>4509999997. Total - Preferred Stocks - Part 3</b>                              |                     |         |               |                                 |                           |             | XXX       |   | XXX   |
| <b>4509999998. Total - Preferred Stocks - Part 5</b>                              |                     |         |               |                                 |                           | XXX         | XXX       | XXX                                     | XXX   |
| <b>4509999999. Total - Preferred Stocks</b>                                       |                     |         |               |                                 |                           |             | XXX       |   | XXX   |
| <b>5989999997. Total - Common Stocks - Part 3</b>                                 |                     |         |               |                                 |                           |             | XXX       |   | XXX   |
| <b>5989999998. Total - Common Stocks - Part 5</b>                                 |                     |         |               |                                 |                           | XXX         | XXX       | XXX                                     | XXX   |
| <b>5989999999. Total - Common Stocks</b>  |                     |         |               |                                 |                           |             | XXX       |   | XXX   |
| <b>5999999999. Total - Preferred and Common Stocks</b>                            |                     |         |               |                                 |                           |             | XXX       |   | XXX   |
| <b>6009999999 - Totals</b>  |                     |         |               |                                 |                           | 2,002,137   | XXX       | 1,908                                   | XXX   |

STATEMENT AS OF MARCH 31, 2024 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

**SCHEDULE D - PART 4**

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

| 1                    | 2   | 3       | 4             | 5                 | 6                         | 7             | 8         | 9           | 10                                      | Change In Book/Adjusted Carrying Value   |   |   |   |  | 16  | 17                                       | 18                               | 19                            | 20   | 21                               | 22  |
|----------------------|---|---------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|---|
|                      |   |         |               |                   |                           |               |           |             |   | 11                                       | 12                                      | 13  | 14  | 15   |   |  |                                  |                               |  |                                  |   |
| CUSIP Identification | Description   | Foreign | 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 Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..36176M-U4-3        | GN 770403 - RMBS  |         | 03/01/2024    | Paydown           |                           | 1,592         | 1,592     | 1,723       | 1,679                                   |  | (87)                                    |   | (87)  |  | 1,592   |  |                                  |                               | 12   | 06/15/2031                       | 1.A   |
| ..36177J-3Y-3        | GN 790814 - RMBS  |         | 03/01/2024    | Paydown           |                           | 35,384        | 35,384    | 36,777      | 36,748                                  |  | (1,364)                                 |   | (1,364)   |  | 35,384  |  |                                  |                               | 235  | 10/15/2032                       | 1.A   |
| ..36179M-NC-0        | G2 MA0387 - RMBS  |         | 03/01/2024    | Paydown           |                           | 524           | 524       | 545         | 569                                     |  | (45)                                    |   | (45)  |  | 524   |  |                                  |                               | 3  | 09/20/2042                       | 1.A   |
| ..36179M-SR-2        | G2 MA0528 - RMBS  |         | 03/01/2024    | Paydown           |                           | 77            | 77        | 81          | 85                                      |  | (8)                                     |   | (8)   |  | 77  |  |                                  |                               |  | 11/20/2042                       | 1.A   |
| ..36179N-A5-7        | G2 MA0928 - RMBS  |         | 03/01/2024    | Paydown           |                           | 200           | 200       | 211         | 222                                     |  | (22)                                    |   | (22)  |  | 200   |  |                                  |                               | 1  | 04/20/2043                       | 1.A   |
| ..36179Q-SY-8        | G2 MA2335 - RMBS  |         | 03/01/2024    | Paydown           |                           | 946           | 946       | 970         | 967                                     |  | (21)                                    |   | (21)  |  | 946   |  |                                  |                               | 5  | 11/20/2029                       | 1.A   |
| ..36186P-ML-5        | GN AN6663 - RMBS  |         | 03/01/2024    | Paydown           |                           | 5,381         | 5,381     | 5,747       | 5,613                                   |  | (232)                                   |   | (232)   |  | 5,381   |  |                                  |                               | 32   | 06/15/2045                       | 1.A   |
| ..36200E-B2-6        | GN 598657 - RMBS  |         | 03/01/2024    | Paydown           |                           | 17            | 17        | 17          | 17                                      |  |   |   |   |  | 17  |  |                                  |                               |  | 05/15/2035                       | 1.A   |
| ..36202D-XB-2        | G2 003374 - RMBS  |         | 03/01/2024    | Paydown           |                           | 240           | 240       | 237         | 238                                     |  | 2                                       |   | 2   |  | 240   |  |                                  |                               | 2  | 04/20/2033                       | 1.A   |
| ..36202E-5G-0        | G2 004447 - RMBS  |         | 03/01/2024    | Paydown           |                           | 105           | 105       | 105         | 105                                     |  |   |   |   |  | 105   |  |                                  |                               | 1  | 05/20/2039                       | 1.A   |
| ..36202E-CP-2        | G2 003678 - RMBS  |         | 03/01/2024    | Paydown           |                           | 363           | 363       | 357         | 357                                     |  | 5                                       |   | 5   |  | 363   |  |                                  |                               | 3  | 02/20/2035                       | 1.A   |
| ..36202E-H3-6        | G2 003850 - RMBS  |         | 03/01/2024    | Paydown           |                           | 222           | 222       | 215         | 214                                     |  | 8                                       |   | 8   |  | 222   |  |                                  |                               | 2  | 05/20/2036                       | 1.A   |
| ..36202F-AV-8        | G2 004520 - RMBS  |         | 03/01/2024    | Paydown           |                           | 70            | 70        | 70          | 70                                      |  |   |   |   |  | 70  |  |                                  |                               | 1  | 08/20/2039                       | 1.A   |
| ..36202F-ZK-5        | G2 005246 - RMBS  |         | 03/01/2024    | Paydown           |                           | 2,705         | 2,705     | 2,769       | 2,722                                   |  | (17)                                    |   | (17)  |  | 2,705   |  |                                  |                               | 13   | 11/20/2026                       | 1.A   |
| ..36291S-FW-5        | GN 636581 - RMBS  |         | 03/01/2024    | Paydown           |                           | 953           | 953       | 977         | 955                                     |  | (2)                                     |   | (2)   |  | 953   |  |                                  |                               | 10   | 08/15/2025                       | 1.A   |
| ..36292B-H3-3        | GN 643850 - RMBS  |         | 03/01/2024    | Paydown           |                           | 171           | 171       | 175         | 172                                     |  |   |   |   |  | 171   |  |                                  |                               | 2  | 11/15/2025                       | 1.A   |
| ..36292B-HV-1        | GN 643844 - RMBS  |         | 03/01/2024    | Paydown           |                           | 1,203         | 1,203     | 1,227       | 1,205                                   |  | (2)                                     |   | (2)   |  | 1,203   |  |                                  |                               | 12   | 10/15/2025                       | 1.A   |
| ..36296H-7H-6        | GN 692196 - RMBS  |         | 03/01/2024    | Paydown           |                           | 2,566         | 2,566     | 2,604       | 2,612                                   |  | (46)                                    |   | (46)  |  | 2,566   |  |                                  |                               | 26   | 11/15/2038                       | 1.A   |
| ..38375J-JX-9        | GNR 2014-H12 HZ - CMO/RMBS  |         | 03/01/2024    | Paydown           |                           | 23,432        | 23,432    | 25,122      | 23,473                                  |  | (41)                                    |   | (41)  |  | 23,432  |  |                                  |                               | 149  | 06/20/2064                       | 1.A   |
| ..38378K-DL-0        | GNR 2013-046 B - CMBS   |         | 01/16/2024    | Paydown           |                           | 13,765        | 13,765    | 13,627      | 13,748                                  |  | 17                                      |   | 17  |  | 13,765  |  |                                  |                               | 30   | 08/16/2042                       | 1.A   |
