



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2017

OF THE CONDITION AND AFFAIRS OF THE

AMICA MUTUAL INSURANCE COMPANY

NAIC Group Code 0028 (Current) 0028 (Prior) NAIC Company Code 19976 Employer's ID Number 05-0348344

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

Country of Domicile United States of America

Incorporated/Organized 03/01/1907 Commenced Business 04/01/1907

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 David Joseph Macedo (Name) 800-652-6422-24014 (Area Code) (Telephone Number) dmacedo@amica.com (E-mail Address) 401-334-2270 (FAX Number)

OFFICERS

Chairman, President and Chief Executive Officer Robert Anthony DiMuccio Senior Vice President, Chief Financial Officer and Treasurer James Parker Loring Senior Assistant Vice President and Secretary Suzanne Ellen Casey

OTHER

Robert Karl Benson, Senior Vice President & Chief Investment Officer; James Arthur Bussiere, Senior Vice President; Peter Francis Drogan, Vice President & Chief Actuary; Roberta Eideen Gosselin #, Vice President; James Edward McDermott Jr., Senior Vice President & Chief Marketing Officer; Anthony Noviello III, Vice President; Sean Francis Welch, Senior Vice President; David Joseph Macedo, Vice President & Controller; Peter Ernest Moreau, Senior Vice President & Chief Information Officer; Theodore Charles Murphy, Chief Operations Officer; Robert Paul Suglia, Senior Vice President & General Counsel; Jill Holton Andy, Senior Vice President; Alicia Excil Charles, Vice President; William Henry Fitzgerald, Vice President; Lisa Maria DeCubellis, Senior Vice President; Michael George Gillerlanc, Vice President; Darlene Ann Major, Vice President

DIRECTORS OR TRUSTEES

Jeffrey Paul Aiken; Patricia Walsh Chadwick; Barry George Hittner; Richard Alan Plotkin; Jill Janice Avery; Edward Francis DeGraan; Michael David Jeans; Donald Julian Reaves; Debra Ann Canales; Robert Anthony DiMuccio; Ronald Keith Machtley; Cheryl Watkins Snead

State of Rhode Island County of Providence SS:

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

Robert Anthony DiMuccio Chairman, President and Chief Executive Officer; Suzanne Ellen Casey Senior Assistant Vice President and Secretary; James Parker Loring Senior Vice President, Chief Financial Officer and Treasurer

Subscribed and sworn to before me this 14th day of November, 2017. 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 Oceau Notary Public June 8, 2018

## STATEMENT AS OF SEPTEMBER 30, 2017 OF THE AMICA MUTUAL INSURANCE COMPANY

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	2,135,454,111		2,135,454,111	2,152,647,871
2. Stocks:				
2.1 Preferred stocks .....				
2.2 Common stocks .....	1,943,034,411		1,943,034,411	1,846,046,441
3. Mortgage loans on real estate:				
3.1 First liens .....	61,005,052		61,005,052	28,424,207
3.2 Other than first liens .....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....	45,055,848		45,055,848	44,562,357
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....				
4.3 Properties held for sale (less \$ encumbrances) .....				
5. Cash (\$ .....(75,726,369) ), cash equivalents (\$ .....168,426,502 ) and short-term investments (\$ .....72,660,203 ) .....	165,360,336		165,360,336	119,361,699
6. Contract loans (including \$ ..... premium notes) .....				
7. Derivatives .....				
8. Other invested assets .....	142,658,425		142,658,425	124,645,617
9. Receivables for securities .....	258,653		258,653	39,402,108
10. Securities lending reinvested collateral assets .....				
11. Aggregate write-ins for invested assets .....				
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	4,492,826,836		4,492,826,836	4,355,090,300
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	17,192,581		17,192,581	20,507,757
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	89,638,392	1,654,585	87,983,807	85,412,520
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	548,490,063	332,740	548,157,323	477,234,788
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	2,050,672		2,050,672	1,789,715
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 .....	41,626,085		41,626,085	51,600,186
18.2 Net deferred tax asset .....	41,970,438		41,970,438	34,349,356
19. Guaranty funds receivable or on deposit .....				
20. Electronic data processing equipment and software .....	102,022,116	102,022,116		
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....	2,360,896	2,360,896		
22. Net adjustment in assets and liabilities due to foreign exchange rates .....				
23. Receivables from parent, subsidiaries and affiliates .....	730,433		730,433	1,101,024
24. Health care (\$ ..... ) and other amounts receivable .....				
25. Aggregate write-ins for other than invested assets .....	543,395,268	446,637,735	96,757,533	93,557,902
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	5,882,303,780	553,008,072	5,329,295,708	5,120,643,548
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....				
28. Total (Lines 26 and 27)	5,882,303,780	553,008,072	5,329,295,708	5,120,643,548
<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. Amica Companies Supplemental Retirement Trust .....	73,651,603	29,580,140	44,071,463	42,061,775
2502. Amica Companies Supplemental Retirement Trust II .....	22,145,013		22,145,013	17,599,369
2503. Equities and deposits in pools and associations .....	28,533,026		28,533,026	27,896,960
2598. Summary of remaining write-ins for Line 25 from overflow page .....	419,065,626	417,057,595	2,008,031	5,999,798
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	543,395,268	446,637,735	96,757,533	93,557,902

## STATEMENT AS OF SEPTEMBER 30, 2017 OF THE AMICA MUTUAL INSURANCE COMPANY

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ ..... 501,159,099 ) .....	1,083,672,848	1,010,742,181
2. Reinsurance payable on paid losses and loss adjustment expenses .....	12,458,863	12,337,255
3. Loss adjustment expenses .....	169,834,335	168,244,188
4. Commissions payable, contingent commissions and other similar charges .....	158,053	283,448
5. Other expenses (excluding taxes, licenses and fees) .....	64,950,012	59,854,394
6. Taxes, licenses and fees (excluding federal and foreign income taxes) .....	10,542,472	8,442,983
7.1 Current federal and foreign income taxes (including \$ ..... on realized capital gains (losses)) .....		
7.2 Net deferred tax liability .....		
8. Borrowed money \$ ..... and interest thereon \$ .....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ ..... 1,876,093 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) .....	1,217,145,605	1,089,034,507
10. Advance premium .....	17,659,492	8,663,013
11. Dividends declared and unpaid:		
11.1 Stockholders .....		
11.2 Policyholders .....	12,557,435	10,601,336
12. Ceded reinsurance premiums payable (net of ceding commissions) .....		139,615
13. Funds held by company under reinsurance treaties .....		
14. Amounts withheld or retained by company for account of others .....	3,383,309	2,414,549
15. Remittances and items not allocated .....	1,329,302	1,497,922
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 .....		
20. Derivatives .....		
21. Payable for securities .....	1,134,469	40,343,903
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 .....	146,485,595	124,370,073
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) .....	2,741,311,790	2,536,969,367
27. Protected cell liabilities .....		
28. Total liabilities (Lines 26 and 27) .....	2,741,311,790	2,536,969,367
29. Aggregate write-ins for special surplus funds .....	6,000,000	6,000,000
30. Common capital stock .....		
31. Preferred capital stock .....		
32. Aggregate write-ins for other than special surplus funds .....		
33. Surplus notes .....		
34. Gross paid in and contributed surplus .....		
35. Unassigned funds (surplus) .....	2,581,983,918	2,577,674,181
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) .....	2,587,983,918	2,583,674,181
38. Totals (Page 2, Line 28, Col. 3)	5,329,295,708	5,120,643,548
<b>DETAILS OF WRITE-INS</b>		
2501. Reserve for non-qualified pensions and deferrals .....	66,216,477	59,661,144
2502. Reserve for unassessed insolvencies .....	1,894,400	1,894,400
2503. Post retirement medical transition liability (SSAP 92) .....	78,374,718	62,814,529
2598. Summary of remaining write-ins for Line 25 from overflow page .....		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	146,485,595	124,370,073
2901. Guaranty fund .....	3,000,000	3,000,000
2902. Voluntary reserve .....	3,000,000	3,000,000
2903. ....		
2998. Summary of remaining write-ins for Line 29 from overflow page .....		
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	6,000,000	6,000,000
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 AS OF SEPTEMBER 30, 2017 OF THE AMICA MUTUAL INSURANCE COMPANY

**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct (written \$ .....1,745,471,376 )	1,621,129,424	1,495,628,480	2,023,242,520
1.2 Assumed (written \$ .....25,169,986 )	20,886,271	19,277,262	22,234,557
1.3 Ceded (written \$ .....30,951,491 )	30,436,922	27,790,916	34,607,570
1.4 Net (written \$ .....1,739,689,871 )	1,611,578,773	1,487,114,826	2,010,869,507
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$ .....1,230,303,833 ):			
2.1 Direct .....	1,136,968,918	1,020,696,323	1,340,369,598
2.2 Assumed .....	14,567,704	14,545,931	15,294,173
2.3 Ceded .....	716,581	688,778	2,835,734
2.4 Net .....	1,150,820,041	1,034,553,476	1,352,828,037
3. Loss adjustment expenses incurred .....	170,261,155	158,705,308	212,940,303
4. Other underwriting expenses incurred .....	404,478,475	371,877,587	498,937,098
5. Aggregate write-ins for underwriting deductions .....			
6. Total underwriting deductions (Lines 2 through 5) .....	1,725,559,671	1,565,136,371	2,064,705,438
7. Net income of protected cells .....			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7) .....	(113,980,898)	(78,021,545)	(53,835,931)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned .....	71,962,047	77,317,972	107,006,585
10. Net realized capital gains (losses) less capital gains tax of \$ .....36,594,875	81,748,704	112,262,733	141,363,359
11. Net investment gain (loss) (Lines 9 + 10) .....	153,710,751	189,580,705	248,369,944
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ .....898,477 amount charged off \$ .....5,476,883 ) .....	(4,578,406)	(3,416,523)	(5,049,832)
13. Finance and service charges not included in premiums .....	4,295,065	4,401,072	5,678,668
14. Aggregate write-ins for miscellaneous income .....	16,002	42,291	52,630
15. Total other income (Lines 12 through 14) .....	(267,339)	1,026,840	681,466
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15) .....	39,462,514	112,586,000	195,215,479
17. Dividends to policyholders .....	114,601,153	114,719,249	147,212,373
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) .....	(75,138,639)	(2,133,249)	48,003,106
19. Federal and foreign income taxes incurred .....	(40,654,697)	(40,574,654)	(98,155,726)
20. Net income (Line 18 minus Line 19)(to Line 22) .....	(34,483,942)	38,441,405	146,158,832
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year .....	2,583,674,181	2,611,264,172	2,611,264,172
22. Net income (from Line 20) .....	(34,483,942)	38,441,405	146,158,832
23. Net transfers (to) from Protected Cell accounts .....			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....28,041,045	53,852,882	(37,535,071)	(47,082,741)
25. Change in net unrealized foreign exchange capital gain (loss) .....			
26. Change in net deferred income tax .....	35,662,127	6,925,894	(36,848,541)
27. Change in nonadmitted assets .....	(43,549,264)	(28,501,088)	(87,421,699)
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 .....	(15,560,189)	(15,560,189)	(15,560,189)
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 .....	8,388,123	8,701,219	13,164,347
38. Change in surplus as regards policyholders (Lines 22 through 37) .....	4,309,737	(27,527,830)	(27,589,991)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38) .....	2,587,983,918	2,583,736,342	2,583,674,181
<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. Discount earned on accounts payable .....	24,073	44,113	54,797
1402. Penalties of regulatory authorities .....	(8,071)	(1,822)	(2,167)
1403. ....			
1498. Summary of remaining write-ins for Line 14 from overflow page .....			
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above) .....	16,002	42,291	52,630
3701. Change in Amica Companies Supplemental Retirement Trust .....	2,319,458	1,768,438	1,698,277
3702. Change in retiree medical overfunded asset .....	6,068,665	6,932,781	7,290,658
3703. Unrecognized gain/(loss) on non-qualified pensions .....			(1,511,714)
3798. Summary of remaining write-ins for Line 37 from overflow page .....			5,687,126
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above) .....	8,388,123	8,701,219	13,164,347

## STATEMENT AS OF SEPTEMBER 30, 2017 OF THE AMICA MUTUAL INSURANCE COMPANY

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	1,673,506,396	1,534,139,851	2,045,539,368
2. Net investment income .....	82,876,399	89,287,473	121,433,830
3. Miscellaneous income .....	2,338,769	2,639,274	(1,419,793)
4. Total (Lines 1 to 3) .....	1,758,721,564	1,626,066,598	2,165,553,405
5. Benefit and loss related payments .....	1,078,028,723	993,501,977	1,305,667,709
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			
7. Commissions, expenses paid and aggregate write-ins for deductions .....	545,912,093	524,989,523	686,814,788
8. Dividends paid to policyholders .....	112,645,054	112,271,458	146,447,442
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses) .....	(14,033,923)	(746,956)	(1,072,522)
10. Total (Lines 5 through 9) .....	1,722,551,947	1,630,016,002	2,137,857,417
11. Net cash from operations (Line 4 minus Line 10) .....	36,169,617	(3,949,404)	27,695,988
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	321,573,589	254,274,600	375,985,228
12.2 Stocks .....	612,809,337	440,070,104	783,927,119
12.3 Mortgage loans .....	120,841	55,610	74,529
12.4 Real estate .....			
12.5 Other invested assets .....	8,735,925	6,050,954	7,501,356
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....			
12.7 Miscellaneous proceeds .....	39,143,455	20,400,734	33,841,434
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	982,383,147	720,852,002	1,201,329,666
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	305,586,078	254,772,870	397,237,407
13.2 Stocks .....	522,489,331	304,441,893	651,287,333
13.3 Mortgage loans .....	32,701,686	18,325,210	20,878,451
13.4 Real estate .....	2,390,691	1,407,208	1,905,077
13.5 Other invested assets .....	19,770,289	26,028,563	36,529,103
13.6 Miscellaneous applications .....	39,219,393	3,367,630	39,401,960
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	922,157,468	608,343,374	1,147,239,331
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) .....	60,225,679	112,508,628	54,090,335
<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) .....	(50,396,659)	(36,244,205)	(97,633,869)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(50,396,659)	(36,244,205)	(97,633,869)
<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) .....	45,998,637	72,315,019	(15,847,546)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	119,361,699	135,209,245	135,209,245
19.2 End of period (Line 18 plus Line 19.1) .....	165,360,336	207,524,264	119,361,699

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 Mutual 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 September 30, 2017 and December 31, 2016 is shown below:

	SSAP #	F/S Page	F/S Line #	09/30/17	12/31/16
<b>Net Income</b>					
(1) Company state basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	(\$34,483,942)	\$146,158,832
(2) State Prescribed Practices that (increase)/decrease NAIC SAP				0	0
(3) State Permitted Practices that (increase)/decrease NAIC SAP				0	0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	(\$34,483,942)	\$146,158,832
<b>Surplus</b>					
(5) Company state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$2,587,983,918	\$2,583,674,181
(6) State Prescribed Practices that (increase)/decrease NAIC SAP				0	0
(7) State Permitted Practices that (increase)/decrease NAIC SAP				0	0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$2,587,983,918	\$2,583,674,181

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

No change.

#### C. Accounting Policies

1-5. 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).

7-11. No change.

12. Effective January 1, 2017, the Company amended its capitalization policy. Changes include an increase in the prepaid expense threshold from \$300,000 to \$500,000, capitalization of qualifying expenses associated with projects in excess of \$500,000, and capitalization of internal labor costs on strategic projects to the extent they qualify. The policy maintains the \$5,000 de minimis limitation on capitalizing individual items for projects under \$500,000.

13.-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

Effective January 1, 2013 the Company adopted SSAP No. 92, "Accounting for Postretirement Benefits Other Than Pensions, A Replacement of SSAP No. 14" to account for retiree medical benefits. This statement requires participants not yet eligible to retire to be included in the accumulated postretirement benefit obligation. In accordance with this statement, the Company has elected to phase in the corresponding transition liability over a period not to exceed ten years and recorded the current year transition liability of \$15,560,189 on January 1, 2017. See Note 12 for additional information.

### Note 3 – Business Combinations and Goodwill

No change.

### Note 4 – Discontinued Operations

No change.

### Note 5 – Investments

#### A. Mortgage Loans, including Mezzanine Real Estate Loans

- The Company has invested in thirteen commercial mortgage loans at September 30, 2017. The maximum and minimum lending rates were 4.7% and 3.8%.
- The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages, was 64.9%.
- There were no taxes, assessments or any amounts advanced and not included in the mortgage loan total.

## NOTES TO FINANCIAL STATEMENTS

### 4. Age Analysis of Mortgage Loans

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
A. Current Year							
1. Recorded Investment (All)							
(a) Current	\$0	\$0	\$0	\$0	\$61,005,052	\$0	\$61,005,052
(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
B. Prior Year							
1. Recorded Investment (All)							
(a) Current	0	0	0	0	28,424,207	0	28,424,207
(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

5-9. 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.

#### D. Loan-Backed Securities

1. Prepayment assumptions for single-class and multi-class mortgage-backed and asset-backed securities were obtained from broker dealer survey values, nationally recognized data services or internal estimates. The Company used Hub Data, Inc. to determine the market value of its loan-backed securities. In 2017, there were no changes from retrospective to prospective methodologies.

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

## NOTES TO FINANCIAL STATEMENTS

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	\$ 2,178,447
2. 12 Months or Longer	\$ 5,220,640

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

1. Less than 12 Months	\$ 278,201,810
2. 12 Months or Longer	\$ 183,153,741

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 passage of time cause it to conclude that declines in fair value are other-than-temporary.

**E. Repurchase Agreements and/or Securities Lending Transactions**

The Company has no open repurchase agreements or securities lending transactions.

**F. Real Estate**

No change.

**G. Investments in Low-Income Housing Tax Credits (LIHTC)**

No change.

**H. Restricted Assets**

No change.

**I. Working Capital Finance Investments**

The Company has no working capital finance investments.

**J. Offsetting and Netting of Assets and Liabilities**

The Company does not offset or net assets and liabilities.

**K. Structured Notes**

No change.

**L. 5\* Securities**

No change.

**M. Short Sales**

The company does not engage in short sale transactions.

**N. Prepayment Penalty and Acceleration Fees**

General Account	
1. Number of CUSIPs	31
2. Aggregate Amount of Investment Income	\$247,879

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

A. No change.

B. There were no other-than-temporary impairments (OTTI) recognized on these securities in 2017.

**Note 7 – Investment Income**

No change.

**Note 8 – Derivative Instruments**

No change.