| ..38378K-RB-7        | GNR 2013-068 B - CMBS   |         | 03/01/2024    | Paydown           |                           | 12,613        | 12,613    | 12,633      | 12,608                                  |  | 6                                       |   | 6   |  | 12,613  |  |                                  |                               | 31   | 08/16/2043                       | 1.A   |
| ..38378N-FL-2        | GNR 2013-158 AB - CMBS  |         | 03/01/2024    | Paydown           |                           | 306           | 306       | 324         | 312                                     |  | (5)                                     |   | (5)   |  | 306   |  |                                  |                               | 2  | 08/16/2053                       | 1.A   |
| ..38378X-A4-3        | GNR 2014-172 AD - CMBS  |         | 03/01/2024    | Paydown           |                           | 502           | 502       | 499         | 501                                     |  | 1                                       |   | 1   |  | 502   |  |                                  |                               | 2  | 01/16/2046                       | 1.A   |
| ..38378X-NN-7        | GNR 2014-135 AK - CMBS  |         | 03/01/2024    | Paydown           |                           | 1,872         | 1,872     | 1,941       | 1,928                                   |  | (56)                                    |   | (56)  |  | 1,872   |  |                                  |                               | 9  | 08/16/2055                       | 1.A   |
| ..38378X-QL-8        | GNR 2014-130 VA - CMBS  |         | 03/01/2024    | Paydown           |                           | 1,559         | 1,559     | 1,555       | 1,556                                   |  | 3                                       |   | 3   |  | 1,559   |  |                                  |                               | 8  | 07/16/2036                       | 1.A   |
| ..38379K-K8-0        | GNR 2015-128 AJ - CMBS  |         | 03/01/2024    | Paydown           |                           | 2,085         | 2,085     | 2,122       | 2,105                                   |  | (20)                                    |   | (20)  |  | 2,085   |  |                                  |                               | 9  | 11/16/2055                       | 1.A   |
| ..38379U-TB-2        | GNR 2016-072 AB - CMBS  |         | 03/01/2024    | Paydown           |                           | 2,671         | 2,671     | 2,694       | 2,683                                   |  | (12)                                    |   | (12)  |  | 2,671   |  |                                  |                               | 12   | 04/16/2049                       | 1.A   |
| ..38379Y-6L-7        | GNR 2016-125 DA - CMBS  |         | 03/01/2024    | Paydown           |                           | 1,357         | 1,357     | 1,359       | 1,357                                   |  |   |   |   |  | 1,357   |  |                                  |                               | 5  | 12/16/2047                       | 1.A   |
| ..38382J-5W-2        | GNR 2021-056 PE - CMO/RMBS  |         | 03/01/2024    | Paydown           |                           | 8,313         | 8,313     | 8,346       | 8,352                                   |  | (38)                                    |   | (38)  |  | 8,313   |  |                                  |                               | 20   | 03/20/2051                       | 1.A   |
| ..83162B-EP-3        | SBA 100142 - RMBS   |         | 03/15/2024    | Paydown           |                           | 1,032         | 1,032     | 1,097       | 1,150                                   |  | (118)                                   |   | (118)   |  | 1,032   |  |                                  |                               | 10   | 05/25/2044                       | 1.A   |
| ..83162C-PH-0        | SBAP 2005-20 B A - ABS  |         | 02/01/2024    | Paydown           |                           | 2,036         | 2,036     | 2,036       | 2,035                                   |  | 1                                       |   | 1   |  | 2,036   |  |                                  |                               | 47   | 02/01/2025                       | 1.A   |
| ..83162C-PS-6        | SBAP 2005-20 H A - ABS  |         | 02/01/2024    | Paydown           |                           | 999           | 999       | 978         | 995                                     |  | 4                                       |   | 4   |  | 999   |  |                                  |                               | 26   | 08/01/2025                       | 1.A   |
| ..83162C-XY-4        | SBAP 2016-20 H H - ABS  |         | 02/01/2024    | Paydown           |                           | 41,480        | 41,480    | 41,480      | 41,480                                  |  |   |   |   |  | 41,480  |  |                                  |                               | 435  | 08/01/2036                       | 1.A   |
| ..83162C-YM-9        | SBAP 2017-20 C C - ABS  |         | 03/01/2024    | Paydown           |                           | 20,099        | 20,099    | 20,099      | 20,043                                  |  | 56                                      |   | 56  |  | 20,099  |  |                                  |                               | 322  | 03/01/2037                       | 1.A   |
| ..831641-FG-5        | SBIC 2016-10 B B - ABS  |         | 03/01/2024    | Paydown           |                           | 115,504       | 115,504   | 115,504     | 115,472                                 |  | 31                                      |   | 31  |  | 115,504                                       |  |                                  |                               | 1,181  | 09/10/2026                       | 1.A   |
| ..831641-FL-4        | SBIC 2018-10 B B - ABS  |         | 03/01/2024    | Paydown           |                           | 623           | 623       | 623         | 623                                     |  |   |   |   |  | 623   |  |                                  |                               | 11   | 09/10/2028                       | 1.A   |
| ..831641-FU-4        | SBIC 2210B A - ABS  |         | 03/11/2024    | Paydown           |                           | 14,798        | 14,798    | 14,798      | 14,798                                  |  |   |   |   |  | 14,798  |  |                                  |                               | 314  | 09/01/2032                       | 1.A   |
| 0109999999           | Subtotal - Bonds - U.S. Governments   |         |               |                   |                           | 317,767       | 317,767   | 321,645     | 319,768                                 |  | (2,001)                                 |   | (2,001)   |  | 317,767                                       |  |                                  |                               | 2,981  | XXX                              | XXX   |
| ..373384-4U-7        | GEORGIA ST  |         | 02/01/2024    | Maturity @ 100.00 |                           | 10,000        | 10,000    | 9,997       | 9,997                                   |  | 3                                       |   | 3   |  | 10,000  |  |                                  |                               | 119  | 02/01/2024                       | 1.A FE  |
| ..373384-L4-6        | GEORGIA ST  |         | 02/01/2024    | Maturity @ 100.00 |                           | 75,000        | 75,000    | 77,757      | 75,000                                  |  |   |   |   |  | 75,000  |  |                                  |                               | 1,350  | 02/01/2024                       | 1.A FE  |
| 0509999999           | Subtotal - Bonds - U.S. States, Territories and Possessions                           |         |               |                   |                           | 85,000        | 85,000    | 87,541      | 84,997                                  |  | 3                                       |   | 3   |  | 85,000  |  |                                  |                               | 1,469  | XXX                              | XXX   |
| ..469736-PL-0        | JACKSONVILLE TEX INDPST SCH DIST  |         | 02/15/2024    | Maturity @ 100.00 |                           | 370,000       | 370,000   | 362,656     | 369,600                                 |  | 400                                     |   | 400   |  | 370,000                                       |  |                                  |                               |  | 02/15/2024                       | 1.A FE  |
| ..882724-OP-5        | TEXAS ST  |         | 03/28/2024    | Unknown           |                           | 141,587       | 165,000   | 166,002     | 163,788                                 |  | (162)                                   |   | (162)   |  | 163,625                                       |  | (22,039)                         | (22,039)                      | 2,605  | 04/01/2044                       | 1.A FE  |
| ..882830-AP-7        | TEXAS TRANSN COMMN  |         | 03/28/2024    | Unknown           |                           | 105,467       | 130,000   | 125,400     | 125,730                                 |  | 51                                      |   | 51  |  | 125,781                                       |  | (20,314)                         | (20,314)                      |  | 04/01/2044                       | 1.A FE  |
| 0709999999           | Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions |         |               |                   |                           | 617,054       | 665,000   | 654,057     | 659,117                                 |  | 289                                     |   | 289   |  | 659,407                                       |  | (42,353)                         | (42,353)                      | 2,605  | XXX                              | XXX   |
| ..3128MJ-5C-0        | FH G08842 - RMBS  |         | 03/01/2024    | Paydown           |                           | 1,786         | 1,786     | 1,786       | 1,793                                   |  | (6)                                     |   | (6)   |  | 1,786   |  |                                  |                               | 12   | 10/01/2048                       | 1.A   |