## NOTES TO FINANCIAL STATEMENTS

### Note 9 – Income Taxes

#### A. Deferred Tax Asset/(Liability)

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

	(1)	(2)	(3)
	Ordinary	Capital	(Col 1+2) Total
<b>09/30/17</b>			
(a) Gross deferred tax assets	\$505,587,177	\$20,155,732	\$525,742,909
(b) Statutory valuation allowance adjustment	0	0	0
(c) Adjusted gross deferred tax assets (1a-1b)	505,587,177	20,155,732	525,742,909
(d) Deferred tax assets nonadmitted	0	0	0
(e) Subtotal net admitted deferred tax asset (1c-1d)	505,587,177	20,155,732	525,742,909
(f) Deferred tax liabilities	270,587,334	213,185,137	483,772,471
(g) Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f)	\$234,999,843	(\$193,029,405)	\$41,970,438
	(4)	(5)	(6)
	Ordinary	Capital	(Col 4+5) Total
<b>12/31/16</b>			
(a) Gross deferred tax assets	\$454,118,357	\$26,000,304	\$480,118,661
(b) Statutory valuation allowance adjustment	0	0	0
(c) Adjusted gross deferred tax assets (1a-1b)	454,118,357	26,000,304	480,118,661
(d) Deferred tax assets nonadmitted	0	0	0
(e) Subtotal net admitted deferred tax asset (1c-1d)	454,118,357	26,000,304	480,118,661
(f) Deferred tax liabilities	260,625,213	185,144,092	445,769,305
(g) Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f)	\$193,493,144	(\$159,143,788)	\$34,349,356
	(7)	(8)	(9)
	(Col 1-4) Ordinary	(Col 2-5) Capital	(Col 7+8) Total
<b>Change</b>			
(a) Gross deferred tax assets	\$51,468,820	(\$5,844,572)	\$45,624,248
(b) Statutory valuation allowance adjustment	0	0	0
(c) Adjusted gross deferred tax assets (1a-1b)	51,468,820	(5,844,572)	45,624,248
(d) Deferred tax assets nonadmitted	0	0	0
(e) Subtotal net admitted deferred tax asset (1c-1d)	51,468,820	(5,844,572)	45,624,248
(f) Deferred tax liabilities	9,962,121	28,041,045	38,003,166
(g) Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f)	\$41,506,699	(\$33,885,617)	\$7,621,082

## NOTES TO FINANCIAL STATEMENTS

### 2. Admission Calculation Components

	(1)	(2)	(3)
	Ordinary	Capital	(Col 1+2) Total
<b>09/30/17</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)	171,393,643	0	171,393,643
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	171,393,643	0	171,393,643
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	384,013,060
(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	334,193,534	20,155,732	354,349,266
(d) Deferred tax assets admitted as the result of application of SSAP No. 101	<u>\$505,587,177</u>	<u>\$20,155,732</u>	<u>\$525,742,909</u>
	(4)	(5)	(6)
	Ordinary	Capital	(Col 4+5) Total
<b>12/31/16</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)	138,789,072	0	138,789,072
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	138,789,072	0	138,789,072
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	382,398,724
(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	315,329,285	26,000,304	341,329,589
(d) Deferred tax assets admitted as the result of application of SSAP No. 101	<u>\$454,118,357</u>	<u>\$26,000,304</u>	<u>\$480,118,661</u>
	(7)	(8)	(9)
	(Col 1-4) Ordinary	(Col 2-5) Capital	(Col 7+8) 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)	32,604,571	0	32,604,571
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	32,604,571	0	32,604,571
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	1,614,336
(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	18,864,249	(5,844,572)	13,019,677
(d) Deferred tax assets admitted as the result of application of SSAP No. 101	<u>\$51,468,820</u>	<u>(\$5,844,572)</u>	<u>\$45,624,248</u>

### 3. Other Admissibility Criteria

	2017	2016
(a) Ratio used to determine recovery period and threshold limitations amount	1237%	1238%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	<u>\$2,560,087,066</u>	<u>\$2,563,398,411</u>

## NOTES TO FINANCIAL STATEMENTS

### 4. Impact of Tax Planning Strategies

	09/30/17		12/31/16		Change	
	(1)	(2)	(3)	(4)	(5)	(6)
	Ordinary	Capital	Ordinary	Capital	(Col 1-3) Ordinary	(Col 2-4) 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).	\$505,587,177	\$20,155,732	\$454,118,357	\$26,000,304	\$51,468,820	(\$5,844,572)
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).	\$505,587,177	\$20,155,732	\$454,118,357	\$26,000,304	\$51,468,820	(\$5,844,572)
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]	

### B. Deferred Tax Liabilities Not Recognized

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

### C. Current and Deferred Income Taxes

#### 1. Current Income Tax

	(1)	(2)	(3)
	09/30/17	12/31/16	Change (Col 1-2)
(a) Federal	(\$40,654,697)	(\$98,155,726)	\$57,501,029
(b) Foreign	0	0	0
(c) Subtotal	(40,654,697)	(98,155,726)	57,501,029
(d) Federal income tax on net capital gains	36,594,875	61,128,528	(24,533,653)
(e) Utilization of capital loss carry-forwards	0	0	0
(f) Other	0	0	0
(g) Federal and foreign income taxes incurred	(\$4,059,822)	(\$37,027,198)	\$32,967,376

## NOTES TO FINANCIAL STATEMENTS

### 2. Deferred Tax Assets

	(1)	(2)	(3)
	09/30/17	12/31/16	(Col 1-2) Change
(a) Ordinary:			
1. Discounting of unpaid losses	\$13,221,104	\$15,508,134	(\$2,287,030)
2. Unearned premium reserve	86,436,357	76,838,826	9,597,531
3. Policyholder reserves	0	0	0
4. Investments	0	0	0
5. Deferred acquisition costs	0	0	0
6. Policyholder dividends accrual	0	0	0
7. Fixed assets	36,534,054	31,118,577	5,415,477
8. Compensation and benefits accrual	75,771,097	67,391,421	8,379,676
9. Pension accrual	233,212,073	226,197,484	7,014,589
10. Receivables - nonadmitted	717,695	222,803	494,892
11. Net operating loss carry-forward	19,378,187	0	19,378,187
12. Tax credit carry-forward	711,703	0	711,703
13. Other (including items <5% of total ordinary tax assets)	39,604,907	36,841,112	2,763,795
99. Subtotal	505,587,177	454,118,357	51,468,820
(b) Statutory valuation allowance adjustment	0	0	0
(c) Nonadmitted	0	0	0
(d) Admitted ordinary deferred tax assets (2a99-2b-2c)	505,587,177	454,118,357	51,468,820
(e) Capital:			
1. Investments	\$20,155,732	\$26,000,304	(\$5,844,572)
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	20,155,732	26,000,304	(5,844,572)
(f) Statutory valuation allowance adjustment	0	0	0
(g) Nonadmitted	0	0	0
(h) Admitted capital deferred tax assets (2e99-2f-2g)	20,155,732	26,000,304	(5,844,572)
(i) Admitted deferred tax assets (2d + 2h)	\$525,742,909	\$480,118,661	\$45,624,248

### 3. Deferred Tax Liabilities

	(1)	(2)	(3)
	09/30/17	12/31/16	(Col 1-2) Change
(a) Ordinary:			
1. Investments	\$895,529	\$770,602	\$124,927
2. Fixed assets	34,211,604	29,184,263	5,027,341
3. Deferred and uncollected premium	0	0	0
4. Policyholder reserves	0	0	0
5. Other (including items <5% of total ordinary tax liabilities)	235,480,201	230,670,348	4,809,853
99. Subtotal	270,587,334	260,625,213	9,962,121
(b) Capital:			
1. Investments	\$213,185,137	\$185,144,092	\$28,041,045
2. Real estate	0	0	0
3. Other (including items <5% of total ordinary tax liabilities)	0	0	0
99. Subtotal	213,185,137	185,144,092	28,041,045
(c) Deferred tax liabilities (3a99 + 3b99)	\$483,772,471	\$445,769,305	\$38,003,166

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

	(1)	(2)	(3)
	09/30/17	12/31/16	(Col 1-2) Change
Net deferred tax assets (liabilities) (2i - 3c)	\$41,970,438	\$34,349,356	\$7,621,082

## 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):

	09/30/17	12/31/16	Change
Total deferred tax assets	\$525,742,909	\$480,118,661	\$45,624,248
Total deferred tax liabilities	483,772,471	445,769,305	38,003,166
Net deferred tax assets/(liabilities)	41,970,438	34,349,356	7,621,082
Statutory valuation allowance adjustment	0	0	0
Net deferred tax assets/(liabilities) after SVA	41,970,438	34,349,356	7,621,082
Tax effect of unrealized gains (losses)	213,185,137	185,144,092	28,041,045
Statutory valuation allowance adjustment allocation to unrealized	0	0	0
Change in net deferred tax	\$255,155,575	\$219,493,448	\$35,662,127

#### 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:

	09/30/17		12/31/16	
	Amount	Effective Tax Rate	Amount	Effective Tax Rate
Income before taxes	(\$13,490,317)	35.0%	\$38,196,072	35.0%
Tax exempt interest, net of pro-ration	(4,206,099)	10.9%	(4,825,646)	-4.4%
Dividends received deduction, net of pro-ration	(3,148,385)	8.2%	(4,222,453)	-3.9%
Change in nonadmitted assets	(15,242,242)	39.6%	(30,597,595)	-28.0%
Change in pension overfunded asset	0	0.0%	2,070,218	1.9%
Change in retiree medical liability	(3,322,033)	8.6%	(2,894,336)	-2.7%
Other	(312,873)	0.7%	2,095,083	1.9%
Total	(\$39,721,949)	103.1%	(\$178,657)	-0.2%
Federal income taxes incurred	(\$40,654,697)	105.5%	(\$98,155,726)	-90.0%
Tax on capital gains (losses)	36,594,875	-94.9%	61,128,528	56.0%
Change in net deferred taxes	(35,662,127)	92.5%	36,848,541	33.8%
Total statutory income taxes	(\$39,721,949)	103.1%	(\$178,657)	-0.2%

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

- At September 30, 2017, the Company had the following unused operating loss and tax credit carryforwards available:

Type	Amount	Origination	Expiration
		Date	Date
Net Operating Loss Carry forward	\$19,378,187	2017	2037
Tax Credit Carry forward	\$711,703	2016	2026

- The Company has no 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

- For 2017, the Company's Federal income tax return is consolidated with the following subsidiaries:
  - Amica General Agency, LLC
  - Amica Property and Casualty Insurance Company
  - 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

No change.

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

#### A. Nature of Relationships

No change.

## NOTES TO FINANCIAL STATEMENTS

**B. Detail of Transactions Greater than ½% of Admitted Assets**

Although there were no transactions greater than ½% of admitted assets, the Company made a \$25,000,000 capital contribution on January 3, 2017 to its wholly-owned insurance subsidiary, Amica Life Insurance Company (Amica Life). This contribution is intended to provide additional support with regard to Amica Life's growth initiatives.

**C. Changes in Terms of Intercompany Arrangements**

The Consolidated Federal Income Tax Agreement between Amica Mutual Insurance Company (the Parent) and affiliates was amended in 2017 to include Amica Life Insurance Company. See Note 9F for further information.

**D. Amounts Due (to) or from Related Parties**

No change.

**E. Guarantees or Undertakings for Related Parties**

No change.

**F. Management, Service Contracts, Cost Sharing Arrangements**

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**

- The Company owns two insurance SCA entities that are carried at audited statutory equity value. Amica Property and Casualty Insurance Company follows no state prescribed or permitted practices that depart from NAIC statutory accounting practices and procedures (NAIC SAP). The statutory financial statements of Amica Life Insurance Company (Amica Life) reflect a Rhode Island Division of Insurance approved permitted practice, which deviates from required NAIC SAP. This permitted practice allows Amica Life to record directly to surplus the change in XXX reserves that is above the change in the reserves calculated on a discounted cash flow basis, instead of recording the change in XXX reserves directly to net income as required by NAIC SAP.
- The monetary effect on net income and surplus as a result of using an accounting practice that differed from NAIC SAP, the amount of the investment in the insurance SCA per audited statutory equity and amount of the investment if the insurance SCA had completed statutory financial statements in accordance with the AP&P Manual is as follows:

SCA Entity (Investment in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements*
Amica Life Insurance Company	\$8,111,006	\$0	\$302,253,885	\$302,253,885

\* Per AP&P Manual (without permitted or prescribed practices)

- This permitted practice has no effect on the surplus of Amica Life nor its reserve position, as Amica Life continues to establish reserves in accordance with Rhode Island Regulation 93. Therefore, no regulatory action or risk-based capital event would have been triggered had the practice not been followed.

## NOTES TO FINANCIAL STATEMENTS

### Note 11 – Debt

A. Debt Outstanding

Not applicable.

B. Funding Agreements with the Federal Home Loan Bank (FHLB)

The Company has no funding agreements with the Federal Home Loan Bank.

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

A. Defined Benefit Plans

The Company sponsors a defined benefit pension plan and a postretirement health care benefit plan covering substantially all employees of the Company. The Company has a noncontributory defined benefit pension plan whereby the benefits are based upon years of service and the employee's career average compensation. The plan is funded through a pension trust (Amica Pension Fund). The adoption of SSAP No. 102 did not have a surplus impact on the Company as the pension plan was overfunded by more than the transition liabilities.

In addition to pension benefits, the Company provides certain health care and life insurance benefits ("post retirement") for retired employees. Substantially all employees may become eligible for these benefits if they reach retirement age while working for the Company and satisfy certain service requirements. In 2005, the Company implemented an employee health care cost sharing arrangement with its employees. No employee contribution is required for employees retiring prior to January 1, 2005. Employees who retired after 2004 will contribute approximately 20% to their health care coverage for 2005 and going forward. In October 2013, the Company amended the postretirement health care benefits for current retirees and active employees. The amendment changes the future benefits provided to retirees to defined subsidy payments to facilitate purchasing coverage from an independent health exchange, effective January 1, 2015. In addition, employees hired on or after January 1, 2014 will not be eligible for postretirement health care benefits.

Life insurance benefits are based upon a multiple of salary and years of service at the date of retirement and are subject to a maximum benefit of \$1,000,000 for active employees and \$250,000 for retirees. The plan was amended in 2016 to increase the maximum active benefit from \$500,000 to \$1,000,000 and change the benefit for employees who retire after March 1, 2016 to \$25,000.

1-3. No change.

4. Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	9/30/2017	12/31/2016	9/30/2017	12/31/2016
a. Service cost	\$26,478,598	\$37,772,252	\$5,030,057	\$6,560,918
b. Interest cost	44,121,874	58,741,296	12,591,314	17,311,229
c. Expected return on plan assets	(89,836,554)	(109,879,345)	(10,886,849)	(13,403,274)
d. Transition asset or obligation	354,865	473,153	8,238,198	10,984,264
e. (Gains) and losses	9,387,918	14,582,485	8,687	463,926
f. Prior service cost or (credit)	(5,590,806)	(7,782,750)	(32,669)	(43,559)
g. (Gain) or loss recognized due to a settlement or curtailment	0	0	0	0
h. Total net periodic benefit cost (income)	(\$15,084,105)	(\$6,092,909)	\$14,948,738	\$21,873,504

The Company has no obligations to current or former employees for benefits after their employment but before their retirement.

5-20. No change.

21. The Company elected to phase in the transition liability relating to postretirement health care benefits under the transition guidance set forth in SSAP No. 92, "Accounting for Postretirement Benefits Other Than Pensions, A Replacement of SSAP No. 14". The total transition liability for the postretirement health care benefits was \$169,973,289 resulting in a minimum transition liability of \$16,997,329 after applying the guidance in paragraphs 103bi and 103bii. Through September 30, 2017, \$161,356,620 of this transition liability has been recognized. The current year transition liability of \$16,997,329 was recorded on January 1, 2017, with Amica Mutual recording \$15,560,189 and the remaining \$1,437,140 recorded on the statements of Amica Life Insurance Company.

The following table includes the 2017 transition surplus activity:

Transition liability	
Beginning of year	(\$25,613,998)
Recognized during year	16,997,329
End of year funded status	(\$8,616,669)

## NOTES TO FINANCIAL STATEMENTS

The anticipated amortization of the remaining transition liability is:

Years	Anticipated Amortization
2018	8,616,669

The Company's share of anticipated amortization is \$7,888,123 for 2018.

- B. Description of Investment Policies  
No change.
- C. Fair Value of Plan Assets  
No change.
- D. Rate of Return Assumptions  
No change.
- E. Defined Contribution Plans  
No change.
- F. Multiemployer Plans  
No change.
- G. Consolidated/Holding Company Plans  
No change.
- H. Postemployment Benefits and Compensated Absences  
No change.
- I. Impact of Medicare Modernization Act on Postretirement Benefits  
No change.

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

- 1. Outstanding Shares  
No change.
- 2. Dividend Rate of Preferred Stock  
No change.
- 3. Dividend Restrictions  
No change.
- 4. Dates and Amounts of Dividends Paid  
No change.
- 5. Amount of Ordinary Dividends That May Be Paid  
No change.
- 6. Restrictions on Unassigned Funds  
No change.
- 7. Mutual Surplus Advances  
No change.
- 8. Company Stock Held for Special Purposes  
No change.
- 9. Changes in Special Surplus Funds  
No change.
- 10. Changes in Unassigned Funds  
The portion of unassigned funds (surplus) represented by cumulative unrealized capital gains is \$605,465,482, net of deferred taxes.
- 11. Surplus Notes  
No change.

## NOTES TO FINANCIAL STATEMENTS

## 12. Impact of Quasi Reorganizations

No change.

## 13. Effective Date of Quasi Reorganizations

No change.

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

## A. Contingent Commitments

1. The Company has made commitments to make additional investments in the following:

Investment Fund	Amount
Adams Street Private Credit Fund LP	\$20,000,000
AEA Mezzanine Fund III, LP	2,965,335
Cyprium Investors IV, LP	3,790,197
GCG Investors IV, LP	6,492,804
GLC Direct Credit Fund, LP	2,634,978
Goldman Sachs Private Equity Partners XI, LP	117,211
GoldPoint Mezzanine Partners IV, LP	7,382,923
Graycliff Mezzanine II Parallel, LP	664,210
Graycliff Mezzanine III Parallel, LP	5,000,000
Heartwood Forestland REIT III, LLC	1,159,694
Lyme Forest Fund IV, LP	7,504,000
Midwest Mezzanine Fund V SBIC, LP	1,999,124
Morgan Stanley IFHF SPV, LP	614,030
Morgan Stanley Institutional Fund of Hedge Funds, LP	27,798,146
Morgan Stanley Premium Partners Fund, LP	329,463
Morgan Stanley Private Markets Fund III	518,057
Point Judith Venture Fund III, LP	301,880
Point Judith Venture Fund IV, LP	20,156,494
Savano Capital Partners II, LP	8,160,000
Total	\$117,588,546

2-3. No change.

## B. Assessments

No change.

## C. Gain Contingencies

No change.

## D. Claims Related Extra Contractual Obligations and Bad Faith Losses Stemming from Lawsuits

No change.

## E. Product Warranties

No change.

## F. Joint and Several Liabilities

No change.

## G. All Other Contingencies

No change.

**Note 15 – Leases**

No change.

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

No change.

**Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishment 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 2017 or 2016.

## NOTES TO FINANCIAL STATEMENTS

### C. Wash Sales

The Company did not have any wash sales during 2017 or 2016.

### **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.

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

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

##### 1. Fair Value Measurements at September 30, 2017:

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	Total
<b>(a) Assets at fair value:</b>				
Common stock:				
Industrial and miscellaneous	\$1,558,325,203	\$0	\$0	\$1,558,325,203
Total common stock	1,558,325,203	0	0	1,558,325,203
Total assets at fair value	\$1,558,325,203	\$0	\$0	\$1,558,325,203
<b>(b) Liabilities at fair value:</b>				
Total liabilities at fair value	\$0	\$0	\$0	\$0

There were no transfers between Level 1, Level 2, or Level 3 in the current year.

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

As of September 30, 2017, 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 2017.

##### 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

As of September 30, 2017, the Company did not hold any investments with a Level 2 fair value measurement. There were no purchases, sales, or settlements of Level 2 assets during 2017.

##### 5. Derivative Fair Values

The Company did not hold derivative assets or liabilities at September 30, 2017.

#### B. Other Fair Value Disclosures

Not applicable.

## NOTES TO FINANCIAL STATEMENTS

C. Fair Value Measurements for All Financial Instruments at September 30, 2017:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Fair Value)
Bonds:						
U.S. governments	\$773,900,763	\$763,999,896	\$62,816,383	\$711,084,380	\$0	\$0
Municipal bonds	715,671,923	691,949,727	0	715,671,923	0	0
U.S. special revenue and assessments	62,985,615	62,697,359	0	62,985,615	0	0
Industrial and miscellaneous	636,643,904	616,807,129	0	636,643,904	0	0
Total bonds	<u>2,189,202,205</u>	<u>2,135,454,111</u>	<u>62,816,383</u>	<u>2,126,385,822</u>	<u>0</u>	<u>0</u>
Common stock:						
Industrial and miscellaneous	1,558,325,203	1,558,325,203	1,558,325,203	0	0	0
Total common stock	<u>1,558,325,203</u>	<u>1,558,325,203</u>	<u>1,558,325,203</u>	<u>0</u>	<u>0</u>	<u>0</u>
Mortgage loans:						
Commercial mortgages	61,736,371	61,005,052	0	61,736,371	0	0
Total mortgage loans	<u>61,736,371</u>	<u>61,005,052</u>	<u>0</u>	<u>61,736,371</u>	<u>0</u>	<u>0</u>
Cash equivalents and short-term investments:						
Bonds - Industrial and Miscellaneous	0	0	0	0	0	0
Exempt money market mutual funds	72,660,203	72,660,203	0	72,660,203	0	0
Commercial paper	168,426,502	168,426,502	0	168,426,502	0	0
Total cash equivalents and short-term investments	<u>241,086,705</u>	<u>241,086,705</u>	<u>0</u>	<u>241,086,705</u>	<u>0</u>	<u>0</u>
Total assets	<u>\$4,050,350,484</u>	<u>\$3,995,871,071</u>	<u>\$1,621,141,586</u>	<u>\$2,429,208,898</u>	<u>\$0</u>	<u>\$0</u>

D. Not Practicable to Estimate Fair Value

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

**Note 21 – Other Items**

A. Unusual or Infrequent Items

No change.

B. Troubled Debt Restructuring: Debtors

No change.

C. Other Disclosures

No change.

D. Business Interruption Insurance Recoveries

No change.

E. State Transferable and Non-Transferable Tax Credits

1. Carrying Value of Transferable and Non-transferable State Tax Credits Gross of any Related Tax Liabilities and Total Unused Transferable and Non-transferable State Tax Credits by State and in Total

Description of State Transferable and Non-transferable Tax Credits	State	Carrying Value	Unused Amount
Connecticut Film and Digital Media Production Tax Credit	CT	\$137,436	\$599,436
Film Production Tax Credit	CT	922,295	1,024,772
Total		<u>\$1,059,731</u>	<u>\$1,624,208</u>

2. Method of Estimating Utilization of Remaining Transferable and Non-transferable State Tax Credits

The Company estimated the utilization of the remaining transferable and non-transferable state tax credits by projecting future premium taking into account policy growth and rate changes, projecting future tax liability based on projected premium, tax rates and tax credits, and comparing the projected future tax liability to the availability of remaining transferable and non-transferable state tax credits.

3. Impairment Loss

The Company did not realize an impairment loss during the period as a result of impairment analysis of the carrying amount from state transferable and non-transferable tax credits.

## NOTES TO FINANCIAL STATEMENTS

#### 4. State Tax Credits Admitted and Nonadmitted

	Total Admitted	Total Nonadmitted
a. Transferable	\$1,059,731	\$0
b. Non-transferable	\$0	\$0

#### F. Subprime Mortgage Related Risk Exposure

No change.

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

No change.

### **Note 22 – Events Subsequent**

#### Type II – Nonrecognized Subsequent Events

Subsequent events have been considered through November 14, 2017 for the statutory statement issued on November 14, 2017.

On October 26, 2017, the Company received approval for membership with the Federal Home Loan Bank (FHLB) of Boston. The Company intends to use the FHLB membership for contingent liquidity purposes only, and not in an investment spread capacity. As required to complete membership, the Company plans to purchase \$3.3 million in FHLB stock in the fourth quarter of 2017.

There were no other events occurring subsequent to the end of the year that merited recognition or disclosure in these statements.

On October 8, 2017, a number of wildfires swept through large areas of Northern California. Through October 31, 2017, the Company has recorded 146 claims with ultimate losses estimated at \$39.0 million.

### **Note 23 – Reinsurance**

No change.

### **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**

Reserves as of December 31, 2016 were \$1.18 billion. As of September 30, 2017, \$402.6 million has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$678.9 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on homeowners and automobile lines of insurance. Therefore, there has been a \$97.5 million favorable prior-year development from December 31, 2016 to September 30, 2017. This decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

### **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.

## NOTES TO FINANCIAL STATEMENTS

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

The Company does not write financial guaranty insurance.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ X ] N/A [ ]  
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 12/31/2014
- 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. .... 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). .... 06/02/2016
- 6.4 By what department or departments?  
Rhode Island
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ X ] No [ ] N/A [ ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ X ] No [ ] N/A [ ]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [ X ]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

## 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 .....  | \$ 357,897,893   | \$ 384,709,208  |
| 14.24 Short-Term Investments .....  | \$ .....   | \$ .....  |
| 14.25 Mortgage Loans on Real Estate .....   | \$ .....   | \$ .....  |
| 14.26 All Other .....   | \$ 8,717,297   | \$ 9,738,360  |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ 366,615,190   | \$ 394,447,568  |
| 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 [  ]
- If no, attach a description with this statement.

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE AMICA MUTUAL INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

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

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

1 Name of Custodian(s)	2 Custodian Address
State Street Bank and Trust Company .....	801 Pennsylvania Ave., 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 Name(s)	2 Location(s)	3 Complete Explanation(s)
Ashmore .....	Ashmore .....	Ashmore Mutual Funds .....
Fidelity .....	Fidelity Investments .....	Fidelity Mutual Funds .....
Morgan Stanley .....	Morgan Stanley .....	Morgan Stanley Mutual Funds .....

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [ X ]
- 17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Robert K. Benson, 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 assets? ..... Yes [ ] No [ ]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? ..... Yes [ ] No [ ]

- 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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 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:

## 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 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 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 ..... \$.....



STATEMENT AS OF SEPTEMBER 30, 2017 OF THE AMICA MUTUAL INSURANCE COMPANY

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

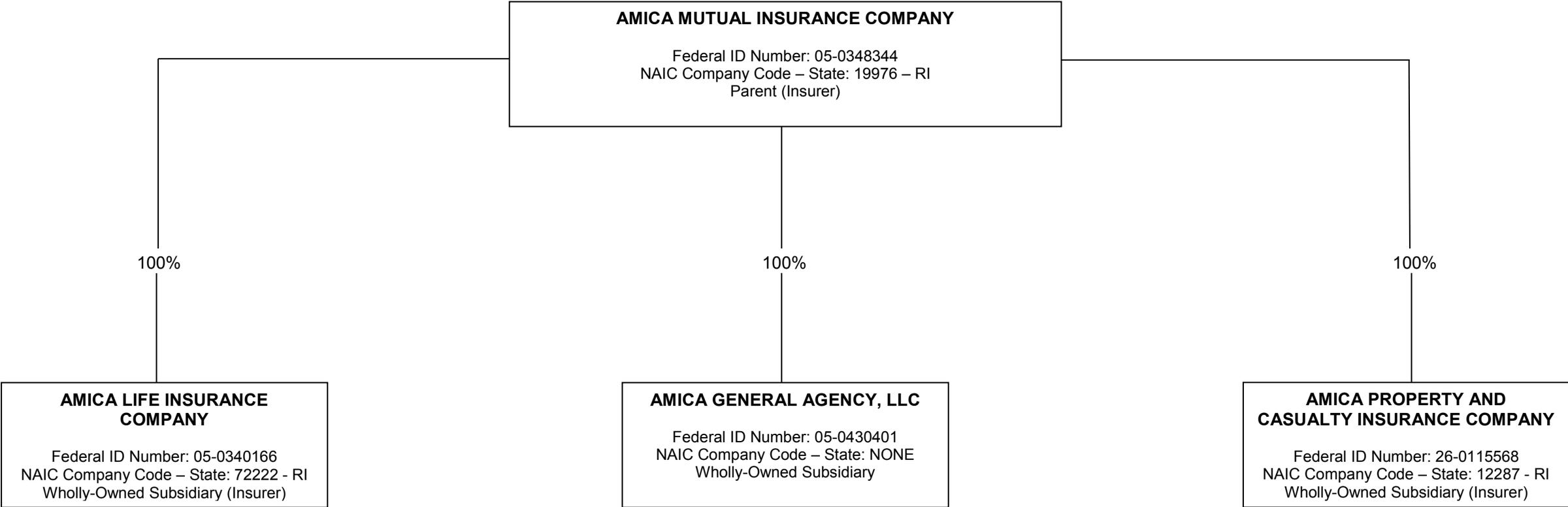
Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
States, etc.	Active Status	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
1. Alabama AL	L	3,152,124	2,979,695	1,171,721	1,297,663	974,066	1,395,725
2. Alaska AK	L	295,829	319,977	223,425	173,386	73,067	270,360
3. Arizona AZ	L	22,321,565	19,196,826	13,212,475	11,095,498	12,187,199	11,002,175
4. Arkansas AR	L	1,768,256	1,480,852	623,094	930,344	788,285	900,151
5. California CA	L	104,974,698	94,981,012	60,591,867	60,188,330	67,503,208	62,160,609
6. Colorado CO	L	41,372,870	34,794,613	37,059,288	27,003,314	15,341,785	20,633,351
7. Connecticut CT	L	149,862,912	142,732,355	69,182,357	72,264,668	124,523,259	113,333,956
8. Delaware DE	L	4,573,458	4,095,011	1,640,804	1,887,935	1,761,365	2,084,933
9. District of Columbia DC	L	4,112,980	3,664,117	2,128,547	1,705,663	3,794,503	2,174,424
10. Florida FL	L	126,058,194	114,080,556	83,536,476	82,732,160	105,827,353	85,045,903
11. Georgia GA	L	65,330,665	53,210,678	42,090,996	33,365,327	33,042,728	25,989,140
12. Hawaii HI	L						
13. Idaho ID	L	2,210,375	1,825,592	1,422,747	1,262,124	1,129,607	1,437,885
14. Illinois IL	L	21,698,800	19,918,451	12,828,895	12,247,544	13,267,432	11,913,565
15. Indiana IN	L	9,553,797	8,876,181	7,189,116	6,641,256	3,635,228	5,021,845
16. Iowa IA	L	2,455,276	2,136,190	1,945,186	773,092	854,899	1,421,084
17. Kansas KS	L	4,520,253	3,877,526	2,121,546	1,656,523	1,141,068	653,621
18. Kentucky KY	L	7,955,628	7,455,976	4,411,096	5,141,655	4,883,131	4,912,087
19. Louisiana LA	L	6,426,168	6,010,592	3,737,821	4,164,473	2,460,851	2,574,176
20. Maine ME	L	11,307,744	10,565,201	4,769,754	3,968,801	6,204,998	6,141,499
21. Maryland MD	L	29,840,834	27,201,634	16,479,222	16,362,117	14,056,718	13,224,624
22. Massachusetts MA	L	197,660,986	185,475,121	106,830,180	106,062,682	94,913,965	96,897,103
23. Michigan MI	L	18,669,392	16,824,439	9,882,787	7,179,557	12,767,902	15,087,783
24. Minnesota MN	L	14,960,909	14,384,030	11,530,719	5,678,573	9,600,657	6,837,468
25. Mississippi MS	L	1,244,912	1,134,457	893,145	529,092	629,363	314,518
26. Missouri MO	L	9,168,714	8,235,088	5,278,443	5,419,456	6,452,029	6,023,148
27. Montana MT	L	899,705	791,745	130,158	653,983	40,388	254,389
28. Nebraska NE	L	3,162,640	2,726,288	3,966,779	3,178,908	2,545,187	1,676,140
29. Nevada NV	L	6,134,314	5,357,465	3,799,039	3,678,959	7,052,217	6,205,750
30. New Hampshire NH	L	38,598,453	37,247,462	16,996,951	17,240,060	20,522,529	19,335,014
31. New Jersey NJ	L	47,764,452	46,797,003	21,370,615	21,396,529	35,073,593	27,157,772
32. New Mexico NM	L	5,690,025	5,137,727	3,355,028	2,564,883	4,529,916	3,166,673
33. New York NY	L	115,401,321	114,604,411	57,267,051	56,140,838	74,582,023	84,052,836
34. North Carolina NC	L	66,686,880	61,529,216	40,104,220	33,734,602	32,288,045	29,174,901
35. North Dakota ND	L	229,828	197,548	122,197	78,276	328,652	43,649
36. Ohio OH	L	19,552,893	18,445,676	11,531,850	9,562,113	8,026,522	8,786,235
37. Oklahoma OK	L	3,138,246	2,890,275	792,641	1,083,899	1,142,684	1,126,596
38. Oregon OR	L	21,926,790	17,266,304	10,494,332	7,862,505	16,541,927	11,915,767
39. Pennsylvania PA	L	38,207,201	36,448,964	18,700,778	19,908,777	21,238,934	24,826,994
40. Rhode Island RI	L	134,931,747	124,019,371	69,274,423	67,999,491	82,785,417	88,494,079
41. South Carolina SC	L	16,484,959	13,961,872	9,088,323	5,523,167	9,366,232	8,935,951
42. South Dakota SD	L	262,612	213,922	92,336	110,385	79,548	61,704
43. Tennessee TN	L	13,609,492	12,653,838	6,302,461	4,560,558	3,891,166	5,425,445
44. Texas TX	L	268,997,297	238,864,625	235,607,792	206,492,124	151,358,467	95,229,735
45. Utah UT	L	3,382,371	3,068,863	1,403,433	1,544,128	1,269,408	1,069,507
46. Vermont VT	L	5,033,411	4,579,570	1,352,727	1,731,454	4,098,882	4,009,452
47. Virginia VA	L	26,515,159	24,460,878	13,584,701	12,907,812	13,353,522	11,792,261
48. Washington WA	L	36,138,728	30,988,644	28,048,841	21,002,722	24,556,960	36,013,553
49. West Virginia WV	L	1,764,459	1,569,723	977,612	775,988	482,440	744,570
50. Wisconsin WI	L	8,871,251	8,338,695	5,033,083	3,958,452	8,126,885	8,636,067
51. Wyoming WY	L	589,803	487,085	391,721	224,836	98,715	117,842
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	(a) 51	1,745,471,376	1,598,103,340	1,060,570,799	973,646,682	1,061,237,925	975,704,015
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						

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state (other than their state of domicile - see DSLI); (D) DSLI - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write Surplus Lines in the state of domicile; (N) None of the above - Not allowed to write business in the state.

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

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





## STATEMENT AS OF SEPTEMBER 30, 2017 OF THE AMICA MUTUAL INSURANCE COMPANY

**PART 1 - LOSS EXPERIENCE**

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	6,899,371	2,201,384	31.9	31.8
2. Allied Lines	15,388,888	17,054,149	110.8	95.0
3. Farmowners multiple peril				
4. Homeowners multiple peril	597,654,054	416,401,265	69.7	63.9
5. Commercial multiple peril				
6. Mortgage guaranty				
8. Ocean marine	3,825,950	1,568,612	41.0	64.1
9. Inland marine	11,250,817	4,693,721	41.7	38.1
10. Financial guaranty				
11.1 Medical professional liability - occurrence				
11.2 Medical professional liability - claims-made				
12. Earthquake	16,223,972			(0.8)
13. Group accident and health				
14. Credit accident and health				
15. Other accident and health				
16. Workers' compensation	46,407			
17.1 Other liability - occurrence	45,661,400	13,364,284	29.3	23.6
17.2 Other liability - claims-made				
17.3 Excess workers' compensation				
18.1 Products liability - occurrence				
18.2 Products liability - claims-made				
19.1,19.2 Private passenger auto liability	550,242,400	390,825,123	71.0	79.5
19.3,19.4 Commercial auto liability	158,475	(100,153)	(63.2)	21.9
21. Auto physical damage	373,777,690	290,960,533	77.8	67.4
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	1,621,129,424	1,136,968,918	70.1	68.2
<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)				

**PART 2 - DIRECT PREMIUMS WRITTEN**

Line of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire	2,559,673	6,931,149	6,960,678
2. Allied Lines	6,206,897	16,345,162	14,795,626
3. Farmowners multiple peril			
4. Homeowners multiple peril	243,939,384	644,323,974	588,887,072
5. Commercial multiple peril			
6. Mortgage guaranty			
8. Ocean marine	1,451,612	4,408,147	4,335,491
9. Inland marine	4,467,000	11,661,678	11,401,565
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims-made			
12. Earthquake	6,568,848	17,252,599	16,238,691
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			
16. Workers' compensation	17,882	47,137	47,046
17.1 Other liability - occurrence	19,433,109	50,189,887	44,936,321
17.2 Other liability - claims-made			
17.3 Excess workers' compensation			
18.1 Products liability - occurrence			
18.2 Products liability - claims-made			
19.1,19.2 Private passenger auto liability	213,974,994	593,783,046	541,666,343
19.3,19.4 Commercial auto liability	53,657	149,123	158,058
21. Auto physical damage	145,660,650	400,379,474	368,676,449
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	644,333,706	1,745,471,376	1,598,103,340
<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 SEPTEMBER 30, 2017 OF THE AMICA MUTUAL 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)	2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2017 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. 2014 + Prior .....	270,743	8,661	279,404	71,504	4,985	76,489	160,937	16,045	(13,067)	163,915	(38,302)	(698)	(39,000)
2. 2015 .....	251,294	25,960	277,254	74,226	9,964	84,190	163,031	23,642	1,240	187,913	(14,037)	8,886	(5,151)
3. Subtotals 2015 + Prior .....	522,037	34,621	556,658	145,730	14,949	160,679	323,968	39,687	(11,827)	351,828	(52,339)	8,188	(44,151)
4. 2016 .....	510,713	111,615	622,328	156,312	85,633	241,945	216,296	56,334	54,409	327,039	(138,105)	84,761	(53,344)
5. Subtotals 2016 + Prior .....	1,032,750	146,236	1,178,986	302,042	100,582	402,624	540,264	96,021	42,582	678,867	(190,444)	92,949	(97,495)
6. 2017 .....	XXX	XXX	XXX	XXX	843,936	843,936	XXX	488,339	86,301	574,640	XXX	XXX	XXX
7. Totals .....	1,032,750	146,236	1,178,986	302,042	944,518	1,246,560	540,264	584,360	128,883	1,253,507	(190,444)	92,949	(97,495)
8. Prior Year-End Surplus As Regards Policyholders	2,583,674										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. (18.4)	2. 63.6	3. (8.3)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (3.8)

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

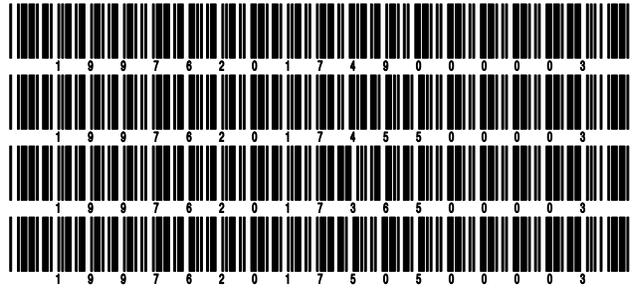
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? .....	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO

Explanations:

- 1.
- 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]



## STATEMENT AS OF SEPTEMBER 30, 2017 OF THE AMICA MUTUAL INSURANCE COMPANY

**OVERFLOW PAGE FOR WRITE-INS**

## Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Receivable for Quaker .....	13,955		13,955	
2505. Travel advances .....	63,231	63,231		
2506. Postage inventory .....	935,223	935,223		
2507. Prepaid expenses .....	16,076,557	16,076,557		
2508. Prepaid pension contribution .....	664,841,555	399,637,058	265,204,497	265,204,497
2509. Pension overfunded asset .....	(265,204,497)		(265,204,497)	(265,204,497)
2510. Miscellaneous deposits .....	1,405,257	345,526	1,059,731	3,738,000
2511. Receivable for other surcharges .....	934,345		934,345	770,732
2512. Miscellaneous receivable .....				1,491,066
2513. Prepaid retirees' medical expense .....	4,840,152		4,840,152	10,908,817
2514. Retiree medical overfunded asset .....	(4,840,152)		(4,840,152)	(10,908,817)
2597. Summary of remaining write-ins for Line 25 from overflow page	419,065,626	417,057,595	2,008,031	5,999,798