E05

STATEMENT AS OF MARCH 31, 2024 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

**SCHEDULE D - PART 4**

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

| 1                            | 2  | 3            | 4                | 5                    | 6                               | 7                  | 8         | 9              | 10   | Change In Book/Adjusted Carrying Value             |  |   |   |   | 16  | 17   | 18  | 19                                  | 20  | 21   | 22   |
|------------------------------|--|--------------|------------------|----------------------|---------------------------------|--------------------|-----------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
|                              |  |              |                  |                      |                                 |                    |           |                |  | 11   | 12   | 13  | 14  | 15  |   |  |   |                                     |   |  |  |
| CUSIP<br>Ident-<br>ification | Description                              | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..3132AE-EY-8                | FH ZT1951 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 44                 | 44        | 45             | 49   |  | (5)  |   | (5)   |   | 44  |  |   |                                     |   | 05/01/2049                                     | 1.A  |
| ..3132DM-K2-0                | FH SD0313 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 582                | 582       | 623            | 648  |  | (66)   |   | (66)  |   | 582   |  |   |                                     | 3   | 04/01/2050                                     | 1.A  |
| ..3132DN-V2-6                | FH SD1533 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 1,677              | 1,677     | 1,610          | 1,614  |  | (63)   |   | (63)  |   | 1,677   |  |   |                                     | 9   | 09/01/2052                                     | 1.A  |
| ..3132VM-HD-0                | FH Q61127 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 1,794              | 1,794     | 1,793          | 1,795  |  | (1)  |   | (1)   |   | 1,794   |  |   |                                     | 10  | 01/01/2049                                     | 1.A  |
| ..3132WP-6K-8                | FH Q49873 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 14                 | 14        | 14             | 14   |  |  |   |   |   | 14  |  |   |                                     |   | 08/01/2047                                     | 1.A  |
| ..31335B-JE-7                | FH G61161 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 161                | 161       | 165            | 167  |  | (6)  |   | (6)   |   | 161   |  |   |                                     | 1   | 08/01/2047                                     | 1.A  |
| ..3133A4-3A-2                | FH Q49793 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 852                | 852       | 895            | 915  |  | (64)   |   | (64)  |   | 852   |  |   |                                     | 4   | 05/01/2050                                     | 1.A  |
| ..3133AD-J6-4                | FH Q66585 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 178                | 178       | 188            | 190  |  | (12)   |   | (12)  |   | 178   |  |   |                                     | 1   | 12/01/2050                                     | 1.A  |
| ..3133AD-JZ-0                | FH Q66580 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 158                | 158       | 166            | 170  |  | (13)   |   | (13)  |   | 158   |  |   |                                     | 1   | 12/01/2050                                     | 1.A  |
| ..3133AD-ZP-4                | FH Q67050 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 878                | 878       | 930            | 942  |  | (64)   |   | (64)  |   | 878   |  |   |                                     | 2   | 12/01/2050                                     | 1.A  |
| ..3133AY-OF-0                | FH QD2254 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 726                | 726       | 653            | 659  |  | (67)   |   | (67)  |   | 726   |  |   |                                     | 4   | 11/01/2051                                     | 1.A  |
| ..3133KN-D9-1                | FH RA6428 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 4,253              | 4,253     | 3,623          | 3,649  |  | 604  |   | 604   |   | 4,253   |  |   |                                     | 24  | 12/01/2051                                     | 1.A  |
| ..3138X5-RQ-2                | FN AU5894 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 1,592              | 1,592     | 1,707          | 1,740  |  | (148)  |   | (148)   |   | 1,592   |  |   |                                     | 12  | 09/01/2043                                     | 1.A  |
| ..31403A-V3-6                | FN 743234 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 30                 | 30        | 30             | 30   |  |  |   |   |   | 30  |  |   |                                     |   | 10/01/2033                                     | 1.A  |
| ..31407H-JJ-6                | FN 831065 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 86                 | 86        | 84             | 85   |  | 1  |   | 1   |   | 86  |  |   |                                     | 1   | 10/01/2025                                     | 1.A  |
| ..3140GS-6N-7                | FN BH4476 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 101                | 101       | 103            | 106  |  | (5)  |   | (5)   |   | 101   |  |   |                                     | 1   | 12/01/2047                                     | 1.A  |
| ..3140GW-Q4-8                | FN BH7674 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 354                | 354       | 362            | 365  |  | (11)   |   | (11)  |   | 354   |  |   |                                     | 2   | 11/01/2047                                     | 1.A  |
| ..3140H2-J6-4                | FN BJ1162 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 177                | 177       | 181            | 184  |  | (8)  |   | (8)   |   | 177   |  |   |                                     | 1   | 01/01/2048                                     | 1.A  |
| ..3140H7-PP-6                | FN BJ5829 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 1,241              | 1,241     | 1,272          | 1,292  |  | (52)   |   | (52)  |   | 1,241   |  |   |                                     | 9   | 06/01/2048                                     | 1.A  |
| ..3140HL-JT-4                | FN BK6573 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 260                | 260       | 273            | 284  |  | (24)   |   | (24)  |   | 260   |  |   |                                     | 2   | 07/01/2048                                     | 1.A  |
| ..3140HT-Z6-7                | FN BL2542 - CMBS/RMBS                    |              | 03/01/2024       | Paydown              |                                 | 2,152              | 2,152     | 2,503          | 2,440  |  | (288)  |   | (288)   |   | 2,152   |  |   |                                     | 14  | 05/01/2039                                     | 1.A  |
| ..3140KE-ST-1                | FN BP7157 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 1,252              | 1,252     | 1,317          | 1,317  |  | (64)   |   | (64)  |   | 1,252   |  |   |                                     | 6   | 06/01/2050                                     | 1.A  |
| ..3140KE-CG-1                | FN BP6370 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 1,071              | 1,071     | 1,125          | 1,141  |  | (71)   |   | (71)  |   | 1,071   |  |   |                                     | 5   | 05/01/2050                                     | 1.A  |
| ..3140KE-RN-0                | FN BP6792 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 1,614              | 1,614     | 1,697          | 1,729  |  | (115)  |   | (115)   |   | 1,614   |  |   |                                     | 8   | 05/01/2050                                     | 1.A  |
| ..3140KU-NU-2                | FN BQ8502 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 1,006              | 1,006     | 1,060          | 1,070  |  | (63)   |   | (63)  |   | 1,006   |  |   |                                     | 2   | 12/01/2050                                     | 1.A  |
| ..3140KV-K7-4                | FN BQ9317 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 157                | 157       | 166            | 168  |  | (11)   |   | (11)  |   | 157   |  |   |                                     | 1   | 12/01/2050                                     | 1.A  |
| ..3140KV-KG-4                | FN BQ9294 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 1,393              | 1,393     | 1,474          | 1,490  |  | (97)   |   | (97)  |   | 1,393   |  |   |                                     | 6   | 12/01/2050                                     | 1.A  |
| ..3140MR-2K-2                | FN BWO777 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 686                | 686       | 660            | 659  |  | 27   |   | 27  |   | 686   |  |   |                                     | 5   | 08/01/2052                                     | 1.A  |
| ..3140NK-L5-8                | FN BY3047 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 17,146             | 17,146    | 16,837         | 16,843   |  | 303  |   | 303   |   | 17,146  |  |   |                                     | 200   | 07/01/2053                                     | 1.A  |
| ..3140O9-TX-1                | FN CA2365 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 266                | 266       | 267            | 268  |  | (2)  |   | (2)   |   | 266   |  |   |                                     | 2   | 09/01/2048                                     | 1.A  |
| ..3140QA-DC-1                | FN CA2798 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 1,918              | 1,918     | 2,094          | 2,278  |  | (360)  |   | (360)   |   | 1,918   |  |   |                                     | 10  | 12/01/2048                                     | 1.A  |
| ..3140QQ-DE-2                | FN CB4600 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 5,270              | 5,270     | 4,738          | 4,740  |  | 530  |   | 530   |   | 5,270   |  |   |                                     | 19  | 09/01/2052                                     | 1.A  |
| ..3140QS-QC-8                | FN CB6750 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 5,646              | 5,646     | 5,473          | 5,475  |  | 171  |   | 171   |   | 5,646   |  |   |                                     | 59  | 07/01/2053                                     | 1.A  |
| ..3140QS-UC-3                | FN CB6878 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 3,391              | 3,391     | 3,329          | 3,329  |  | 62   |   | 62  |   | 3,391   |  |   |                                     | 21  | 08/01/2053                                     | 1.A  |
| ..3141OL-VE-9                | FN 890813 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 731                | 731       | 733            | 735  |  | (4)  |   | (4)   |   | 731   |  |   |                                     | 4   | 12/01/2047                                     | 1.A  |
| ..31418D-LY-6                | FN MA3942 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 674                | 674       | 685            | 718  |  | (44)   |   | (44)  |   | 674   |  |   |                                     | 3   | 02/01/2050                                     | 1.A  |
| ..31418D-IV-1                | FN MA3971 - RMBS                         |              | 03/01/2024       | Paydown              |                                 | 282                | 282       | 286            | 286  |  | (18)   |   | (18)  |   | 282   |  |   |                                     | 1   | 03/01/2050                                     | 1.A  |
| ..34074M-ND-9                | FLORIDA HSG FIN CORP REV                 |              | 03/01/2024       | Redemption @ 100.00  |                                 | 5,881              | 5,881     | 5,881          | 5,881  |  |  |   |   | 5,881   |   |  |   |                                     | 31  | 07/01/2037                                     | 1.A FE   |
| ..34074M-PG-0                | FLORIDA HSG FIN CORP REV                 |              | 03/01/2024       | Redemption @ 100.00  |                                 | 2,312              | 2,312     | 2,312          | 2,312  |  |  |   |   | 2,312   |   |  |   |                                     | 10  | 01/01/2043                                     | 1.A FE   |
| ..49130T-VQ-6                | KENTUCKY HSG CORP HSG REV - RMBS         |              | 01/01/2000       | Call @ 100.00        |                                 | 15,000             | 15,000    | 15,611         | 15,151   |  |  |   |   | 15,151  |   | (151)  | (151)                                     | 300                                 | 07/01/2037  | 1.A FE   |  |
| ..54627D-BV-2                | LOUISIANA HSG CORP SINGLE FAMILY MTG REV |              | 03/01/2024       | Redemption @ 100.00  |                                 | 949                | 949       | 949            | 949  |  |  |   |   | 949   |   |  |   |                                     | 5   | 12/01/2038                                     | 1.A FE   |
| ..605350-LZ-1                | MISSISSIPPI HOME CORP SINGLE FAMILY MTG  |              | 03/01/2024       | Redemption @ 100.00  |                                 | 392                | 392       | 392            | 392  |  |  |   |   | 392   |   |  |   |                                     | 2   | 12/01/2034                                     | 1.A FE   |
| ..60637B-FA-3                | MISSOURI ST HSG DEV COMM SINGLE FAMILY   |              | 03/01/2024       | Redemption @ 100.00  |                                 | 805                | 805       | 805            | 805  |  |  |   |   | 805   |   |  |   |                                     | 5   | 08/01/2036                                     | 1.B FE   |
| ..63968M-N3-9                | NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG |              | 03/01/2024       | Call @ 100.00        |                                 | 10,000             | 10,000    | 10,000         | 10,000   |  |  |   |   | 10,000  |   |  |   |                                     | 250   | 03/01/2050                                     | 1.A FE   |
| ..677377-2P-7                | OHIO HSG FIN AGY SINGLE FAMILY MTG REV   |              | 03/01/2024       | Call @ 100.00        |                                 | 13,720             | 13,720    | 13,720         | 13,720   |  |  |   |   | 13,720  |   |  |   |                                     | 61  | 11/01/2041                                     | 1.A FE   |
| ..677560-NP-8                | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV  |              | 03/01/2024       | Redemption @ 100.00  |                                 | 2,315              | 2,315     | 2,315          | 2,315  |  |  |   |   | 2,315   |   |  |   |                                     | 10  | 03/01/2036                                     | 1.A FE   |

STATEMENT AS OF MARCH 31, 2024 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