## Additional Write-ins for Statement of Income Line 37

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
3704. Change in pension overfunded asset .....			7,426,622
3705. Change in retired life reserve liability .....			(1,384,176)
3706. Change in unfunded retired life benefit liability .....			(355,320)
3797. Summary of remaining write-ins for Line 37 from overflow page			5,687,126

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE AMICA MUTUAL INSURANCE COMPANY

**SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	44,562,357	45,159,299
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		
2.2 Additional investment made after acquisition .....	2,390,691	1,905,077
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 .....	1,897,200	2,502,019
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	45,055,848	44,562,357
10. Deduct total nonadmitted amounts .....		
11. Statement value at end of current period (Line 9 minus Line 10) .....	45,055,848	44,562,357

**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	28,424,207	7,620,285
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	32,701,686	20,878,451
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 .....	120,841	74,529
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) .....	61,005,052	28,424,207
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....	61,005,052	28,424,207
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14) .....	61,005,052	28,424,207

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	124,645,617	94,609,084
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	357,196	12,298,294
2.2 Additional investment made after acquisition .....	19,413,093	24,230,809
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....		
5. Unrealized valuation increase (decrease) .....	4,967,412	804,171
6. Total gain (loss) on disposals .....	2,011,032	1,581,879
7. Deduct amounts received on disposals .....	8,735,925	7,501,356
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 .....		1,377,264
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	142,658,425	124,645,617
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....	142,658,425	124,645,617

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	3,998,694,312	3,988,932,869
2. Cost of bonds and stocks acquired .....	828,075,409	1,048,524,740
3. Accrual of discount .....	916,093	1,493,650
4. Unrealized valuation increase (decrease) .....	76,926,515	(70,259,615)
5. Total gain (loss) on disposals .....	125,555,709	229,822,673
6. Deduct consideration for bonds and stocks disposed of .....	934,382,926	1,159,912,347
7. Deduct amortization of premium .....	8,073,429	12,372,257
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other than temporary impairment recognized .....	9,223,161	27,535,401
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	4,078,488,522	3,998,694,312
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....	4,078,488,522	3,998,694,312

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE AMICA MUTUAL INSURANCE COMPANY

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	1,911,660,498	542,191,856	465,007,828	(1,817,439)	1,957,995,670	1,911,660,498	1,987,027,087	2,046,558,082
2. NAIC 2 (a) .....	310,577,188	255,202,740	215,863,297	(371,820)	400,095,557	310,577,188	349,544,811	184,764,168
3. NAIC 3 (a) .....	115,836,599	533,195,446	609,063,127			115,836,599	39,968,918	
4. NAIC 4 (a) .....								
5. NAIC 5 (a) .....								
6. NAIC 6 (a) .....								
7. Total Bonds	2,338,074,285	1,330,590,042	1,289,934,252	(2,189,259)	2,358,091,227	2,338,074,285	2,376,540,816	2,231,322,250
<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	2,338,074,285	1,330,590,042	1,289,934,252	(2,189,259)	2,358,091,227	2,338,074,285	2,376,540,816	2,231,322,250

(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 \$ .....72,660,203 ; NAIC 2 \$ .....128,457,584 ; NAIC 3 \$ .....39,968,918 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	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	72,660,203	xxx	72,660,203	146,775	

**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 .....	78,674,379	83,532,179
2. Cost of short-term investments acquired .....	1,118,299,312	1,478,043,148
3. Accrual of discount .....		430,707
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		
6. Deduct consideration received on disposals .....	1,124,313,488	1,483,331,655
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) .....	72,660,203	78,674,379
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	72,660,203	78,674,379

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 - VERIFICATION**

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....		29,972,625
2. Cost of cash equivalents acquired .....	2,498,758,285	3,187,344,636
3. Accrual of discount .....		
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		
6. Deduct consideration received on disposals .....	2,330,331,783	3,217,317,261
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) .....	168,426,502	
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	168,426,502	

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE AMICA MUTUAL INSURANCE COMPANY

**SCHEDULE A - PART 2**

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Office park with four undeveloped lots totaling 20.37 acres of land	Lincoln	RI	09/25/1992	Various			4,618,578	417,974
Four-story office building on 19.07 acres of land (10 Bldg.)	Lincoln	RI	09/25/1992	Various			5,301,270	34,495
Three-story office building on 12.4 acres of land (25 Bldg.)	Lincoln	RI	09/25/1992	Various			10,059,204	429,649
Four-story office building with full basement on 8.07 acres of land (50 Bldg.)	Lincoln	RI	09/25/1992	Various			4,823,445	103,789
Five-story office building on 21.98 acres of land (100 Bldg.)	Lincoln	RI	09/25/1992	Various			16,166,378	36,766
One-story office building located on 6 acres of land	Lincoln	RI	01/10/1994	Various			1,310,416	5,130
0199999. Acquired by Purchase							42,279,291	1,027,803
0399999 - Totals							42,279,291	1,027,803

**SCHEDULE A - PART 3**

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

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

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STATEMENT AS OF SEPTEMBER 30, 2017 OF THE AMICA MUTUAL INSURANCE COMPANY

**SCHEDULE B - PART 2**

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
JP1212708	Lake Worth		FL		09/01/2017	4.134	4,433,792		6,889,431
0599999. Mortgages in good standing - Commercial mortgages-all other							4,433,792		6,889,431
0899999. Total Mortgages in good standing							4,433,792		6,889,431
1699999. Total - Restructured Mortgages									
2499999. Total - Mortgages with overdue interest over 90 days									
3299999. Total - Mortgages in the process of foreclosure									
3399999 - Totals							4,433,792		6,889,431

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					13 Total Foreign Exchange Change in Book Value	14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)							
JP1210306	Studio City	CA		02/02/2015								11,026	11,026					
JP1210504	Bellevue	WA		07/02/2015								17,813	17,813					
JP1210603	Nashville	TN		08/04/2015								8,484	8,484					
JP1211205	Nashville	TN		05/17/2016								21,619	21,619					
0299999. Mortgages with partial repayments												58,942	58,942					
0599999 - Totals													58,942	58,942				

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE AMICA MUTUAL INSURANCE COMPANY

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
000000-00-0	AEA Mezzanine Fund III, LP	New York	NY	AEA Mezzanine Partners III, LP		02/13/2014	2		2,569,165		2,965,335	2.610
000000-00-0	Cyprum Investors IV, LP	Cleveland	OH	Cyprum Partners		11/03/2014	2	664,075			3,790,197	2.660
000000-00-0	Goldman Sachs Private Equity Partners XI, LP	New York	NY	Goldman Sachs		08/19/2011	3	26,015			117,211	0.380
000000-00-0	Goldpoint Mezzanine Partners IV, LP	New York	NY	Goldpoint Mezzanine Partners IV, LP		12/21/2015	2	216,496			7,382,923	1.200
000000-00-0	Lyme Forest Fund IV, LP	Hanover	NH	LFF IV GP, LLC		03/11/2016		464,000			7,504,000	9.540
000000-00-0	Midwest Mezzanine Fund V SBIC, LP	Chicago	IL	Midwest Mezzanine Funds		07/03/2013	2	243,615			1,999,124	10.490
000000-00-0	Point Judith Venture Fund III, LP	Boston	MA	Point Judith Capital Partners III, L.L.C.		06/03/2013	1	723,200			301,880	24.930
000000-00-0	Point Judith Venture Fund IV, LP	Boston	MA	Point Judith Venture Fund		12/28/2015	1	910,000			20,156,494	45.450
2199999. Joint Venture Interests - Other - Unaffiliated									5,816,566		44,217,164	XXX
4499999. Total - Unaffiliated									5,816,566		44,217,164	XXX
4599999. Total - Affiliated												XXX
4699999 - Totals									5,816,566		44,217,164	XXX

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	9 Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income	
		City	State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
000000-00-0	Goldman Sachs Private Equity Partners XI, LP	New York	NY	Goldman Sachs	08/19/2011	09/28/2017	37,473	(8,546)				(8,546)		28,927						
000000-00-0	Goldpoint Mezzanine Partners IV, LP	New York	NY	Goldpoint Mezzanine Partners IV, LP	12/21/2015	09/08/2017	85,643	(218)				(218)		85,425						
000000-00-0	Lyme Forest Fund IV, LP	Hanover	NH	LFF IV GP, LLC	03/11/2016	09/28/2017	678,447	(6,447)				(6,447)		672,000						
000000-00-0	Morgan Stanley IFF SPV, LP	West Conshohocken	PA	Morgan Stanley	07/01/2011	09/25/2017	54,334	(10,842)				(10,842)		43,492			14,608	14,608		
000000-00-0	Morgan Stanley Premium Partners Fund, LP	West Conshohocken	PA	Morgan Stanley	01/30/2007	09/28/2017	20,319	(9,626)				(9,626)		10,693			9,278	9,278		
000000-00-0	Morgan Stanley Private Markets Fund III, LP	West Conshohocken	PA	Morgan Stanley	04/26/2006	09/29/2017	502,609	(262,832)				(262,832)		239,777			263,343	263,343		
2199999. Joint Venture Interests - Other - Unaffiliated								1,378,825	(298,511)				(298,511)		1,080,314			287,229	287,229	
4499999. Total - Unaffiliated								1,378,825	(298,511)				(298,511)		1,080,314			287,229	287,229	
4599999. Total - Affiliated																				
4699999 - Totals								1,378,825	(298,511)				(298,511)		1,080,314			287,229	287,229	

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE AMICA MUTUAL 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 or Market Indicator (a)
36178F-K4-7	GNMA HEQM POOL # AA7515		.09/20/2017	ACCRETION		36,168	36,168		1
36179L-A5-1	GNMA HEQM POOL #AC9928		.09/20/2017	ACCRETION		15,138	15,138		1
38375U-JX-9	GNMA HEQM REMICS SER 2014H12 QLHZ		.09/20/2017	ACCRETION		166,975	166,975		1
83162C-YT-4	U S SBA SER 2017-20G		.07/06/2017	VARIOUS		15,500,000	15,500,000		1
83162B-C8-3	US SBA 25 YEAR POOL #100095		.08/09/2017	STIFEL, NICOLAUS & CO		3,623,666	3,416,035	5,041	1
83162B-EC-2	US SBA 25 YEAR POOL #100131		.07/12/2017	JVB FINANCIAL		11,346,750	10,800,000	19,579	1
83162B-DL-3	US SBA 25 YR POOL #100107		.08/11/2017	VINING-SPARKS IBG		2,159,118	2,083,902	664	1
<b>0599999. Subtotal - Bonds - U.S. Governments</b>						<b>32,847,815</b>	<b>32,018,218</b>	<b>25,284</b>	<b>XXX</b>
25477P-NT-8	DIST OF COLUMBIA HSG FIN SER 2017		.08/10/2017	JEFFERIES & COMPANY		12,000,000	12,000,000		1FE
3138WP-3I-2	FNMA POOL # AT2612		.08/01/2017	CITIGROUP GLOBAL MKTS INC		7,918,716	7,648,624	9,667	1
3140F7-XE-4	FNMA POOL # BD0676		.08/25/2017	NOMURA SECURITIES		1,184,552	1,143,977	1,335	1
3140FC-KN-7	FNMA POOL # BD4800		.08/03/2017	NOMURA SECURITIES		1,015,700	982,985	1,242	1
3140FK-H6-0	FNMA POOL # BE0252		.08/25/2017	NOMURA SECURITIES		1,004,772	950,701	1,268	1
3140FU-NS-3	FNMA POOL # BE8500		.08/03/2017	NOMURA SECURITIES		2,050,014	1,982,785	2,506	1
3140FV-HU-3	FNMA POOL # BE9242		.07/27/2017	STEPHENS INC		2,821,349	2,626,038	4,267	1
3140GU-JH-1	FNMA POOL # BH5663		.08/03/2017	NOMURA SECURITIES		1,239,134	1,198,317	1,515	1
3140J5-PG-8	FNMA POOL # BM1322		.07/26/2017	CITIGROUP GLOBAL MKTS INC		21,336,989	20,731,248	26,202	1
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>						<b>50,571,226</b>	<b>49,264,674</b>	<b>48,002</b>	<b>XXX</b>
035242-AP-1	ANHEUSER BUSCH INBEV FINANCE INC		.09/18/2017	VARIOUS		2,711,674	2,615,000	12,991	2FE
00206R-DD-1	AT&T INC NTS		.09/14/2017	GOLDMAN, SACHS & CO.		2,672,098	2,600,000	17,973	2FE
12647P-AL-2	CREDIT SUISSE MTG TRUST SER 2013-7		.07/19/2017	ROBERT W. BAIRD & CO. INC		1,903,702	1,872,110	4,186	1FE
38141G-WL-4	GOLDMAN SACHS GROUP INC SR NTS		.08/11/2017	US BANCORP PIPER JAFFRAY		2,152,540	2,140,000	15,578	1FE
46647S-AE-0	JP MORGAN MTG TRUST 2017-3 CL 1A3		.08/09/2017	VARIOUS		20,417,188	20,000,000	56,389	1FE
46625H-RY-8	JPMORGAN CHASE SR NTS		.08/11/2017	GOLDMAN, SACHS & CO.		2,891,388	2,825,000	4,452	1FE
585055-BT-2	MEDTRONIC INC NTS		.09/28/2017	MARKET AXESS		1,132,341	1,030,000	2,128	1FE
68389X-AE-5	ORACLE CORP NTS		.09/21/2017	MARKET AXESS		442,819	320,000	9,244	1FE
694308-GY-7	PACIFIC GAS & ELECTRIC CO NTS		.09/19/2017	ROBERT W. BAIRD & CO. INC		428,162	390,000	4,680	1FE
887317-AW-5	TIME WARNER INC NTS		.09/27/2017	GOLDMAN, SACHS & CO.		2,858,021	2,840,000	20,036	2FE
92343V-BR-4	VERIZON COMMUNICATIONS INC NTS		.09/14/2017	RBC DAIN RAUSCHER, INC		2,899,182	2,600,000	1,116	2FE
931142-CB-7	WAL MART STORES INC NOTES		.09/15/2017	VARIOUS		2,317,279	1,880,000	4,568	1FE
822582-AD-4	SHELL INTERNATIONAL FINANCE NTS		.09/07/2017	MARKET AXESS		356,514	260,000	3,959	1FE
<b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						<b>43,182,908</b>	<b>41,372,110</b>	<b>157,300</b>	<b>XXX</b>
<b>8399997. Total - Bonds - Part 3</b>						<b>126,601,949</b>	<b>122,655,002</b>	<b>230,586</b>	<b>XXX</b>
<b>8399998. Total - Bonds - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>8399999. Total - Bonds</b>						<b>126,601,949</b>	<b>122,655,002</b>	<b>230,586</b>	<b>XXX</b>
<b>8999997. Total - Preferred Stocks - Part 3</b>							<b>XXX</b>		<b>XXX</b>
<b>8999998. Total - Preferred Stocks - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>8999999. Total - Preferred Stocks</b>							<b>XXX</b>		<b>XXX</b>
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES		.08/24/2017	Sanford C. Bernstein & Co.	31,966,000	3,887,932			L
018581-10-8	ALLIANCE DATA SYSTEMS CORPORATION		.07/26/2017	JEFFERIES & COMPANY	4,467,000	1,070,624			L
03027X-10-0	AMERICAN TOWER CORP		.09/07/2017	EVERCORE ISI	20,295,000	2,974,695			L
03748R-10-1	APARTMENT INVESTMENT AND MGMT CO		.09/08/2017	VARIOUS	167,272,000	7,397,442			L
04010E-10-9	ARGAN INC		.09/21/2017	WILLIAM BLAIR & CO.	16,365,000	1,061,111			L
363576-10-9	ARTHUR J GALLAGHER & CO		.09/13/2017	WILLIAM BLAIR & CO.	8,717,000	523,291			L
00206R-10-2	AT&T INC		.08/23/2017	EVERCORE ISI	34,336,000	1,305,039			L
053484-10-1	AVALONBAY COMMUNITIES INC		.09/07/2017	EVERCORE ISI	6,612,000	1,229,443			L
097488-10-0	BOJANGLES INC		.08/04/2017	EVERCORE ISI	79,723,000	1,077,229			L
101121-10-1	BOSTON PROPERTIES INC		.09/07/2017	EVERCORE ISI	7,608,000	917,450			L
105368-20-3	BRANDYVINE REALTY TRUST		.08/24/2017	Sanford C. Bernstein & Co.	229,815,000	3,931,123			L
12504L-10-9	CBRE GROUP INC		.09/07/2017	EVERCORE ISI	14,325,000	516,942			L
17275R-10-2	CISCO SYSTEMS INC		.09/13/2017	J.P. MORGAN SECURITIES	10,407,000	334,436			L
21870Q-10-5	CORESITE REALTY CORP		.07/10/2017	EVERCORE ISI	42,691,000	4,418,775			L
222795-10-6	COUSINS PROPERTIES INC		.07/10/2017	EVERCORE ISI	199,954,000	1,739,440			L
22822V-10-1	CROWN CASTLE INTL CORP		.09/07/2017	EVERCORE ISI	19,286,000	2,062,616			L
235851-10-2	DANAHER CORP		.09/20/2017	EVERCORE ISI	29,801,000	2,573,194			L
24906P-10-9	DENTSPLY SIRONA INC		.09/21/2017	EVERCORE ISI	11,188,000	654,395			L
253868-10-3	DIGITAL REALTY TRUST INC		.09/07/2017	EVERCORE ISI	7,686,000	933,545			L
26078J-10-0	DOWDUPONT INC		.09/01/2017	MERGER	137,862,646	1,866,021			L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		.09/13/2017	ALEX BROWN & SONS	8,932,000	820,763			L
264411-50-5	DUKE REALTY CORP		.07/19/2017	EVERCORE ISI	143,428,000	4,139,633			L