**SCHEDULE D - PART 4**

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

| 1   | 2  | 3       | 4             | 5                          | 6                         | 7             | 8         | 9           | 10                                      | Change In Book/Adjusted Carrying Value   |   |   |   |  | 16  | 17                                       | 18                               | 19                            | 20   | 21                               | 22  |
|---|--|---------|---------------|----------------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|---|
|   |  |         |               |                            |                           |               |           |             |   | 11                                       | 12                                      | 13  | 14  | 15   |   |  |                                  |                               |  |                                  |   |
| CUSIP Identification                                | Description                              | Foreign | 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 Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..67886M-TE-9                                       | OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R |         | 03/01/2024    | Call @ 100.00              |                           | 30,000        | 30,000    | 33,750      | 32,480                                  |  |   |   | (62)  |  | 32,418  |  | (2,418)                          | (2,418)                       | 600  | 03/01/2050                       | 1.A FE  |
| ..880461-03-5                                       | TENNESSEE HOUSING DEVELOPMENT AGENCY - R |         | 01/01/2024    | Call @ 100.00              |                           | 35,000        | 35,000    | 38,009      | 36,945                                  |  |   |   |   |  | 36,945  |  | (1,945)                          | (1,945)                       | 656  | 07/01/2050                       | 1.B FE  |
| ..880461-17-3                                       | TENNESSEE HOUSING DEVELOPMENT AGENCY     |         | 01/01/2024    | Call @ 100.00              |                           | 15,000        | 15,000    | 15,873      | 15,555                                  |  |   |   |   |  | 15,555  |  | (555)                            | (555)                         | 300  | 07/01/2040                       | 1.B FE  |
| ..880461-ZU-5                                       | TENNESSEE HOUSING DEVELOPMENT AGENCY     |         | 01/01/2024    | Call @ 100.00              |                           | 15,000        | 15,000    | 16,815      | 16,115                                  |  |   |   |   |  | 16,115  |  | (1,115)                          | (1,115)                       | 300  | 01/01/2048                       | 1.B FE  |
| 090999999. Subtotal - Bonds - U.S. Special Revenues |  |         |               |                            |                           | 207,972       | 207,972   | 217,378     | 214,011                                 |  | 145                                     |   | 145   |  | 214,156                                       |  | (6,184)                          | (6,184)                       | 2,997  | XXX                              | XXX   |
| ..00842B-AJ-6                                       | ABMT 2015-5 A9 - CMO/RMBS                |         | 03/01/2024    | Paydown                    |                           | 1,619         | 1,619     | 1,657       | 1,688                                   |  |   |   | (69)  |  | 1,619   |  |                                  |                               | 13   | 07/25/2045                       | 1.A   |
| ..06051G-HR-3                                       | BANK OF AMERICA CORP                     |         | 03/15/2024    | Call @ 100.00              |                           | 60,000        | 60,000    | 62,563      | 60,185                                  |  |   |   | (185)   |  | 60,000  |  |                                  |                               | 1,037  | 03/15/2025                       | 1.E FE  |
| ..07359B-AA-5                                       | BEACON 211 A - ABS                       |         | 03/20/2024    | Paydown                    |                           | 6,250         | 6,250     | 5,439       | 5,663                                   |  |   | 587   |   |  | 6,250   |  |                                  |                               | 23   | 10/22/2046                       | 1.F FE  |
| ..12647P-AB-4                                       | CSMC 2013-7 A2 - CMO/RMBS                |         | 03/01/2024    | Paydown                    |                           | 1,729         | 1,729     | 1,715       | 1,711                                   |  |   |   | 17  |  | 1,729   |  |                                  |                               | 9  | 08/25/2043                       | 1.A   |
| ..12647P-AL-2                                       | CSMC 2013-7 A11 - CMO/RMBS               |         | 03/01/2024    | Paydown                    |                           | 2,153         | 2,153     | 2,191       | 2,200                                   |  |   |   | (47)  |  | 2,153   |  |                                  |                               | 13   | 08/25/2043                       | 1.A   |
| ..22944P-AA-5                                       | CSMC 2013-TH1 A1 - CMO/RMBS              |         | 03/01/2024    | Paydown                    |                           | 1,130         | 1,130     | 1,090       | 1,079                                   |  |   | 52  |   |  | 1,130   |  |                                  |                               | 4  | 02/25/2043                       | 1.A   |
| ..232989-AB-9                                       | DLLMT 231 A2 - ABS                       |         | 03/20/2024    | Paydown                    |                           | 92,088        | 92,088    | 92,080      | 92,084                                  |  |   | 4   |   |  | 92,088  |  |                                  |                               | 1,251  | 11/20/2025                       | 1.A FE  |
| ..29379V-BB-8                                       | ENTERPRISE PRODUCTS OPERATING LLC        |         | 02/15/2020    | Maturity @ 100.00          |                           | 213,000       | 213,000   | 218,722     | 212,997                                 |  |   |   |   |  | 212,997                                       |  | 3                                | 3                             | 4,154  | 02/15/2024                       | 1.G FE  |
| ..30292C-AJ-6                                       | FRENIF 2014-K38 B - CMBS                 |         | 03/01/2024    | Paydown                    |                           | 44,633        | 44,633    | 41,987      | 44,378                                  |  |   | 255   |   |  | 44,633  |  |                                  |                               | 467  | 06/25/2047                       | 1.A   |
| ..316773-CX-6                                       | FIFTH THIRD BANCORP                      |         | 01/25/2024    | Maturity @ 100.00          |                           | 75,000        | 75,000    | 75,532      | 74,999                                  |  |   | 1   |   |  | 75,000  |  |                                  |                               | 1,369  | 01/25/2024                       | 2.A FE  |
| ..33851Y-AC-0                                       | FSMT 2020-11NV A3 - CMO/RMBS             |         | 03/01/2024    | Paydown                    |                           | 2,011         | 2,011     | 2,054       | 2,065                                   |  |   |   | (54)  |  | 2,011   |  |                                  |                               | 13   | 03/25/2050                       | 1.A   |
| ..35563B-AJ-9                                       | FRENIF 2014-K37 B - CMBS                 |         | 01/25/2024    | Paydown                    |                           | 50,000        | 50,000    | 53,797      | 50,000                                  |  |   |   |   |  | 50,000  |  |                                  |                               | 199  | 01/25/2047                       | 1.A   |
| ..35563B-AL-4                                       | FRENIF 2014-K37 C - CMBS                 |         | 01/25/2024    | Paydown                    |                           | 50,000        | 50,000    | 53,861      | 50,000                                  |  |   |   |   |  | 50,000  |  |                                  |                               | 199  | 01/25/2047                       | 1.A   |
| ..36258W-AM-4                                       | GSMS 20PJ3 A11 - CMO/RMBS                |         | 03/01/2024    | Paydown                    |                           | 875           | 875       | 879         | 883                                     |  |   | 193   |   |  | 875   |  |                                  |                               | 4  | 10/25/2050                       | 1.A   |
| ..36259V-AB-9                                       | GSMS 2020-PJ4 A2 - CMO/RMBS              |         | 03/01/2024    | Paydown                    |                           | 2,205         | 2,205     | 1,710       | 1,710                                   |  |   | 494   |   |  | 2,205   |  |                                  |                               | 11   | 01/25/2051                       | 1.A   |
| ..36261H-AA-8                                       | GSMS 2021-PJ5 A1 - CMO/RMBS              |         | 03/01/2024    | Paydown                    |                           | 1,143         | 1,143     | 1,134       | 1,135                                   |  |   | 8   |   |  | 1,143   |  |                                  |                               | 3  | 10/25/2051                       | 1.A   |