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STATEMENT AS OF SEPTEMBER 30, 2017 OF THE AMICA MUTUAL 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 or Market Indicator (a)
23355L-10-6	DXC TECHNOLOGY CO		.09/13/2017	VARIOUS	28,121.000	2,372,976			
281020-10-7	EDISON INTERNATIONAL		.09/20/2017	JEFFERIES & COMPANY	15,883.000	1,255,678			
29444U-70-0	EQUINIX INC		.09/07/2017	Sanford C. Bernstein & Co.	3,749.000	1,743,182			
29476L-10-7	EQUITY RESIDENTIAL		.09/07/2017	Sanford C. Bernstein & Co.	18,249.000	1,234,523			
297178-10-5	ESSEX PROPERTY TRUST		.09/07/2017	Sanford C. Bernstein & Co.	3,112.000	827,081			
30049A-10-7	EVOLUTION PETROLEUM CORP		.09/21/2017	JEFFERIES & COMPANY	164,097.000	1,132,695			
302130-10-9	EXPEDITORS INTL WASHINGTON INC		.09/14/2017	WILLIAM BLAIR & CO.	8,750.000	499,602			
30225T-10-2	EXTRA SPACE STORAGE INC		.09/07/2017	Sanford C. Bernstein & Co.	6,438.000	523,294			
313747-20-6	FEDERAL REALTY INVESTMENT TRUST		.09/07/2017	Sanford C. Bernstein & Co.	3,161.000	413,529			
36174X-10-1	GGP INC		.09/07/2017	Sanford C. Bernstein & Co.	29,041.000	619,970			
40414L-10-9	HCP INC		.09/07/2017	Sanford C. Bernstein & Co.	23,757.000	716,601			
42225P-50-1	HEALTHCARE TRUST OF AMERICA		.07/10/2017	EVERCORE ISI	41,613.000	1,239,660			
438516-10-6	HONEYWELL INTERNATIONAL INC		.08/23/2017	EVERCORE ISI	8,384.000	1,145,671			
44107P-10-4	HOTEL & RESORTS INC		.09/07/2017	EVERCORE ISI	73,912.000	1,326,927			
460146-10-3	INTERNATIONAL PAPER COMPANY		.09/13/2017	ALEX BROWN & SONS	20,055.000	1,126,828			
46187W-10-7	INVITATION HOMES INC		.08/11/2017	EVERCORE ISI	102,757.000	2,255,341			
46284V-10-1	IRON MOUNTAIN INCORPORATED		.09/07/2017	Sanford C. Bernstein & Co.	13,025.000	518,656			
469814-10-7	JACOBS ENGINEERING GROUP INC		.09/14/2017	WILLIAM BLAIR & CO.	5,849.000	327,053			
485170-30-2	KANSAS CITY SOUTHERN		.09/14/2017	WILLIAM BLAIR & CO.	5,158.000	547,790			
49446R-10-9	KIMCO REALTY CORP		.09/07/2017	EVERCORE ISI	20,253.000	413,564			
554382-10-1	MACERICH COMPANY		.09/07/2017	EVERCORE ISI	5,639.000	306,890			
571748-10-2	MARSH & MCLENNAN COMPANIES INC		.09/13/2017	WILLIAM BLAIR & CO.	25,030.000	2,049,276			
595017-10-4	MICROCHIP TECHNOLOGY INC		.09/13/2017	ALEX BROWN & SONS	11,105.000	981,666			
59522J-10-3	MID-AMERICA APARTMENT COMM. INC		.07/24/2017	EVERCORE ISI	41,541.000	4,240,759			
636180-10-1	NATIONAL FUEL GAS COMPANY		.09/15/2017	JEFFERIES & COMPANY	16,726.000	995,515			
67103H-10-7	O'REILLY AUTOMOTIVE INC		.09/13/2017	J.P. MORGAN SECURITIES	4,420.000	922,287			
68389X-10-5	ORACLE CORPORATION		.08/24/2017	WILLIAM BLAIR & CO.	49,962.000	2,454,098			
698477-10-6	PANHANDLE OIL AND GAS INC		.09/08/2017	VARIOUS	31,529.000	696,144			
709102-10-7	PENNSYLVANIA REAL ESTATE INVT TST		.07/11/2017	EVERCORE ISI	176,226.000	1,976,792			
74340W-10-3	PROLOGIS INC		.09/07/2017	Sanford C. Bernstein & Co.	25,904.000	1,651,077			
743606-10-5	PROSPERITY BANCSHARES INC		.08/24/2017	JEFFERIES & COMPANY	27,957.000	1,713,910			
74460D-10-9	PUBLIC STORAGE		.08/21/2017	EVERCORE ISI	20,026.000	4,009,618			
754730-10-9	RAYMOND JAMES FINANCIAL INC		.09/20/2017	J.P. MORGAN SECURITIES	6,255.000	514,394			
756109-10-4	REALTY INCOME CORP		.09/07/2017	Sanford C. Bernstein & Co.	45,464.000	2,672,692			
758766-10-9	REGAL ENTERTAINMENT GROUP		.07/26/2017	WILLIAM BLAIR & CO.	52,105.000	1,043,934			
78573L-10-6	SABRA HEALTH CARE REIT INC		.08/21/2017	EVERCORE ISI	189,812.000	4,082,609			
78410G-10-4	SBA COMMUNICATIONS CORP		.09/07/2017	Sanford C. Bernstein & Co.	6,113.000	921,403			
828806-10-9	SIMON PROPERTY GROUP INC		.09/07/2017	EVERCORE ISI	33,700.000	5,282,041			
833034-10-1	SNAP ON INC		.09/20/2017	VARIOUS	9,843.000	1,481,590			
85572F-10-5	STARWOOD WAYPOINT HOMES		.08/11/2017	EVERCORE ISI	63,398.000	2,251,618			
89469A-10-4	TREEHOUSE FOODS INC		.07/12/2017	WILLIAM BLAIR & CO.	12,818.000	1,027,496			
904311-20-6	UNDER ARMOUR INC		.08/24/2017	EVERCORE ISI	55,825.000	881,337			
92276F-10-0	VENTAS INC		.09/07/2017	Sanford C. Bernstein & Co.	17,947.000	1,238,707			
92343V-10-4	VERIZON COMMUNICATIONS		.08/23/2017	EVERCORE ISI	24,644.000	1,193,893			
929042-10-9	VORNADO REALTY TRUST		.07/19/2017	EVERCORE ISI	51,642.000	4,139,721			
95040Q-10-4	WELLS FARGO		.08/08/2017	EVERCORE ISI	61,593.000	4,430,378			
96145D-10-5	WESTROCK CO		.09/20/2017	JEFFERIES & COMPANY	12,382.000	721,058			
962166-10-4	WEYERHAEUSER CO		.09/07/2017	Sanford C. Bernstein & Co.	32,508.000	1,079,727			
64388N-10-6	HELEN OF TROY LTD	D	.08/25/2017	EVERCORE ISI	14,087.000	1,372,386			
65960L-10-3	MEDTRONIC PLC	D	.09/13/2017	J.P. MORGAN SECURITIES	11,525.000	944,388			
594837-30-4	MICRO FOCUS INTERNATIONAL PLC	C	.09/01/2017	MERGER	6,295.168	185,640			
780259-10-7	ROYAL DUTCH SHELL PLC	C	.09/13/2017	CAPITAL ONE SECURITIES INC	17,549.000	1,037,752			
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					124,176,556	XXX		XXX
044820-73-6	ASHMORE EMRG MKS FRONTI EQUITY FUND		.09/28/2017	DIVIDEND REINVESTMENT	1,854.790	20,495			
31635V-63-8	FIDELITY TOTAL INTL IND FD INS PRM		.08/17/2017	FIDELITY INVESTMENTS	4,671,478.062	55,000,000			
9299999	Subtotal - Common Stocks - Mutual Funds					55,020,495	XXX		XXX
9799997	Total - Common Stocks - Part 3					179,197,051	XXX		XXX
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					179,197,051	XXX		XXX

E04.1

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE AMICA MUTUAL INSURANCE COMPANY

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Desig- nation or Market Indicator (a)
9899999. Total - Preferred and Common Stocks						179,197,051	XXX		XXX
9999999 - Totals						305,799,000	XXX	230,586	XXX

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

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE AMICA MUTUAL 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 or Market Indicator (a)
36202D-JQ-5	GNMA POOL # 002971		09/20/2017	PRINCIPAL RECEIPT		.807	.807	.803	.802		.5		.5		.807				.33	09/20/2030	1
36178F-K4-7	GNMA HECM POOL # AA7515		08/21/2017	VARIOUS		334,087	334,087	362,502	364,179		(30,091)		(30,091)		334,087				7,778	06/20/2063	1
36202E-CA-5	GNMA II POOL # 003665		09/20/2017	PRINCIPAL RECEIPT		37,538	37,538	36,993	36,990		.578		.578		37,538				1,211	01/20/2035	1
36202D-2E-0	GNMA II POOL # 3473		09/20/2017	PRINCIPAL RECEIPT		24,377	24,377	24,568	24,684		(306)		(306)		24,377				.792	11/20/2033	1
36202E-DP-1	GNMA II POOL # 3710		09/20/2017	PRINCIPAL RECEIPT		29,179	29,179	27,453	27,126		2,053		2,053		29,179				.847	05/20/2035	1
36202E-GQ-6	GNMA II POOL # 3807		09/20/2017	PRINCIPAL RECEIPT		11,950	11,950	11,631	11,560		.390		.390		11,950				.395	01/20/2036	1
36202E-HE-2	GNMA II POOL # 3829		09/20/2017	PRINCIPAL RECEIPT		32,583	32,583	31,667	31,607		.977		.977		32,583				.949	03/20/2036	1
36202E-SG-0	GNMA II POOL # 4447		09/20/2017	PRINCIPAL RECEIPT		118,837	118,837	118,540	118,538		.298		.298		118,837				3,521	05/20/2039	1
36202F-AV-8	GNMA II POOL # 4520		09/20/2017	PRINCIPAL RECEIPT		141,357	141,357	141,181	141,149		.209		.209		141,357				4,225	08/20/2039	1
36202F-EW-2	GNMA II POOL # 4649		09/20/2017	PRINCIPAL RECEIPT		3,972	3,972	4,177	4,162		(190)		(190)		3,972				.107	03/20/2040	1
36202F-M7-8	GNMA II POOL # 4882		09/20/2017	PRINCIPAL RECEIPT		242,767	242,767	253,464	251,722		(8,955)		(8,955)		242,767				5,768	12/20/2040	1
36202F-VN-3	GNMA II POOL # 5121		09/20/2017	PRINCIPAL RECEIPT		4,704	4,704	4,875	5,133		(429)		(429)		4,704				.113	07/20/2041	1
36202F-YB-7	GNMA II POOL # 5174		09/20/2017	PRINCIPAL RECEIPT		330,259	330,259	335,943	336,559		(6,300)		(6,300)		330,259				7,870	09/20/2041	1
36179M-VL-1	GNMA II POOL # MA0619		09/20/2017	PRINCIPAL RECEIPT		297,633	297,633	313,165	310,538		(2,905)		(2,905)		297,633				6,266	12/20/2042	1
36179M-VI-5	GNMA II POOL # MA0693		09/20/2017	PRINCIPAL RECEIPT		114,279	114,279	120,314	120,274		(5,995)		(5,995)		114,279				2,204	01/20/2043	1
36179M-VII-5	GNMA II POOL # MA0934		09/20/2017	PRINCIPAL RECEIPT		507,034	507,034	530,326	528,365		(21,330)		(21,330)		507,034				10,507	04/20/2043	1
36202F-FL-5	GNMA II POOL #4671		09/20/2017	PRINCIPAL RECEIPT		14,499	14,499	15,139	15,055		(556)		(556)		14,499				.392	04/20/2040	1
36202F-FB-4	GNMA II POOL #4691		09/20/2017	PRINCIPAL RECEIPT		.697	.697	.727	.741		(44)		(44)		.697				.19	05/20/2040	1
36202F-LH-7	GNMA II POOL #4828		09/20/2017	PRINCIPAL RECEIPT		74,094	74,094	77,787	78,078		(3,984)		(3,984)		74,094				1,934	10/20/2040	1
36179M-KZ-2	GNMA II POOL MA0312		09/20/2017	PRINCIPAL RECEIPT		419,982	419,982	438,876	439,631		(19,649)		(19,649)		419,982				8,691	08/20/2042	1
36179M-NC-0	GNMA II POOL MA0387		09/20/2017	PRINCIPAL RECEIPT		395,031	395,031	417,110	417,699		(22,668)		(22,668)		395,031				8,274	09/20/2042	1
36207L-HQ-4	GNMA POOL # 435039		09/15/2017	PRINCIPAL RECEIPT		.588	.588	.601	.612		(23)		(23)		.588				.26	02/15/2031	1
36202C-NB-2	GNMA POOL # 002215		09/20/2017	PRINCIPAL RECEIPT		4,540	4,540	4,287	4,321		.219		.219		4,540				.188	05/20/2026	1
36202C-PT-4	GNMA POOL # 002234		09/20/2017	PRINCIPAL RECEIPT		.73	.73	.73	.73						.73				.3	06/20/2026	1
36202C-QA-4	GNMA POOL # 002249		09/20/2017	PRINCIPAL RECEIPT		.312	.312	.312	.312						.312				.15	07/20/2026	1
36202C-QQ-9	GNMA POOL # 002263		09/20/2017	PRINCIPAL RECEIPT		2,843	2,843	2,680	2,718		.125		.125		2,843				.109	08/20/2026	1
36202C-QX-4	GNMA POOL # 002270		09/20/2017	PRINCIPAL RECEIPT		.582	.582	.583	.585		(.3)		(.3)		.582				.28	08/20/2026	1
36202C-YG-2	GNMA POOL # 002511		09/20/2017	PRINCIPAL RECEIPT		.369	.369	.373	.375		(.6)		(.6)		.369				.16	11/20/2027	1
36202C-2Y-8	GNMA POOL # 002591		09/20/2017	PRINCIPAL RECEIPT		.519	.519	.525	.527		(.8)		(.8)		.519				.22	05/20/2028	1
36202C-6Y-4	GNMA POOL # 002687		09/20/2017	PRINCIPAL RECEIPT		11,869	11,869	11,503	11,446		.424		.424		11,869				.425	12/20/2028	1
36202D-CR-0	GNMA POOL # 002780		09/20/2017	PRINCIPAL RECEIPT		4,333	4,333	4,051	4,021		.312		.312		4,333				.44	07/20/2029	1
36202D-C9-0	GNMA POOL # 002796		09/20/2017	PRINCIPAL RECEIPT		2,176	2,176	2,119	2,074		.101		.101		2,176				.93	08/20/2029	1
36202D-DN-8	GNMA POOL # 002809		09/20/2017	PRINCIPAL RECEIPT		1,914	1,914	1,870	1,853		.61		.61		1,914				.77	09/20/2029	1
36202D-D5-7	GNMA POOL # 002824		09/20/2017	PRINCIPAL RECEIPT		.821	.821	.800	.785		.36		.36		.821				.33	10/20/2029	1
36202D-FX-4	GNMA POOL # 002882		09/20/2017	PRINCIPAL RECEIPT		2,803	2,803	2,711	2,649		.154		.154		2,803				.115	02/20/2030	1
36202D-JR-3	GNMA POOL # 002972		09/20/2017	PRINCIPAL RECEIPT		.359	.359	.357	.355		.4		.4		.359				.16	09/20/2030	1
36202D-VZ-8	GNMA POOL # 003428		09/20/2017	PRINCIPAL RECEIPT		22,437	22,437	22,402	22,399		.38		.38		22,437				.659	08/20/2033	1
36202D-SK-3	GNMA POOL # 003550		09/20/2017	PRINCIPAL RECEIPT		8,211	8,211	8,244	8,203		.8		.8		8,211				.247	05/20/2019	1
36202E-EP-0	GNMA POOL # 003742		09/20/2017	PRINCIPAL RECEIPT		8,121	8,121	8,162	8,121		(.1)		(.1)		8,121				.253	08/20/2020	1
36202E-EQ-8	GNMA POOL # 003743		09/20/2017	PRINCIPAL RECEIPT		11,848	11,848	12,132	11,937		(89)		(89)		11,848				.395	08/20/2020	1
36202E-GE-3	GNMA POOL # 003797		09/20/2017	PRINCIPAL RECEIPT		51,934	51,934	52,567	52,829		(895)		(895)		51,934				1,917	12/20/2035	1
362198-TM-5	GNMA POOL # 270656		09/15/2017	PRINCIPAL RECEIPT		.326	.326	.323	.324		.2		.2		.326				.13	09/15/2023	1
36203B-J5-4	GNMA POOL # 344184		09/15/2017	PRINCIPAL RECEIPT		.530	.530	.531	.530		.1		.1		.530				.22	12/15/2022	1
36203D-MP-2	GNMA POOL # 346066		09/15/2017	PRINCIPAL RECEIPT		.17	.17	.17	.17						.17				.1	01/15/2024	1
36203N-SH-7	GNMA POOL # 354648		09/15/2017	PRINCIPAL RECEIPT		.72	.72	.72	.72						.72				.3	09/15/2023	1
36202D-S0-0	GNMA POOL # 3555		09/20/2017	PRINCIPAL RECEIPT		93,050	93,050	89,764	89,669		3,381		3,381		93,050				2,848	05/20/2034	1
36203R-P9-4	GNMA POOL # 356948		09/15/2017	PRINCIPAL RECEIPT		.68	.68	.68	.68						.68				.3	06/15/2023	1
36202D-6L-0	GNMA POOL # 3575		09/20/2017	PRINCIPAL RECEIPT		9,963	9,963	9,856	9,927		.36		.36		9,963				.281	07/20/2019	1
36203X-JG-2	GNMA POOL # 362163		09/15/2017	PRINCIPAL RECEIPT		.31	.31	.31	.31						.31				.1	12/15/2023	1
36204A-FU-4	GNMA POOL # 363879		09/15/2017	PRINCIPAL RECEIPT		.59	.59	.59	.59						.59				.2	12/15/2023	1
36204B-LA-9	GNMA POOL # 364821		09/15/2017	PRINCIPAL RECEIPT		.141	.141	.140	.140		.1		.1		.141				.7	02/15/2024	1
36204B-N5-9	GNMA POOL # 364980		09/15/2017	PRINCIPAL RECEIPT		.15	.15	.15	.15						.15				.1	04/15/2024	1
36204C-G8-8	GNMA POOL # 365723		09/15/2017	PRINCIPAL RECEIPT		.29	.29	.29	.29						.29				.1	12/15/2023	1
36204F-HP-2	GNMA POOL # 368438		09/15/2017	PRINCIPAL RECEIPT		.16	.16	.16	.16						.16				.1	02/15/2024	1
36204F-3J-1	GNMA POOL # 369001		09/15/2017	PRINCIPAL RECEIPT		.262	.262	.261	.261		.1		.1		.262				.11	05/15/2024	1
36204H-EK-2	GNMA POOL # 370138		09/15/2017	PRINCIPAL RECEIPT																	