| ..36262A-AB-0                                       | GSMS 2021-PJ3 A2 - CMO/RMBS              |         | 03/01/2024    | Paydown                    |                           | 2,443         | 2,443     | 1,972       | 1,981                                   |  |   | 462   |   |  | 2,443   |  |                                  |                               | 9  | 08/25/2051                       | 1.A   |
| ..36262C-AB-6                                       | GSMS 2021-PJ A2 - CMO/RMBS               |         | 03/01/2024    | Paydown                    |                           | 4,505         | 4,505     | 3,831       | 3,849                                   |  |   | 656   |   |  | 4,505   |  |                                  |                               | 19   | 01/25/2052                       | 1.A   |
| ..36262J-AB-1                                       | GSMS 21GR2 A2 - CMO/RMBS                 |         | 03/01/2024    | Paydown                    |                           | 6,215         | 6,215     | 4,811       | 4,825                                   |  |   | 1,390   |   |  | 6,215   |  |                                  |                               | 27   | 02/26/2052                       | 1.A   |
| ..36262Q-AB-5                                       | GSMS 2021-GR1 A2 - CMO/RMBS              |         | 03/01/2024    | Paydown                    |                           | 11,833        | 11,833    | 10,038      | 10,096                                  |  |   | 1,737   |   |  | 11,833  |  |                                  |                               | 55   | 11/25/2051                       | 1.A   |
| ..46592P-AR-2                                       | JPMIT 211NV1 A5A - CMO/RMBS              |         | 03/25/2024    | Paydown                    |                           | 4,748         | 4,748     | 4,119       | 4,157                                   |  |   | 591   |   |  | 4,748   |  |                                  |                               | 20   | 10/25/2051                       | 1.A   |
| ..46592X-AC-8                                       | JPMIT 2021-13 A3 - CMO/RMBS              |         | 03/01/2024    | Paydown                    |                           | 2,636         | 2,636     | 2,649       | 2,646                                   |  |   | (10)  |   |  | 2,636   |  |                                  |                               | 11   | 04/25/2052                       | 1.A   |
| ..46616Q-AA-9                                       | HENDR 2011-2 A - RMBS                    |         | 03/15/2024    | Paydown                    |                           | 8,245         | 8,245     | 9,827       | 9,481                                   |  |   | (1,236)   |   |  | 8,245   |  |                                  |                               | 66   | 09/15/2056                       | 1.A FE  |
| ..46617J-AA-4                                       | HENDR 2013-2 A - RMBS                    |         | 03/15/2024    | Paydown                    |                           | 2,024         | 2,024     | 1,784       | 1,797                                   |  |   | 227   |   |  | 2,024   |  |                                  |                               | 14   | 03/15/2062                       | 1.A FE  |
| ..46620D-AA-2                                       | HENDR 161 A - RMBS                       |         | 03/15/2024    | Paydown                    |                           | 4,188         | 4,188     | 3,494       | 3,503                                   |  |   | 686   |   |  | 4,188   |  |                                  |                               | 21   | 06/15/2067                       | 1.A FE  |
| ..46620V-AA-2                                       | HENDR 172 A - RMBS                       |         | 03/15/2024    | Paydown                    |                           | 513           | 513       | 572         | 564                                     |  |   | (52)  |   |  | 513   |  |                                  |                               | 3  | 09/15/2072                       | 1.A FE  |
| ..46647J-AC-4                                       | JPMIT 2016-4 A3 - CMO/RMBS               |         | 03/01/2024    | Paydown                    |                           | 4,411         | 4,411     | 4,467       | 4,525                                   |  |   | (114)   |   |  | 4,411   |  |                                  |                               | 22   | 10/25/2046                       | 1.A   |
| ..46647J-AN-0                                       | JPMIT 2016-4 A13 - CMO/RMBS              |         | 03/01/2024    | Paydown                    |                           | 1,103         | 1,103     | 1,114       | 1,168                                   |  |   | (66)  |   |  | 1,103   |  |                                  |                               | 6  | 10/25/2046                       | 1.A   |
| ..46647P-AX-4                                       | JPMORGAN CHASE & CO                      |         | 01/17/2024    | J.P. Morgan Securities LLC |                           | 67,953        | 70,000    | 79,268      | 75,314                                  |  |   | (50)  |   |  | 75,264  |  | (7,311)                          | (7,311)                       | 381  | 12/05/2029                       | 1.F FE  |
| ..46647P-DC-7                                       | JPMORGAN CHASE & CO                      |         | 01/17/2024    | GOLDMAN SACHS AND CO. LLC  |                           | 71,379        | 75,000    | 75,000      | 75,000                                  |  |   |   |   |  | 75,000  |  | (3,621)                          | (3,621)                       | 793  | 04/26/2033                       | 1.E FE  |
| ..46648R-AC-5                                       | JPMIT 2018-1 A3 - CMO/RMBS               |         | 03/01/2024    | Paydown                    |                           | 277           | 277       | 279         | 280                                     |  |   | (4)   |   |  | 277   |  |                                  |                               | 2  | 06/25/2048                       | 1.A   |
| ..46648U-AD-6                                       | JPMIT 174 A4 - CMO/RMBS                  |         | 03/01/2024    | Paydown                    |                           | 5,521         | 5,521     | 5,517       | 5,521                                   |  |   |   |   |  | 5,521   |  |                                  |                               | 27   | 11/25/2048                       | 1.A   |
| ..46649H-AC-6                                       | JPMIT 2017-6 A3 - CMO/RMBS               |         | 03/01/2024    | Paydown                    |                           | 791           | 791       | 793         | 794                                     |  |   | (3)   |   |  | 791   |  |                                  |                               | 5  | 12/28/2048                       | 1.A   |
| ..46652T-AF-7                                       | JPMIT 2020-8 A4 - CMO/RMBS               |         | 03/01/2024    | Paydown                    |                           | 23,151        | 23,151    | 23,180      | 23,159                                  |  |   | (8)   |   |  | 23,151  |  |                                  |                               | 156  | 03/27/2051                       | 1.A   |
| ..46654T-AB-4                                       | JPMIT 2115 A2 - CMO/RMBS                 |         | 03/25/2024    | Paydown                    |                           | 1,357         | 1,357     | 1,376       | 1,357                                   |  |   | (19)  |   |  | 1,357   |  |                                  |                               | 7  | 06/25/2052                       | 1.A   |
| ..46655D-AC-6                                       | JPMIT 222 A3 - CMO/RMBS                  |         | 03/25/2024    | Paydown                    |                           | 4,119         | 4,119     | 3,907       | 3,936                                   |  |   | 183   |   |  | 4,119   |  |                                  |                               | 21   | 08/26/2052                       | 1.A   |
| ..606822-BD-5                                       | mitsubishi UFJ FINANCIAL GROUP INC       | C       | 03/07/2024    | Maturity @ 100.00          |                           | 40,000        | 40,000    | 40,000      | 40,000                                  |  |   |   |   |  | 40,000  |  |                                  |                               | 681  | 03/07/2024                       | 1.G FE  |
| ..617446-BG-7                                       | MORGAN STANLEY                           |         | 01/17/2024    | J.P. Morgan Securities LLC |                           | 33,787        | 35,000    | 41,271      | 38,820                                  |  |   | (35)  |   |  | 38,785  |  | (4,998)                          | (4,998)                       | 758  | 01/23/2030                       | 1.G FE  |
| ..61772N-AJ-6                                       | MSRM 2021-5 A3 - CMO/RMBS                |         | 03/01/2024    | Paydown                    |                           | 2,596         | 2,596     | 2,643       | 2,641                                   |  |   | (45)  |   |  | 2,596   |  |                                  |                               | 12   | 08/25/2051                       | 1.A   |