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE AMICA MUTUAL 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 or Market Indicator (a)
36205A-QH-0	GNMA POOL # 384856		09/15/2017	PRINCIPAL RECEIPT		417	417	414	415		2		2		417				17	10/15/2025	1
36205B-PF-3	GNMA POOL # 385722		09/15/2017	PRINCIPAL RECEIPT		25	25	25	25						25				1	06/15/2024	1
36205C-ZY-9	GNMA POOL # 386959		09/15/2017	PRINCIPAL RECEIPT		77	77	77	77						77				3	05/15/2024	1
36205D-AF-5	GNMA POOL # 387106		09/15/2017	PRINCIPAL RECEIPT		136	136	135	135						136				6	08/15/2025	1
36205G-GN-5	GNMA POOL # 390005		09/15/2017	PRINCIPAL RECEIPT		45	45	45	45						45				2	04/15/2024	1
36205U-MZ-0	GNMA POOL # 400976		09/15/2017	PRINCIPAL RECEIPT		280	280	278	279		2		2		280				12	05/15/2024	1
36205Y-QW-5	GNMA POOL # 404669		09/15/2017	PRINCIPAL RECEIPT		171	171	171	171						171				7	12/15/2025	1
36206D-DE-4	GNMA POOL # 407901		09/15/2017	PRINCIPAL RECEIPT		390	390	387	388		2		2		390				16	11/15/2025	1
36206F-XH-0	GNMA POOL # 410280		09/15/2017	PRINCIPAL RECEIPT		62	62	62	62						62				3	09/15/2025	1
36206G-LV-0	GNMA POOL # 410840		09/15/2017	PRINCIPAL RECEIPT		21	21	21	21						21				1	11/15/2025	1
36206G-MD-9	GNMA POOL # 410856		09/15/2017	PRINCIPAL RECEIPT		101	101	101	101						101				4	12/15/2025	1
36206H-MB-1	GNMA POOL # 411754		09/15/2017	PRINCIPAL RECEIPT		2,322	2,322	2,385	2,392		(70)		(70)		2,322			109	04/15/2027	1	
36206J-AC-5	GNMA POOL # 413119		09/15/2017	PRINCIPAL RECEIPT		84	84	84	84		1		1		84				3	09/15/2025	1
36206K-LJ-8	GNMA POOL # 413529		09/15/2017	PRINCIPAL RECEIPT		613	613	609	610		4		4		613				25	10/15/2025	1
36206K-LW-9	GNMA POOL # 413541		09/15/2017	PRINCIPAL RECEIPT		795	795	789	792		4		4		795				33	10/15/2025	1
36206X-PT-4	GNMA POOL # 424434		09/15/2017	PRINCIPAL RECEIPT		831	831	857	857		(26)		(26)		831				39	08/15/2027	1
36206Y-PZ-0	GNMA POOL # 424440		09/15/2017	PRINCIPAL RECEIPT		639	639	650	649		(10)		(10)		639				28	08/15/2027	1
36209F-PY-9	GNMA POOL # 470339		09/15/2017	PRINCIPAL RECEIPT		1,220	1,220	1,222	1,226		(6)		(6)		1,220				54	05/15/2029	1
36209S-ZO-7	GNMA POOL # 480551		09/15/2017	PRINCIPAL RECEIPT		1,096	1,096	1,050	1,040		56		56		1,096				45	04/15/2029	1
36209W-ZB-1	GNMA POOL # 484138		09/15/2017	PRINCIPAL RECEIPT		619	619	634	632		(14)		(14)		619				26	01/15/2029	1
36209W-4X-7	GNMA POOL # 484238		09/15/2017	PRINCIPAL RECEIPT		362	362	371	371		(9)		(9)		362				15	09/15/2028	1
36210V-E4-9	GNMA POOL # 503355		09/15/2017	PRINCIPAL RECEIPT		3,268	3,268	3,381	3,517		(248)		(248)		3,268				117	02/15/2029	1
36201C-JU-9	GNMA POOL # 579075		09/15/2017	PRINCIPAL RECEIPT		5,608	5,608	5,721	5,821		(213)		(213)		5,608				230	12/15/2031	1
36201H-W8-2	GNMA POOL # 583971		09/15/2017	PRINCIPAL RECEIPT		3,009	3,009	3,129	3,222		(213)		(213)		3,009				115	07/15/2032	1
36201M-S9-4	GNMA POOL # 587444		09/15/2017	PRINCIPAL RECEIPT		9,364	9,364	9,788	9,823		(459)		(459)		9,364				328	12/15/2032	1
36200E-B2-6	GNMA POOL # 598657		09/15/2017	PRINCIPAL RECEIPT		1,072	1,072	1,087	1,087		(16)		(16)		1,072				34	05/15/2035	1
36200G-KU-9	GNMA POOL # 600707		09/15/2017	PRINCIPAL RECEIPT		1,761	1,761	1,818	1,799		(38)		(38)		1,761				57	12/15/2033	1
36200J-6S-4	GNMA POOL # 603081		09/15/2017	PRINCIPAL RECEIPT		13,202	13,202	13,625	13,560		(358)		(358)		13,202				481	08/15/2033	1
36200K-J4-0	GNMA POOL # 603383		09/15/2017	PRINCIPAL RECEIPT		3,826	3,826	3,999	4,002		(176)		(176)		3,826				133	01/15/2033	1
36200K-J7-3	GNMA POOL # 603386		09/15/2017	PRINCIPAL RECEIPT		11,930	11,930	12,485	12,407		(478)		(478)		11,930				425	01/15/2033	1
36200K-KQ-9	GNMA POOL # 603403		09/15/2017	PRINCIPAL RECEIPT		6,282	6,282	6,556	6,448		(166)		(166)		6,282				221	10/15/2034	1
36200M-TF-0	GNMA POOL # 604550		09/15/2017	PRINCIPAL RECEIPT		14,281	14,281	14,176	14,170		111		111		14,281				443	08/15/2033	1
36200M-VW-0	GNMA POOL # 604629		09/15/2017	PRINCIPAL RECEIPT		85,812	85,812	88,065	87,695		(1,883)		(1,883)		85,812				2,833	09/15/2033	1
36200N-BP-5	GNMA POOL # 604946		09/15/2017	PRINCIPAL RECEIPT		71,836	71,836	69,714	69,510		2,325		2,325		71,836				2,389	01/15/2034	1
36202T-DW-3	GNMA POOL # 608617		09/15/2017	PRINCIPAL RECEIPT		6,047	6,047	6,132	6,087		(40)		(40)		6,047				178	06/15/2024	1
36202T-G4-2	GNMA POOL # 608719		09/15/2017	PRINCIPAL RECEIPT		2,149	2,149	2,176	2,162		(13)		(13)		2,149				63	11/15/2024	1
36290R-XW-8	GNMA POOL # 615493		09/15/2017	PRINCIPAL RECEIPT		3,818	3,818	3,813	3,831		(13)		(13)		3,818				119	08/15/2033	1
36290R-Y3-1	GNMA POOL # 615530		09/15/2017	PRINCIPAL RECEIPT		23,256	23,256	23,408	23,377		(121)		(121)		23,256				751	09/15/2033	1
36290S-CZ-2	GNMA POOL # 615788		09/15/2017	PRINCIPAL RECEIPT		24,517	24,517	25,119	24,829		(312)		(312)		24,517				792	09/15/2033	1
36290S-KK-6	GNMA POOL # 615998		09/15/2017	PRINCIPAL RECEIPT		36,924	36,924	37,212	36,954		(30)		(30)		36,924				1,022	10/15/2018	1
36290S-YC-9	GNMA POOL # 616407		09/15/2017	PRINCIPAL RECEIPT		6,950	6,950	7,056	7,015		(65)		(65)		6,950				231	05/15/2024	1
36290T-FW-4	GNMA POOL # 616781		09/15/2017	PRINCIPAL RECEIPT		3,889	3,889	3,944	3,917		(27)		(27)		3,889				115	12/15/2024	1
36290T-GN-3	GNMA POOL # 616805		09/20/2017	PRINCIPAL RECEIPT		18,030	18,030	18,554	18,345		(315)		(315)		18,030				584	01/20/2025	1
36290T-JK-6	GNMA POOL # 616886		09/15/2017	PRINCIPAL RECEIPT		124,593	124,593	127,475	127,031		(2,437)		(2,437)		124,593				2,236	02/15/2027	1
36290X-MY-3	GNMA POOL # 620575		09/15/2017	PRINCIPAL RECEIPT		15,720	15,720	15,685	15,740		(19)		(19)		15,720				461	09/15/2033	1
36291G-YY-6	GNMA POOL # 628127		09/15/2017	PRINCIPAL RECEIPT		60,962	60,962	62,648	62,704		(1,742)		(1,742)		60,962				1,855	05/15/2034	1
36291L-3U-7	GNMA POOL # 631811		09/15/2017	PRINCIPAL RECEIPT		9,172	9,172	9,311	9,233		(62)		(62)		9,172				302	05/15/2024	1
36291L-4W-2	GNMA POOL # 631837		09/20/2017	PRINCIPAL RECEIPT		5,654	5,654	5,794	5,715		(61)		(61)		5,654				198	06/20/2029	1
36291P-5P-7	GNMA POOL # 634554		09/20/2017	PRINCIPAL RECEIPT		5,900	5,900	6,141	6,024		(124)		(124)		5,900				209	09/20/2024	1
36291U-E7-6	GNMA POOL # 638358		09/15/2017	PRINCIPAL RECEIPT		7,366	7,366	7,450	7,437		(71)		(71)		7,366				240	02/15/2035	1
36291Y-EG-8	GNMA POOL # 641935		09/15/2017	PRINCIPAL RECEIPT		3,055	3,055	3,105	3,101		(46)		(46)		3,055				98	04/15/2035	1
36297B-JS-1	GNMA POOL # 706873		09/15/2017	PRINCIPAL RECEIPT		11,871	11,871	12,338	12,179		(308)		(308)		11,871				278	11/15/2030	1
3620AM-M7-4	GNMA POOL # 733982		09/15/2017	PRINCIPAL RECEIPT		12,752	12,752	13,575	13,262		(510)		(510)		12,752				342	10/15/2040	1
3620AQ-K6-9	GNMA POOL # 736617		09/15/2017	PRINCIPAL RECEIPT		27,378	27,378	29,183	29,163		(1,785)		(1,785)		27,378				642	12/15/2035	1
3620AS-PH-6	GNMA POOL # 738524		09/15/2017	PRINCIPAL RECEIPT		93,048	93,048	95,548	95,762		(2,714)		(2,714)		93,048				2,043	07/15/2041	1
3620AS-PX-1	GNMA POOL # 738538		09/15/2017	PRINCIPAL RECEIPT		192,990	192,990	199,051	199,253		(6,263)		(6,263)		192,990				4,517	07/15/2041	1
36225B-4Q-8	GNMA POOL # 781731		09/15/2017	PRINCIPAL RECEIPT		30,064	30,064	29,509	29,936		127		127		30,064				830	11/15/2018	1
36177P-B2-0	GNMA POOL # 794556		09/15/2017	PRINCIPAL RECEIPT		146,217	146,217	149,279	149,473		(3,256)		(3,256)		146,217				3,020	01/15/2042	1

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE AMICA MUTUAL 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 or Market Indicator (a)
36241L-KA-3	GNMA POOL #782989		09/15/2017	PRINCIPAL RECEIPT		329,547	329,547	342,026	340,841		(11,294)		(11,294)		329,547				8,803	06/15/2040	1
36230L-K8-1	GNMA POOL 752119		09/15/2017	PRINCIPAL RECEIPT		26,882	26,882	28,163	27,768		(887)		(887)		26,882				473	01/15/2033	1
36176M-GZ-0	GNMA POOL 770016		09/15/2017	PRINCIPAL RECEIPT		19,086	19,086	19,933	19,706		(620)		(620)		19,086				447	12/15/2033	1
38374L-R5-2	GNMA REMICS SER 2005-61 CL DA		09/18/2017	PRINCIPAL RECEIPT		123,877	123,877	123,393	124,145		(269)		(269)		123,877				3,910	09/16/2033	1
38376G-F4-7	GNMA REMICS SER 2011-16 CL C		09/18/2017	PRINCIPAL RECEIPT		1,845,989	1,845,989	1,957,769	1,880,337		(34,347)		(34,347)		1,845,989				38,581	09/16/2046	1
38376G-K6-6	GNMA REMICS SER 2011-38 CLASS B		09/18/2017	PRINCIPAL RECEIPT		1,099,136	1,099,136	1,235,626	1,138,706		(39,571)		(39,571)		1,099,136				31,125	12/16/2049	1
38376G-W3-0	GNMA REMICS SER 2011-86 CL B		09/18/2017	PRINCIPAL RECEIPT		87,663	87,663	90,293	88,536		(873)		(873)		87,663				1,548	02/16/2041	1
38378T-6Q-8	GNMA REMICS SER 2013-100 CL MA		09/20/2017	PRINCIPAL RECEIPT		200,074	200,074	208,421	205,916		(5,842)		(5,842)		200,074				4,136	02/20/2043	1
38378K-4A-4	GNMA REMICS SER 2013-141 CL AB		09/18/2017	PRINCIPAL RECEIPT		135,779	135,779	136,458	136,081		(303)		(303)		135,779				1,820	04/16/2043	1
38378N-FL-2	GNMA REMICS SER 2013-158 AB		09/18/2017	PRINCIPAL RECEIPT		42,247	42,247	44,719	43,888		(1,641)		(1,641)		42,247				749	08/16/2053	1
38378U-UG-8	GNMA REMICS SER 2013-53 CL KA		09/20/2017	PRINCIPAL RECEIPT		512,815	512,815	529,161	524,599		(11,784)		(11,784)		512,815				9,097	10/20/2041	1
38378M-ND-3	GNMA REMICS SER 2013-60 CL GL		09/20/2017	PRINCIPAL RECEIPT		286,985	286,985	291,099	290,001		(3,016)		(3,016)		286,985				5,021	11/20/2041	1
38378T-AL-4	GNMA REMICS SER 2013-71 CL LA		09/20/2017	PRINCIPAL RECEIPT		135,066	135,066	136,290	135,889		(824)		(824)		135,066				2,453	10/20/2042	1
38378Y-CF-6	GNMA REMICS SER 2014-105 CL BA		09/18/2017	PRINCIPAL RECEIPT		76,232	76,232	76,542	76,384		(152)		(152)		76,232				1,009	02/16/2039	1
38378Y-FG-1	GNMA REMICS SER 2014-112 CL AB		09/18/2017	PRINCIPAL RECEIPT		2,306,774	2,306,774	2,350,116	2,326,133		(19,359)		(19,359)		2,306,774				27,937	12/16/2040	1
38378Y-NN-7	GNMA REMICS SER 2014-135 CL AK		09/18/2017	PRINCIPAL RECEIPT		22,507	22,507	23,340	23,353		(846)		(846)		22,507				396	08/16/2055	1
38378N-UA-9	GNMA REMICS SER 2014-14 CL AG		09/18/2017	PRINCIPAL RECEIPT		92,824	92,824	93,317	93,149		(325)		(325)		92,824				1,229	01/16/2042	1
38378Y-AA-3	GNMA REMICS SER 2014-172 CL AD		09/18/2017	PRINCIPAL RECEIPT		177,268	177,268	176,465	803		803		803		177,268				29	01/16/2046	1
38378N-J2-0	GNMA REMICS SER 2014-40 CL CA		09/18/2017	PRINCIPAL RECEIPT		448,607	448,607	447,995	448,159		449		449		448,607				6,438	11/16/2041	1
38379K-B9-8	GNMA REMICS SER 2015-115 AC		09/18/2017	PRINCIPAL RECEIPT		46,309	46,309	47,011	46,864		(555)		(555)		46,309				7,172	07/16/2051	1
38379K-K8-0	GNMA REMICS SER 2015-128 CL AJ		09/18/2017	PRINCIPAL RECEIPT		21,101	21,101	21,480	21,457		(356)		(356)		21,101				321	11/16/2055	1
38379K-6D-5	GNMA REMICS SER 2015-163 CL AH		09/18/2017	PRINCIPAL RECEIPT		103,201	103,201	102,300	102,492		709		709		103,201				1,555	04/16/2056	1
38379K-3N-6	GNMA REMICS SER 2015-169 CL C		09/18/2017	PRINCIPAL RECEIPT		32,074	32,074	32,170	32,149		(74)		(74)		32,074				487	04/16/2056	1
38379K-6M-5	GNMA REMICS SER 2015-171 CL EA		09/18/2017	PRINCIPAL RECEIPT		116,445	116,445	116,054	116,131		313		313		116,445				1,803	12/16/2052	1
38379K-GP-7	GNMA REMICS SER 2015-58 CL VA		09/18/2017	PRINCIPAL RECEIPT		86,980	86,980	83,589	84,663		2,517		2,517		86,980				1,374	10/16/2038	1
38379K-TT-5	GNMA REMICS SER 2015-93 CLASS AB		09/18/2017	PRINCIPAL RECEIPT		114,220	114,220	113,689	113,842		378		378		114,220				1,682	11/16/2047	1
38379Y-6L-7	GNMA REMICS SER 2016-125 CL DA		09/18/2017	PRINCIPAL RECEIPT		58,677	58,677	58,744	58,743		(65)		(65)		58,677				742	12/16/2047	1
38379U-TB-2	GNMA REMICS SER 2016-72 CL AB		09/18/2017	PRINCIPAL RECEIPT		37,487	37,487	37,812	37,774		(287)		(287)		37,487				569	04/16/2049	1
690353-J8-1	OVERSEAS PRIVATE INV CORP		08/09/2017	PRINCIPAL RECEIPT		34,795	34,795	34,795	34,795						34,795				1,131	07/31/2033	1
797224-AB-8	SAN CLEMENTE LEASING LLC SEC NTS		09/07/2017	VARIOUS		138,075	138,075	138,075	138,075						138,075				3,522	06/07/2022	1
831641-FA-8	U S SBA DEB PART CER SER SBIC 2014		09/11/2017	PRINCIPAL RECEIPT		1,881,490	1,881,490	1,941,169	1,927,832		(4,207)		(4,207)		1,923,625		(42,135)	(42,135)	60,038	03/01/2024	1
83162C-VU-4	U S SBA PART CERT SER 2013-201		09/01/2017	PRINCIPAL RECEIPT		575,256	575,256	597,210	594,837		(594)		(594)		594,244				27,760	09/01/2033	1
83162C-WX-7	U S SBA PART CERT SER 2015-20C		09/01/2017	PRINCIPAL RECEIPT		231,450	231,450	231,450	231,450						231,450				9,698	03/01/2035	1
83162C-XE-8	U S SBA PART CERT SERIES 2015-20H		08/01/2017	PRINCIPAL RECEIPT		278,019	278,019	278,019	278,019						278,019				11,485	08/01/2035	1
83162C-WB-5	U S SBA PART CERTIF SER 2014-20B		08/01/2017	PRINCIPAL RECEIPT		265,314	265,314	265,314	265,314						265,314				11,895	02/01/2034	1
83162C-WD-1	U S SBA PARTIC CERTIF SER 2014-20C		09/01/2017	PRINCIPAL RECEIPT		348,929	348,929	350,129	350,002		(32)		(32)		349,971		(1,041)	(1,041)	16,188	03/01/2034	1
83162C-WN-9	U S SBA SBIC SER 2004-20B		08/01/2017	PRINCIPAL RECEIPT		49,225	49,225	49,225	49,225						49,225				2,323	02/01/2024	1
83162C-PR-8	U S SBA SBIC-PC SER 2005-20G		07/03/2017	PRINCIPAL RECEIPT		68,729	68,729	68,729	68,729						68,729				3,265	07/01/2025	1
83162C-PH-0	U S SBA SBIC-PS 2005-20B		08/02/2017	PRINCIPAL RECEIPT		216,276	216,276	216,276	216,276						216,276				10,003	02/01/2025	1
83162C-QD-8	U S SBA SER 2006-20C		09/01/2017	PRINCIPAL RECEIPT		284,967	284,967	278,755	281,108		242		242		281,349		3,618	3,618	15,873	03/01/2026	1
83162C-SU-8	U S SBA SER 2009-201		09/01/2017	PRINCIPAL RECEIPT		324,237	324,237	356,154	349,467		(1,075)		(1,075)		348,392		(24,155)	(24,155)	16,045	09/01/2029	1
83162C-TV-5	U S SBA SER 2011-20B		08/02/2017	PRINCIPAL RECEIPT		399,684	399,684	399,684	399,684						399,684				20,630	02/01/2031	1
83162C-TX-1	U S SBA SER 2011-20C		09/01/2017	PRINCIPAL RECEIPT		705,210	705,210	705,210	705,210						705,210				37,396	03/01/2031	1
83162C-XY-4	U S SBA SER 2016-20H		08/01/2017	PRINCIPAL RECEIPT		214,686	214,686	214,686	214,686						214,686				5,266	08/01/2036	1
831641-FH-3	U S SBA SER 2017-10A		09/11/2017	PRINCIPAL RECEIPT		341,332	341,332	341,332	341,332						341,332				4,150	03/10/2027	1
83162C-YM-9	U S SBA SER 2017-20C		09/01/2017	PRINCIPAL RECEIPT		497,073	497,073	497,073	497,073						497,073				9,131	03/01/2037	1
831641-ER-2	U S SBA SER SBIC 2009-10B		09/11/2017	PRINCIPAL RECEIPT		1,226,885	1,226,885	1,226,885	1,226,885						1,226,885				51,934	09/10/2019	1
831641-FB-6	U S SBA SER SBIC 2014-10B		09/11/2017	PRINCIPAL RECEIPT		905,821	905,821	905,821	905,821						905,821				27,311	09/10/2024	1
831641-FG-5	U S SBA SER SBIC 2016-10B		09/11/2017	PRINCIPAL RECEIPT		21,149	21,149	21,149	21,149						21,149				410	09/10/2026	1
83162C-PS-6	U S SBA SER SBIC-2005-20H		08/01/2017	PRINCIPAL RECEIPT		251,838	251,838	243,574	246,906		280		280		247,186		4,652	4,652	12,869	08/01/2025	1
83162C-ND-1	U S SBA SER SBIC-PS 2003-20H		08/01/2017	PRINCIPAL RECEIPT		46,576	46,576	46,576	46,576						46,576				2,441	08/01/2023	1
831628-EC-2	US SBA																				

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE AMICA MUTUAL 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 or Market Indicator (a)
882721-3J-0	TEXAS ST GO SER 2008A		08/01/2017	MATURITY		2,630,000	2,630,000	2,759,212	2,639,844		(9,844)		(9,844)		2,630,000				131,500	08/01/2017	1FE
97705M-AD-7	WISCONSIN ST GO BDS SER B		08/10/2017	BB&T CAPITAL MARKETS		554,490	500,000	564,420	543,529		(7,699)		(7,699)		535,830		18,660	18,660	19,722	05/01/2026	1FE
97705L-5W-3	WISCONSIN ST GO BONDS 2014 SER B		07/25/2017	LOOP CAPITAL MARKETS		2,931,075	2,500,000	2,890,350	2,775,476		(27,383)		(27,383)		2,748,093		182,982	182,982	92,708	05/01/2027	1FE
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions					20,068,659	17,680,000	20,612,938	19,476,229		(211,056)		(211,056)		19,265,176		803,483	803,483	799,044	XXX	XXX
659154-6J-2	NORTH EAST INDPT SCH DIST TX		08/01/2017	VARIOUS FTN FINANCIAL CAPITAL		3,000,000	3,000,000	3,133,710	3,009,547		(9,547)		(9,547)		3,000,000				150,000	08/01/2020	1FE
938718-ZV-8	WASHINGTON CNTY UT SCH DIS SR 2013		07/25/2017	MKT		1,675,968	1,400,000	1,669,388	1,586,471		(15,906)		(15,906)		1,570,565		105,403	105,403	63,583	03/01/2023	1FE
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					4,675,968	4,400,000	4,803,098	4,596,018		(25,453)		(25,453)		4,570,565		105,403	105,403	213,583	XXX	XXX
3130AA-MW-5	FEDERAL HOME LOAN BANK NTS		09/19/2017	CALLED		7,160,000	7,160,000	7,152,840			402		402		7,153,242		6,758	6,758	149,501	01/27/2027	1FE
3133TC-AU-2	FHLMC SER T-009 CL A-6		09/25/2017	PRINCIPAL RECEIPT		35	35	35	35						35				2	03/25/2029	1FE
34074M-CB-5	FLORIDA HSG FIN CORP 2010 SER A-1		07/01/2017	MATURITY		250,000	250,000	248,750	249,907		93		93		250,000				8,879	07/01/2017	1FE
34074M-CC-3	FLORIDA HSG FIN CORP 2010 SER A-1		07/01/2017	CALLED		15,000	15,000	14,925	14,989		5		5		14,995		5	5	302	01/01/2018	1FE
34074M-JC-6	FLORIDA ST HSG FIN CORP 2013 SER B		09/01/2017	PRINCIPAL RECEIPT		407,183	407,183	407,183	407,183						407,183				7,036	07/01/2041	1FE
34074M-KZ-3	FLORIDA ST HSG FIN CORP 2014 SER B		07/01/2017	VARIOUS		250,000	250,000	261,563	258,821		(471)		(471)		258,351		(8,351)	(8,351)	4,104	07/01/2045	1FE
34074M-MY-4	FLORIDA ST HSG FIN CORP 2015 SER 1		07/01/2017	CALLED		95,000	95,000	102,368	102,368		(412)		(412)		101,956		(6,956)	(6,956)	1,926	01/01/2047	1FE
34074M-ND-9	FLORIDA ST HSG FIN CORP 2016 SER 1		09/01/2017	PRINCIPAL RECEIPT		153,437	153,437	153,437	153,437						153,437				2,968	07/01/2037	1FE
34074M-PF-2	FLORIDA ST HSG FIN CORP 2016 A		09/01/2017	PRINCIPAL RECEIPT		124,383	124,383	124,383	124,383						124,383				2,058	01/01/2043	1FE
34074M-PG-0	FLORIDA ST HSG FIN CORP 2016 B		09/01/2017	PRINCIPAL RECEIPT		160,855	160,855	160,855	160,855						160,855				2,638	01/01/2043	1FE
34074M-KB-6	FLORIDA ST HSG FIN REV 2013 SERIES		07/01/2017	CALLED		295,000	295,000	317,066	310,704		(1,100)		(1,100)		309,604		(14,604)	(14,604)	6,508	07/01/2035	1FE
31371G-M2-3	FNMA POOL # 251577		09/25/2017	PRINCIPAL RECEIPT		128	128	128	128						128				6	02/01/2018	1FE
31371N-V7-7	FNMA POOL # 257238		09/25/2017	PRINCIPAL RECEIPT		6,042	6,042	5,785	5,714		328		328		6,042				182	06/01/2028	1FE
31373E-JM-6	FNMA POOL # 291068		09/25/2017	PRINCIPAL RECEIPT		765	765	718	734		32		32		765				34	10/01/2024	1FE
31379D-6N-4	FNMA POOL # 416777		09/25/2017	PRINCIPAL RECEIPT		2,592	2,592	2,569	2,578		14		14		2,592				95	12/01/2018	1FE
31387D-Z4-4	FNMA POOL # 581363		09/25/2017	PRINCIPAL RECEIPT		4,552	4,552	4,544	4,540		12		12		4,552				186	06/01/2021	1FE
31400F-B2-2	FNMA POOL # 685957		09/25/2017	PRINCIPAL RECEIPT		61,134	61,134	62,863	63,062		(1,929)		(1,929)		61,134				1,741	09/01/2032	1FE
31400K-3U-8	FNMA POOL # 690311		09/25/2017	PRINCIPAL RECEIPT		2,266	2,266	2,261	2,261		5		5		2,266				39	04/01/2033	1FE
31403C-WP-2	FNMA POOL # 745054		09/25/2017	PRINCIPAL RECEIPT		32,684	32,684	32,628	32,628		56		56		32,684				530	09/01/2035	1FE
31404G-V4-0	FNMA POOL # 768435		09/25/2017	PRINCIPAL RECEIPT		19,583	19,583	19,344	19,392		190		190		19,583				346	01/01/2034	1FE
31412B-P3-0	FNMA POOL # 920342		08/25/2017	PRINCIPAL RECEIPT		109,878	109,878	110,530	110,435		(557)		(557)		109,878				3,560	12/01/2035	1FE
3138WP-3W-2	FNMA POOL # AT2612		09/25/2017	PRINCIPAL RECEIPT		16,016	16,016	16,582	16,582		(566)		(566)		16,016					09/01/2043	1FE
3140FC-KN-7	FNMA POOL # BD4800		09/25/2017	PRINCIPAL RECEIPT		1,454	1,454	1,502	1,454		(48)		(48)		1,454					09/01/2046	1FE
3140FU-NS-3	FNMA POOL # BE8500		09/25/2017	PRINCIPAL RECEIPT		2,855	2,855	2,952	2,855		(97)		(97)		2,855					02/01/2047	1FE
3140FV-HU-3	FNMA POOL # BE9242		09/25/2017	PRINCIPAL RECEIPT		3,396	3,396	3,648	3,396		(253)		(253)		3,396					03/01/2047	1FE
3140GU-JH-1	FNMA POOL # BH5663		09/25/2017	PRINCIPAL RECEIPT		1,679	1,679	1,736	1,679		(57)		(57)		1,679					06/01/2047	1FE
3140J5-PG-8	FNMA POOL # BM1322		09/25/2017	PRINCIPAL RECEIPT		37,865	37,865	38,971	37,865		(1,106)		(1,106)		37,865					05/01/2047	1FE
313603-TK-8	FNMA REMICS SER 1990-7		09/25/2017	PRINCIPAL RECEIPT		1,216	1,216	1,214	1,212		4		4		1,216				62	01/25/2020	1FE
31393B-T6-2	FNMA REMICS SER 2003-W6 CL1443		09/25/2017	PRINCIPAL RECEIPT		93,665	93,665	95,412	93,540		126		126		93,665				2,897	10/25/2042	1FE
31393D-RY-9	FNMA REMICS SER 2006-63 CL A6		09/25/2017	PRINCIPAL RECEIPT		87,862	87,862	84,189	87,884		(22)		(22)		87,862				2,374	07/25/2044	1FE
31335H-JC-8	FREDDIE MAC POOL # C90259		09/15/2017	PRINCIPAL RECEIPT		8,962	8,962	8,279	8,732		230		230		8,962					04/01/2019	1FE
31335H-JB-7	FREDDIE MAC POOL # C90287		09/15/2017	PRINCIPAL RECEIPT		2,003	2,003	1,985	1,993		10		10		2,003				84	07/01/2019	1FE
31335H-XC-2	FREDDIE MAC POOL # C90675		09/15/2017	PRINCIPAL RECEIPT		17,018	17,018	17,212	17,108		(90)		(90)		17,018				508	05/01/2023	1FE
31335H-YN-7	FREDDIE MAC POOL # C90717		09/15/2017	PRINCIPAL RECEIPT		17,367	17,367	17,693	17,548		(181)		(181)		17,367				563	09/01/2023	1FE
3128E2-VX-1	FREDDIE MAC POOL # D96030		09/15/2017	PRINCIPAL RECEIPT		17,727	17,727	17,996	17,823		(96)		(96)		17,727				528	05/01/2023	1FE
3128M1-G7-8	FREDDIE MAC POOL # G12122		09/15/2017	PRINCIPAL RECEIPT		14,669	14,669	14,568	14,613		56		56		14,669				491	01/01/2020	1FE
3128DY-DX-2	FREDDIE MAC POOL #D94618		09/15/2017	PRINCIPAL RECEIPT		4,936	4,936	4,918	4,939		(3)		(3)		4,936				196	05/01/2021	1FE
373539-I2-5	GEORGIA ST HSG FIN AUTH 2015 SER A		07/01/2017	CALLED		240,000	240,000	250,920	250,766		(611)		(611)		250,155		(10,155)	(10,155)	4,900	06/01/2045	1FE
45202B-CJ-3	ILLINOIS ST HSG DEV 2016 SER A		09/01/2017	CALLED		24,664	24,664	24,664	24,664						24,664				432	03/01/2048	1FE
45505T-JC-6	INDIANA HSG DEV AUTH 2017 SER A-2		07/01/2017	CALLED		35,000	35,000	37,662	35,000		(94)		(94)		36,958		(1,958)	(1,958)		01/01/2039	1FE
462467-NS-6	IOWA FIN AUTH 2011 SER 2		07/03/2017	CALLED		45,000	45,000	48,425	46,738		(182)		(182)		46,556		(1,556)	(1,556)	2,025	07/01/2028	1FE
462467-PH-8	IOWA ST FIN AUTH SF MTG BDS 2015 A		08/28/2017	CALLED		1,400,000	1,400,000	1,474,046	1,463,243		(4,108)		(4,108)		1,459,135		(59,135)	(59,135)	49,080	01/01/2040	1FE
46641X-AA-3	JP MORGAN (INDIANA HSG) HFA TRUST		09/27/2017	VARIOUS		67,307	67,307	70,168	69,976		(53)		(53)		69,923		(2,616)	(2,616)	1,733	11/27/2038	1FE
49130T-VQ-6	KENTUCKY ST HSG CORP 2016 SER B		09/22/2017	CALLED		160,000	160,000	166,512	166,447		(448)		(448)		165,999		(5,999)	(5,999)	5,173	07/01/2037	1FE
49130T-UR-5	KENTUCKY ST HSG CORP BDS 2016 A		09/22/2017	CALLED		245,000	245,000	254,361	253,853		(670)		(670)		253,183		(8,183)	(8,183)	10,829	01/01/2040	1FE
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STATEMENT AS OF SEPTEMBER 30, 2017 OF THE AMICA MUTUAL 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 or Market Indicator (a)
60535Q-LZ-1	MISSISSIPPI ST HOME CORP SER 2015A		09/01/2017	PRINCIPAL RECEIPT		207,710	207,710	207,710	207,710						207,710				4,151	12/01/2034	IFE
60636X-T8-6	MISSOURI ST HSG DEV 2008 SER A		09/01/2017	VARIOUS		25,000	25,000	24,844	24,875		2		2		24,877		123	123	1,425	09/01/2038	IFE
60637B-CN-8	MISSOURI ST HSG DEV 2013 SER A		09/01/2017	CALLED		385,000	385,000	385,000	385,000						385,000				6,402	11/01/2040	IFE
60637B-CP-3	MISSOURI ST HSG DEV 2013 SER A		09/01/2017	CALLED		155,000	155,000	155,620	155,321		(47)		(47)		155,274		(274)	(274)	2,622	11/01/2041	IFE
60637B-CR-9	MISSOURI ST HSG DEV 2013 SER D		09/01/2017	PRINCIPAL RECEIPT		109,873	109,873	109,873	109,873						109,873				1,811	10/01/2034	IFE
60637B-GM-6	MISSOURI ST HSG DEV 2015 SER B-1		09/01/2017	CALLED		260,000	260,000	279,471	277,038		(1,108)		(1,108)		275,930		(15,930)	(15,930)	8,100	11/01/2045	IFE
60637B-HH-6	MISSOURI ST HSG DEV 2015 SER B-2		09/01/2017	CALLED		225,000	225,000	243,425	241,114		(1,050)		(1,050)		240,065		(15,065)	(15,065)	7,000	11/01/2045	IFE
60637B-HV-5	MISSOURI ST HSG DEV 2015 SERIES C		09/01/2017	CALLED		120,000	120,000	130,171	129,037		(638)		(638)		128,399		(8,399)	(8,399)	4,000	11/01/2036	IFE
60637B-KZ-2	MISSOURI ST HSG DEV 2016 SER A-2		08/01/2017	CALLED		165,000	165,000	180,446	179,237		(894)		(894)		178,343		(13,343)	(13,343)	4,950	05/01/2040	IFE
63968M-HN-2	NEBRASKA HOUSING REV 2013 SERIES E		09/01/2017	CALLED		125,000	125,000	129,254	127,995		(241)		(241)		127,754		(2,754)	(2,754)	3,425	09/01/2043	IFE
63968M-EV-7	NEBRASKA ST INV FIN AUT 2013 SER A		08/01/2017	CALLED		10,000	10,000	10,250	10,174		(16)		(16)		10,158		(158)	(158)	263	03/01/2043	IFE
63968M-KO-1	NEBRASKA ST INV FIN AUT 2015 SER A		09/01/2017	CALLED		205,000	205,000	219,364	217,479		(665)		(665)		216,814		(11,814)	(11,814)	6,592	09/01/2045	IFE
647200-LK-8	NEW MEXICO FIN AUTH 2007 SER E-2		07/01/2017	CALLED		637,300	625,000	667,313	636,075		(2,113)		(2,113)		633,961		3,339	3,339	38,150	01/01/2039	IFE
647200-4R-2	NEW MEXICO FIN AUTH 2016 SER A-2		09/01/2017	CALLED		175,000	175,000	185,707	185,073		(546)		(546)		184,527		(9,527)	(9,527)	6,125	03/01/2046	IFE
647200-2F-0	NEW MEXICO MTG FIN AUTH 2014 SER A		09/01/2017	VARIOUS		65,000	65,000	69,805	68,457		(305)		(305)		68,152		(3,152)	(3,152)	2,655	03/01/2044	IFE
647200-3P-7	NEW MEXICO MTG FIN AUTH 2015 SER E		09/01/2017	PRINCIPAL RECEIPT		263,250	263,250	263,250	263,250						263,250				5,164	09/01/2037	IFE
647200-5T-7	NEW MEXICO MTG FIN AUTH 2016 SER C		09/01/2017	CALLED		30,000	30,000	32,054	32,013		(154)		(154)		31,859		(1,859)	(1,859)	811	03/01/2045	IFE
647200-T5-3	NEW MEXICO ST MTG FIN AUTH CL 1		09/01/2017	CALLED		75,000	75,000	81,791	78,809		(464)		(464)		78,345		(3,345)	(3,345)	3,188	03/01/2043	IFE
677377-2P-7	OHIO HSG FIN REV BONDS 2016 SER 1		09/01/2017	CALLED		130,000	130,000	130,000	130,000						130,000				2,259	11/01/2041	IFE
677377-2M-4	OHIO ST HSG FIN AGY 2013 SER 2		09/01/2017	CALLED		225,000	225,000	225,000	225,000						225,000				3,877	11/01/2041	IFE
67886M-NN-5	OKLAHOMA HSG FIN AGY 2011 SER B		09/01/2017	CALLED		85,000	85,000	91,523	88,375		(389)		(389)		87,986		(2,986)	(2,986)	3,488	09/01/2027	IFE
67886M-PU-7	OKLAHOMA ST HSG FIN AGY 2013 D		09/01/2017	CALLED		131,694	131,694	131,694	131,694						131,694				2,927	09/01/2035	IFE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY 2013 SER A		09/01/2017	VARIOUS		110,000	110,000	110,000	110,000						110,000				1,690	09/01/2041	IFE
67886M-PS-2	OKLAHOMA ST HSG FIN AGY SER B TAX		09/01/2017	CALLED		440,000	440,000	445,883	442,845		(488)		(488)		442,357		(2,357)	(2,357)	7,940	09/01/2041	IFE
68450W-CZ-2	ORANGE CNTY FL HSG AUTH SER 2011B		09/01/2017	CALLED		205,000	205,000	218,526	211,601		(994)		(994)		210,608		(5,608)	(5,608)	8,969	03/01/2031	IFE
68450W-DB-4	ORANGE CNTY FL HSG FIN AUTH 2013A		09/01/2017	CALLED		165,000	165,000	165,000	165,000						165,000				3,258	12/01/2041	IFE
72316W-A6-4	PINELLAS CNTY FL HSG FIN AUTH 2016A		09/01/2017	VARIOUS		10,000	10,000	10,679	10,823		(36)		(36)		10,587		(587)	(587)	350	03/01/2046	IFE
72316W-YB-7	PINELLAS CNTY FL HSG FIN AUTH SER B		09/01/2017	VARIOUS		75,000	75,000	79,952	77,592		(249)		(249)		77,343		(2,343)	(2,343)	2,990	09/01/2027	IFE
88275F-NZ-8	TEXAS ST DEPT OF HSG 2017 SER B		09/01/2017	PRINCIPAL RECEIPT		92,724	92,724	92,724	92,724						92,724				363	09/01/2038	IFE
88275F-NU-9	TEXAS ST DEPT OF HSG SF REV 2015 A		09/01/2017	CALLED		145,000	145,000	145,000	145,000						145,000				4,360	09/01/2039	IFE
88271H-DA-4	TEXAS ST HSG CORP SER 2007 B		09/01/2017	CALLED		35,000	35,000	37,216	35,988		(99)		(99)		35,889		(889)	(889)	1,394	12/01/2039	IFE
88275F-NT-2	TEXAS ST HSG MTG BDS 2013 SER A		09/01/2017	CALLED		235,000	235,000	235,000	235,000						235,000				5,833	03/01/2036	IFE
93978X-ER-7	WASHINGTON ST HSG FIN COM 2015 B		09/01/2017	CALLED		170,000	170,000	170,000	170,000						170,000				3,429	05/01/2041	IFE
93978X-EQ-9	WASHINGTON ST HSG FIN COM 2015 A		09/01/2017	CALLED		185,000	185,000	185,000	185,000						185,000				3,569	09/01/2040	IFE
3199999	Subtotal - Bonds - U.S. Special Revenues					17,811,190	17,798,891	18,126,675	10,694,942		(22,085)		(22,085)		18,020,868		(209,678)	(209,678)	445,259	XXX	XXX
00842B-AJ-6	AGATE BAY MTG TRUST 2015-5 CL A9		09/25/2017	PRINCIPAL RECEIPT		318,605	318,605	326,321	326,388		(7,783)		(7,783)		318,605				6,616	07/25/2045	IFM
00842T-AD-0	AGATE BAY MTG TRUST 2016-1 CL A4		09/25/2017	PRINCIPAL RECEIPT		87,439	87,439	86,291	86,195		1,243		1,243		87,439				1,558	12/25/2045	IFM
00842V-AE-3	AGATE BAY MTG TRUST 2016-3 CL A5		09/27/2017	PRINCIPAL RECEIPT		465,115	465,115	477,034	477,068		(11,953)		(11,953)		465,115				8,937	08/26/2046	IFM
14149Y-AX-6	CARDINAL HEALTH INC		07/01/2017	CALLED		3,709,435	3,700,000	3,609,498	3,674,696		10,405		10,405		3,685,101		24,334	24,334	49,971	03/15/2018	IFE
21987H-AQ-8	CORPORATE BOND-BKD SER 1998-CAT-1		09/05/2017	PRINCIPAL RECEIPT		422,379	422,379	424,845	422,879		(97)		(97)		422,480		(101)	(101)	27,455	03/01/2018	IFE
22944P-AA-5	CREDIT SUISSE MTG TRUST 2013-TH1		09/25/2017	PRINCIPAL RECEIPT		1,242,511	1,242,511	1,199,635	1,199,037		43,474		43,474		1,242,511				15,694	02/25/2043	IFM
12647P-AL-2	CREDIT SUISSE MTG TRUST SER 2013-7		09/25/2017	PRINCIPAL RECEIPT		63,577	63,577	64,674	38,950		(1,106)		(1,106)		63,577				776	08/25/2043	IFE
294429-AF-2	EQUIFAX INC		07/01/2017	MATURITY		3,000,000	3,000,000	2,993,370	2,999,562		438		438		3,000,000				189,000	07/01/2017	IFE
38144L-AB-6	GOLDMAN SACHS GROUP INC		09/01/2017	MATURITY		2,015,000	2,015,000	2,300,667	2,065,377		(50,377)		(50,377)		2,015,000				125,938	09/01/2017	IFE
46644V-AG-1	JP MORGAN MTG TRUST 2015-4 CL 1A7		09/25/2017	PRINCIPAL RECEIPT		212,382	212,382	215,833	215,291		(2,909)		(2,909)		212,382				4,793	06/25/2045	IFM
46644V-BJ-4	JP MORGAN MTG TRUST 2015-4 CL 2A2		09/25/2017	PRINCIPAL RECEIPT		73,933	73,933	73,182	73,289		644		644		73,933				1,383	06/25/2045	IFM
46645G-AC-2	JP MORGAN MTG TRUST 2015-6 CL A3		09/25/2017	PRINCIPAL RECEIPT		133,825	133,825	135,561	135,493		(1,668)		(1,668)		133,825				2,695	10/25/2045	IFM
46647J-AC-4	JP MORGAN MTG TRUST 2016-4 CL A3		09/25/2017	PRINCIPAL RECEIPT		214,894	214,894	217,614	217,599		(2,705)		(2,705)		214,894				4,319	10/25/2046	IFM
46648H-AC-7	JP MORGAN MTG TRUST 2017-2 CL A3		09/25/2017	PRINCIPAL RECEIPT		464,596	464,596	472,716	464,596		(8,121)		(8,121)		464,596				3,226	05/25/2047	IFE
46648H-AE-3	JP MORGAN MTG TRUST 2017-2 CL A5		09/25/2017	PRINCIPAL RECEIPT		153,701	153,701	157,447	157,447		(3,746)		(3,746)		153,701				1,068	05/25/2047	IFE
46647S-AE-0	JP MORGAN MTG TRUST 2017-3 CL 1A3		09/27/2017	PRINCIPAL RECEIPT		148,498	148,498	151,596	151,596		(3,098)		(3,09								