STATEMENT AS OF MARCH 31, 2024 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

**SCHEDULE D - PART 4**

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

| 1                    | 2  | 3       | 4             | 5                          | 6                         | 7             | 8         | 9           | 10                                      | Change In Book/Adjusted Carrying Value   |   |   |   |  | 16  | 17                                       | 18                               | 19                            | 20   | 21                               | 22  |     |
|----------------------|--|---------|---------------|----------------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|---|-----|
|                      |  |         |               |                            |                           |               |           |             |   | 11                                       | 12                                      | 13  | 14  | 15   |   |  |                                  |                               |  |                                  |   |     |
| CUSIP Identification | Description  | Foreign | 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 Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |     |
| ..749384-AA-1        | RCKT 2021-5 A1 - RMBS  |         | 03/01/2024    | Paydown                    |                           | 19,312        | 19,312    | 17,267      | 17,373                                  |  | 1,939                                   |   | 1,939   |  | 19,312  |  |                                  |                               | 78   | 11/27/2051                       | 1.A   |     |
| ..74938V-AA-1        | RCKT 2021-4 A1 - CMO/RMBS                                      |         | 03/01/2024    | Paydown                    |                           | 1,042         | 1,042     | 1,056       | 1,055                                   |  | (14)                                    |   | (14)  |  | 1,042   |  |                                  |                               | 4  | 09/25/2051                       | 1.A   |     |
| ..74938W-AB-7        | RCKT 222 A2 - RMBS   |         | 03/01/2024    | Paydown                    |                           | 223           | 223       | 211         | 213                                     |  | 10                                      |   | 10  |  | 223   |  |                                  |                               | 1  | 03/25/2052                       | 1.A   |     |
| ..75409T-AG-0        | RATE 21J3 A7 - CMO/RMBS  |         | 03/01/2024    | Paydown                    |                           | 4,733         | 4,733     | 4,816       | 4,803                                   |  | (70)                                    |   | (70)  |  | 4,733   |  |                                  |                               | 10   | 09/25/2051                       | 1.A   |     |
| ..81745G-AA-2        | SEMT 2013-10 A1 - CMO/RMBS                                     |         | 03/01/2024    | Paydown                    |                           | 943           | 943       | 959         | 975                                     |  | (32)                                    |   | (32)  |  | 943   |  |                                  |                               | 4  | 08/25/2043                       | 1.A   |     |
| ..81745L-AD-5        | SEMT 2014-4 A4 - CMO/RMBS                                      |         | 03/01/2024    | Paydown                    |                           | 685           | 685       | 703         | 709                                     |  | (24)                                    |   | (24)  |  | 685   |  |                                  |                               | 4  | 11/25/2044                       | 1.A   |     |
| ..81745M-AA-9        | SEMT 2013-2 A - CMO/RMBS                                       |         | 03/01/2024    | Paydown                    |                           | 97            | 97        | 92          | 91                                      |  | 6                                       |   | 6   |  | 97  |  |                                  |                               |  | 02/25/2043                       | 1.A   |     |
| ..81746G-AA-1        | SEMT 2017-7 A1 - CMO/RMBS                                      |         | 03/01/2024    | Paydown                    |                           | 90            | 90        | 92          | 93                                      |  | (3)                                     |   | (3)   |  | 90  |  |                                  |                               | 1  | 10/25/2047                       | 1.A   |     |
| ..81746N-AU-2        | SEMT 163 A19 - CMO/RMBS  |         | 03/01/2024    | Paydown                    |                           | 4,600         | 4,600     | 4,255       | 4,256                                   |  | 344                                     |   | 344   |  | 4,600   |  |                                  |                               | 17   | 11/26/2046                       | 1.A   |     |
| ..81746R-AU-3        | SEMT 162 A19 - CMO/RMBS  |         | 03/01/2024    | Paydown                    |                           | 151           | 151       | 153         | 154                                     |  | (3)                                     |   | (3)   |  | 151   |  |                                  |                               | 1  | 08/25/2046                       | 1.A   |     |
| ..81746X-AA-4        | SEMT 2017-3 A1 - CMO/RMBS                                      |         | 03/01/2024    | Paydown                    |                           | 5,251         | 5,251     | 5,218       | 5,207                                   |  | 44                                      |   | 44  |  | 5,251   |  |                                  |                               | 25   | 04/25/2047                       | 1.A   |     |
| ..81747K-AA-1        | SEMT 2021-1 A1 - CMO/RMBS                                      |         | 03/01/2024    | Paydown                    |                           | 2,745         | 2,745     | 2,206       | 2,229                                   |  | 516                                     |   | 516   |  | 2,745   |  |                                  |                               | 10   | 03/27/2051                       | 1.A   |     |
| ..81748C-AA-8        | SEMT 2021-9 A1 - CMO/RMBS                                      |         | 03/01/2024    | Paydown                    |                           | 2,667         | 2,667     | 2,141       | 2,158                                   |  | 510                                     |   | 510   |  | 2,667   |  |                                  |                               | 10   | 01/25/2052                       | 1.A   |     |
| ..81748M-AA-6        | SEMT 2020-1 A1 - CMO/RMBS                                      |         | 03/01/2024    | Paydown                    |                           | 516           | 516       | 527         | 544                                     |  | (28)                                    |   | (28)  |  | 516   |  |                                  |                               | 4  | 02/25/2050                       | 1.A   |     |
| ..81748W-AA-4        | SEMT 2021-4 A1 - CMO/RMBS                                      |         | 03/01/2024    | Paydown                    |                           | 5,529         | 5,529     | 4,466       | 4,474                                   |  | 1,055                                   |   | 1,055   |  | 5,529   |  |                                  |                               | 24   | 06/26/2051                       | 1.A   |     |
| ..88315L-AE-8        | TMCL 2020-1 A - ABS  | C       | 03/20/2024    | Paydown                    |                           | 4,034         | 4,034     | 4,079       | 4,070                                   |  | (36)                                    |   | (36)  |  | 4,034   |  |                                  |                               | 18   | 08/21/2045                       | 1.F FE  |     |
| ..88315L-AG-3        | TMCL 2020-2 A - ABS  | C       | 03/20/2024    | Paydown                    |                           | 2,840         | 2,840     | 2,735       | 2,753                                   |  | 87                                      |   | 87  |  | 2,840   |  |                                  |                               | 10   | 09/20/2045                       | 1.F FE  |     |
| ..88315L-AL-2        | TMCL 211 A - ABS   | C       | 03/20/2024    | Paydown                    |                           | 3,140         | 3,140     | 3,116       | 3,162                                   |  | (22)                                    |   | (22)  |  | 3,140   |  |                                  |                               | 9  | 02/20/2046                       | 1.F FE  |     |
| ..88315L-AS-7        | TMCL 2021-3 A - ABS  | C       | 03/20/2024    | Paydown                    |                           | 6,000         | 6,000     | 5,682       | 5,728                                   |  | 272                                     |   | 272   |  | 6,000   |  |                                  |                               | 19   | 08/20/2046                       | 1.F FE  |     |
| ..88576X-AB-2        | HENDR 2010-1 B - RMBS  |         | 03/15/2024    | Paydown                    |                           | 5,074         | 5,074     | 5,437       | 5,353                                   |  | (279)                                   |   | (279)   |  | 5,074   |  |                                  |                               | 74   | 07/15/2061                       | 1.A FE  |     |
| ..89680H-AA-0        | TCF 2020-1 A - ABS   |         | 03/20/2024    | Paydown                    |                           | 8,394         | 8,394     | 8,046       | 8,093                                   |  | 300                                     |   | 300   |  | 8,394   |  |                                  |                               | 30   | 09/20/2045                       | 1.F FE  |     |
| ..95000U-2G-7        | WELLS FARGO & CO   |         | 01/17/2024    | Wells Fargo Securities LLC |                           | 263,391       | 300,000   | 307,590     | 304,773                                 |  | (37)                                    |   | (37)  |  | 304,735                                       |  | (41,344)                         | (41,344)                      | 1,895  | 10/30/2030                       | 2.A FE  |     |
| 1109999999           | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) |         |               |                            |                           | 1,249,086     | 1,292,576 | 1,318,973   | 1,296,277                               |  | 10,082                                  |   | 10,082  |  | 1,306,358                                     |  | (57,272)                         | (57,272)                      | 14,132   | XXX                              | XXX   |     |
| 2509999997           | Total - Bonds - Part 4   |         |               |                            |                           | 2,476,879     | 2,568,315 | 2,599,595   | 2,574,170                               |  | 8,518                                   |   | 8,518   |  | 2,582,688                                     |  | (105,809)                        | (105,809)                     | 24,183   | XXX                              | XXX   |     |
| 2509999998           | Total - Bonds - Part 5   |         |               |                            |                           | XXX           | XXX       | XXX         | XXX                                     | XXX                                      | XXX                                     | XXX   | XXX   | XXX  | XXX   | XXX                                      | XXX                              | XXX                           | XXX  | XXX                              | XXX   | XXX |
| 2509999999           | Total - Bonds  |         |               |                            |                           | 2,476,879     | 2,568,315 | 2,599,595   | 2,574,170                               |  | 8,518                                   |   | 8,518   |  | 2,582,688                                     |  | (105,809)                        | (105,809)                     | 24,183   | XXX                              | XXX   |     |
| 4509999997           | Total - Preferred Stocks - Part 4                              |         |               |                            |                           |               | XXX       |             |   |  |   |   |   |  |   |  |                                  |                               |  | XXX                              | XXX   |     |
| 4509999998           | Total - Preferred Stocks - Part 5                              |         |               |                            |                           | XXX           | XXX       | XXX         | XXX                                     | XXX                                      | XXX                                     | XXX   | XXX   | XXX  | XXX   | XXX                                      | XXX                              | XXX                           | XXX  | XXX                              | XXX   | XXX |
| 4509999999           | Total - Preferred Stocks                                       |         |               |                            |                           |               | XXX       |             |   |  |   |   |   |  |   |  |                                  |                               |  | XXX                              | XXX   |     |
| 5989999997           | Total - Common Stocks - Part 4                                 |         |               |                            |                           |               | XXX       |             |   |  |   |   |   |  |   |  |                                  |                               |  | XXX                              | XXX   |     |
| 5989999998           | Total - Common Stocks - Part 5                                 |         |               |                            |                           | XXX           | XXX       | XXX         | XXX                                     | XXX                                      | XXX                                     | XXX   | XXX   | XXX  | XXX   | XXX                                      | XXX                              | XXX                           | XXX  | XXX                              | XXX   | XXX |
| 5989999999           | Total - Common Stocks  |         |               |                            |                           |               | XXX       |             |   |  |   |   |   |  |   |  |                                  |                               |  | XXX                              | XXX   |     |
| 5999999999           | Total - Preferred and Common Stocks                            |         |               |                            |                           |               | XXX       |             |   |  |   |   |   |  |   |  |                                  |                               |  | XXX                              | XXX   |     |
| 6009999999           | Totals   |         |               |                            |                           | 2,476,879     | XXX       | 2,599,595   | 2,574,170                               |  | 8,518                                   |   | 8,518   |  | 2,582,688                                     |  | (105,809)                        | (105,809)                     | 24,183   | XXX                              | XXX   |     |

E05.3

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

**N O N E**

Schedule DB - Part B - Section 1 - Futures Contracts Open

**N O N E**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

**N O N E**

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

**N O N E**

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

## SCHEDULE E - PART 1 - CASH

### Month End Depository Balances

| 1<br>Depository  | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Current Quarter | 5<br>Amount of Interest Accrued at Current Statement Date | Book Balance at End of Each Month During Current Quarter |                   |                  | 9<br>* |
|--|-----------|-----------------------|---|---|--|-------------------|------------------|--------|
|  |           |                       |   |   | 6<br>First Month   | 7<br>Second Month | 8<br>Third Month |        |
| PNC Bank, N.A. .... Pittsburgh, PA .....   |           |                       |   |   | 394,088  | 590,937           | 355,793          | .XXX.  |
| State Street ..... New York, NY .....  |           |                       |   |   | 1,707  | 1,708             | 251,366          | .XXX.  |
| 0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories      | XXX       | XXX                   |   |   |  |                   |                  | XXX    |
| 0199999. Totals - Open Depositories  | XXX       | XXX                   |   |   | 395,795  | 592,645           | 607,159          | XXX    |
| 0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories | XXX       | XXX                   |   |   |  |                   |                  | XXX    |
| 0299999. Totals - Suspended Depositories   | XXX       | XXX                   |   |   |  |                   |                  | XXX    |
| 0399999. Total Cash on Deposit   | XXX       | XXX                   |   |   | 395,795  | 592,645           | 607,159          | XXX    |
| 0499999. Cash in Company's Office  | XXX       | XXX                   | XXX   | XXX   |  |                   |                  | XXX    |
|  |           |                       |   |   |  |                   |                  |        |
|  |           |                       |   |   |  |                   |                  |        |
|  |           |                       |   |   |  |                   |                  |        |
|  |           |                       |   |   |  |                   |                  |        |
|  |           |                       |   |   |  |                   |                  |        |
|  |           |                       |   |   |  |                   |                  |        |
|  |           |                       |   |   |  |                   |                  |        |
|  |           |                       |   |   |  |                   |                  |        |
|  |           |                       |   |   |  |                   |                  |        |
|  |           |                       |   |   |  |                   |                  |        |
| 0599999. Total - Cash  | XXX       | XXX                   |   |   | 395,795  | 592,645           | 607,159          | XXX    |