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE AMICA MUTUAL 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 or Market Indicator (a)	
81746X-AA-4	SEQUOIA MFG TRUST SR 2017-3 CL A1		09/25/2017	PRINCIPAL RECEIPT		275,173	275,173	273,410			1,763		1,763		275,174				3,486	04/25/2047	1FE	
92343V-OH-5	VERIZON COMMUNICATIONS INC		08/11/2017	TENDERED		1,037,272	1,013,000	1,013,000	1,013,000						1,013,000		24,271	24,271	26,222	02/21/2020	2FE	
962166-AV-6	WEYERHAEUSER COMPANY DEBS		08/01/2017	MATURITY		2,000,000	2,000,000	1,806,860	1,988,227		11,773		11,773		2,000,000				139,000	08/01/2017	2FE	
8399999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					22,225,399	21,992,832	22,326,214	20,975,332		(79,004)		(79,004)		21,977,232		248,166	248,166	936,847		XXX	
8399997	Total - Bonds - Part 4					88,043,724	85,134,232	89,722,300	78,327,937		(619,257)		(619,257)		87,174,399		869,325	869,325	3,057,064		XXX	
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX
8399999	Total - Bonds					88,043,724	85,134,232	89,722,300	78,327,937		(619,257)		(619,257)		87,174,399		869,325	869,325	3,057,064		XXX	
8999997	Total - Preferred Stocks - Part 4						XXX														XXX	
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX
8999999	Total - Preferred Stocks						XXX														XXX	
88579Y-10-1	3M COMPANY		08/23/2017	EVERCORE ISI	4,135,000	838,419		37,526	738,387	(700,861)			(700,861)		37,526		800,893	800,893	9,717			
00724F-10-1	ADOBE SYSTEMS INC		08/24/2017	WILLIAM BLAIR & CO	12,648,000	1,902,063		350,476	1,302,112	(951,636)			(951,636)		350,476		1,551,587	1,551,587				
008252-10-8	AFFILIATED MANAGERS GROUP INC		08/24/2017	Sanford C. Bernstein & Co.	17,084,000	2,966,305		2,266,363	2,482,305	(215,942)			(215,942)		2,266,363		699,942	699,942	10,250			
00846U-10-1	AGILENT TECHNOLOGIES INC		09/20/2017	EVERCORE ISI	10,904,000	717,704		35,429	496,786	(461,357)			(461,357)		35,429		682,275	682,275	4,318			
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES		09/07/2017	VARIOUS	5,834,000	709,800		717,241	2,035,739	(3,918,852)			(3,918,852)		717,241		(7,440)	(7,440)				
02079K-10-7	ALPHABET INC CL C		07/06/2017	WILLIAM BLAIR & CO	7,715,000	6,985,972		2,035,739	5,954,591	(3,918,852)			(3,918,852)		2,035,739		4,950,233	4,950,233				
02665T-30-6	AMERICAN HOMES 4 RENT		08/11/2017	EVERCORE ISI	110,356,000	2,414,434		2,515,572	1,072,841	(366,087)			(366,087)		2,515,572		(101,138)	(101,138)	11,036			
03741I-10-5	APACHE CORPORATION		09/20/2017	J.P. MORGAN SECURITIES	965,948	965,948		1,072,841	1,438,928	(366,087)			(366,087)		1,072,841		(106,893)	(106,893)	17,003			
03748R-10-1	APARTMENT INVESTMENT AND MGMT CO		07/24/2017	EVERCORE ISI	100,249,000	4,392,238		4,282,928	2,225,134	(1,979,819)			(1,979,819)		4,282,928		109,310	109,310				
037833-10-0	APPLE INC		08/30/2017	WILLIAM BLAIR & CO	19,212,000	3,137,827		245,315	2,225,134	(1,979,819)			(1,979,819)		245,315		2,892,512	2,892,512	35,158			
05329H-10-2	AUTONATION INC		09/06/2017	ALEX BROWN & SONS	6,820,000	305,156		320,404	331,793	(11,389)			(11,389)		320,404		(15,248)	(15,248)				
075896-10-0	BED BATH & BEYOND INC		09/13/2017	EVERCORE ISI	16,369,000	482,313		489,433	665,236	67,277	243,080		(175,803)		489,433		(7,120)	(7,120)	6,548			
09075E-10-0	BIOVERATIV INC		08/09/2017	EVERCORE ISI	5,667,000	333,856		38,634	80,000	(41,366)			(41,366)		38,634		295,221	295,221				
101137-10-7	BOSTON SCIENTIFIC CORP		09/13/2017	EVERCORE ISI	30,030,000	872,501		181,682	649,549	(467,867)			(467,867)		181,682		690,820	690,820				
105368-20-3	BRANDYWINE REALTY TRUST		09/07/2017	EVERCORE ISI	73,111,000	1,228,909		1,250,608	1,250,608						1,250,608		(21,699)	(21,699)				
14912Y-20-2	CATCHMARK TIMBER TRUST INC		09/01/2017	ROC	0	133,971		133,971	133,971						133,971							
149123-10-1	CATERPILLAR INC		07/12/2017	JEFFERIES & COMPANY	29,764,000	3,242,677		1,208,747	2,760,313	(1,551,567)			(1,551,567)		1,208,747		2,033,931	2,033,931	45,837			
125269-10-0	CF INDUSTRIES HOLDINGS INC		07/06/2017	JEFFERIES & COMPANY	14,057,000	402,216		338,774	442,514	(103,741)			(103,741)		338,774		63,443	63,443	8,434			
172967-42-4	CITIGROUP INC NEW YORK NY		08/23/2017	J.P. MORGAN SECURITIES	30,146,000	2,028,055		793,141	1,791,577	(998,436)			(998,436)		793,141		1,234,914	1,234,914	9,974			
209115-10-4	CONSOLIDATED EDISON INC		09/06/2017	JEFFERIES & COMPANY	13,566,000	1,140,740		950,652	999,543	(48,891)			(48,891)		950,652		190,088	190,088	18,721			
21870Q-10-5	CORESITE REALTY CORP		09/07/2017	EVERCORE ISI	13,372,000	1,569,704		1,384,082	3,790,485						1,384,082		185,622	185,622				
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		09/07/2017	VARIOUS	33,429,000	1,111,108		1,168,971	1,168,971						1,168,971		(57,864)	(57,864)	9,193			
222795-10-6	COUSINS PROPERTIES INC		08/24/2017	Sanford C. Bernstein & Co.	491,866,000	4,507,356		4,239,505	4,239,505						4,239,505		267,851	267,851	35,029			
126408-10-3	CSX CORP		09/06/2017	EVERCORE ISI	18,352,000	921,007		210,954	659,387	(448,433)			(448,433)		210,954		710,052	710,052	6,974			
229663-10-9	CUBESMART		08/21/2017	EVERCORE ISI	142,847,000	3,404,937		3,812,986	3,812,986						3,812,986		(408,050)	(408,050)	38,569			
233153-20-4	DCI INDUSTRIAL TRUST INC		09/07/2017	VARIOUS	21,301,000	1,255,674		860,870	1,020,130	(159,260)			(159,260)		860,870		394,804	394,804	19,810			
25470F-30-2	DISCOVERY COMMUNICATIONS INC		07/12/2017	EVERCORE ISI	27,011,000	886,091		656,097	723,355	(67,257)			(67,257)		656,097		29,993	29,993				
260543-10-3	DOW CHEMICAL CO		09/01/2017	MERGER	65,554,000	1,158,995		1,158,995	3,751,000	(2,592,005)			(2,592,005)		1,158,995				120,619			
26078J-10-0	DOWDUPONT INC		09/19/2017	FRACTIONAL SHARES	0	45		17	17						17		27	27				
264411-50-5	DUKE REALTY CORP		09/07/2017	VARIOUS	30,153,000	888,354		870,684	870,684						870,684		17,670	17,670	5,729			
263534-10-9	DUPONT E I DE NEMOURS & CO		09/01/2017	MERGER	56,403,000	707,026		707,026	4,139,980	(3,432,954)			(3,432,954)		707,026				64,299			
26613Q-10-6	DUPONT FABROS TECHNOLOGY INC		07/10/2017	EVERCORE ISI	88,617,000	4,085,026		3,790,485	3,790,485						3,790,485		294,540	294,540	34,309			
28140H-20-3	EDUCATION REALTY TRUST INC		09/07/2017	Sanford C. Bernstein & Co.	26,238,000	1,025,956		1,045,933	1,045,933						1,045,933		(19,978)	(19,978)	20,203			
292104-10-6	EMPIRE STATE REALTY TRUST A		08/28/2017	Co.	186,733,000	3,788,763		3,947,471	3,947,471						3,947,471		(158,708)	(158,708)	19,607			
294429-10-5	EQUIFAX INC		09/14/2017	WILLIAM BLAIR & CO	7,044,000	653,809		362,406	832,812	(470,406)			(470,406)		362,406		291,403	291,403	8,241			
30040W-10-8	EVERSOURCE ENERGY		09/20/2017	EVERCORE ISI	16,681,000	1,023,206		870,870	921,292	(50,422)			(50,422)		870,870		152,336	152,336	23,770			
30225T-10-2	EXTRA SPACE STORAGE INC		07/10/2017	EVERCORE ISI	51,964,000	3,916,296		3,920,814	3,920,814						3,920,814		(4,518)	(4,518)	40,532			
316773-10-0	FIFTH THIRD BANCORP		07/26/2017	J.P. MORGAN SECURITIES	41,315,000	1,087,621		739,014	1,114,266	(375,252)			(375,252)		739,014		348,607	348,607	17,352			
343412-10-2	FLUOR CORPORATION		09/20/2017	WILLIAM BLAIR & CO	13,122,000	538,507		613,454	689,167	(75,714)			(75,714)		613,454		(74,947)	(74,947)	11,022			
369604-10-3	GENERAL ELECTRIC CO		08/30/2017	WILLIAM BLAIR & CO	36,446,000	38,768		38,768	1,151,694	(1,112,926)			(1,112,926)		38,768		840,654	840,654	28,007			
36174X-10-1	GOP INC		07/10/2017	EVERCORE ISI	156,898,000	3,549,531		3,911,910	2,952,611	(959,299)			(959,299)		3,911,910		(362,378)	(362,378)	73,387			
38141G-10-4	GOLDMAN SACHS GROUP INC		08/24/2017	J.P. MORGAN SECURITIES	5,142,000	1,147,290		464,991	1,231,252	(766,261)			(766,261)		464,991		682,299	682,299</				

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE AMICA MUTUAL 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 or Market Indicator (a)
40414L-10-9	HCP INC		08/08/2017	EVERCORE ISI	121,423.000	3,570,057		3,797,298							3,797,298		(227,241)	(227,241)	89,853		
42225P-50-1	HEALTHCARE TRUST OF AMERICA		09/07/2017	VARIOUS	44,460.000	1,403,269		1,327,371							1,327,371		75,898	75,898	14,400		
42824C-10-9	HEWLETT PACKARD ENTERPRISE COMPANY		09/01/2017	ROC	0.000	63,111		63,111	63,111						63,111						
46187W-10-7	INVITATION HOMES INC		09/07/2017	EVERCORE ISI	32,923.000	739,914		722,604							722,604		17,310	17,310			
651502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC	D	09/14/2017	WILLIAM BLAIR & CO. Sanford C. Bernstein & Co.	22,203.000	881,659		645,801	914,542	(268,741)			(268,741)		645,801		235,858	235,858	16,652		
46625H-10-0	JP MORGAN CHASE & CO		08/23/2017	Sanford C. Bernstein & Co.	14,714.000	1,351,064		9,873	1,269,671	(1,259,798)			(1,259,798)		9,873		1,341,191	1,341,191	21,777		
49427F-10-8	KILROY REALTY CORPORATION		09/07/2017	Co.	13,426.000	917,702		876,908	983,052	(106,144)			(106,144)		876,908		40,794	40,794	42,878		
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		08/09/2017	JEFFERIES & COMPANY	37,116.000	2,090,514		2,098,008	2,091,858	6,150			6,150		2,098,008		(7,494)	(7,494)			
N53745-10-0	LYONDELLBASELL INDUSTRIES NV CL A	D	09/13/2017	EVERCORE ISI	8,357.000	787,674		513,873	716,863	(202,991)			(202,991)		513,873		273,801	273,801	22,146		
595112-10-3	MICRON TECHNOLOGY INC		08/24/2017	WILLIAM BLAIR & CO.	30,510.000	919,480		327,983	668,779	(340,797)			(340,797)		327,983		591,497	591,497			
59522J-10-3	MID-AMERICA APARTMENT COMM. INC		09/08/2017	VARIOUS	72,741.000	7,589,432		7,314,408							7,314,408		275,024	275,024	32,161		
617446-44-8	MORGAN STANLEY		08/23/2017	J.P. MORGAN SECURITIES	22,792.000	1,044,198		66,690	962,962	(896,272)			(896,272)		66,690		977,508	977,508	14,815		
626717-10-2	MURPHY OIL CORP		07/20/2017	J.P. MORGAN SECURITIES	9,288.000	243,916		261,654	289,135	(27,481)			(27,481)		261,654		(17,738)	(17,738)	4,644		
637071-10-1	NATIONAL OILWELL VARCO INC		09/13/2017	INC	21,026.000	713,139		704,161	787,213	(83,053)			(83,053)		704,161		8,978	8,978	2,103		
65339F-10-1	NEXTERA ENERGY INC		08/23/2017	EVERCORE ISI	1,585.000	237,418		182,022	189,344	(7,322)			(7,322)		182,022		55,395	55,395	3,115		
655844-10-8	NORFOLK SOUTHN CORP		09/06/2017	EVERCORE ISI	3,010.000	368,388		184,875	325,291	(140,416)			(140,416)		184,875		183,513	183,513	3,672		
708430-10-3	PENNS WOODS BANCORP INC		09/27/2017	Co.	26,543.000	1,223,315		1,032,045							1,032,045		191,270	191,270	24,950		
709102-10-7	PENNSYLVANIA REAL ESTATE INVT TST		09/07/2017	VARIOUS	119,854.000	1,225,403		1,342,421	816						1,342,421		(117,018)	(117,018)	9,075		
713448-10-8	PEPSICO INC		09/06/2017	ALEX BROWN & SONS	8,542.000	992,834		12,365	893,749	(881,385)			(881,385)		12,365		980,469	980,469	19,732		
737630-10-3	POTLATCH CORPORATION		07/10/2017	EVERCORE ISI	25,087.000	1,140,815		756,276	1,044,874	(288,598)			(288,598)		756,276		384,539	384,539	18,815		
693506-10-7	PPG INDUSTRIES INC		09/20/2017	EVERCORE ISI	4,178.000	455,329		4,729	395,907	(391,178)			(391,178)		4,729		450,600	450,600	5,223		
74340W-10-3	PROLOGIS INC		07/19/2017	EVERCORE ISI	68,535.000	4,113,999		3,878,108							3,878,108		235,892	235,892	30,155		
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP		09/06/2017	JEFFERIES & COMPANY	26,606.000	1,221,280		1,075,710	1,167,471	(91,761)			(91,761)		1,075,710		145,570	145,570	22,881		
754907-10-3	RAYONIER INC		07/10/2017	EVERCORE ISI	39,080.000	1,098,932		963,823	1,039,528	(75,705)			(75,705)		963,823		135,109	135,109	19,540		
758849-10-3	REGENCY CENTERS CORPORATION		09/07/2017	VARIOUS	10,107.000	661,783		649,403							649,403		12,380	12,380	10,713		
76131V-20-2	RETAIL PROPERTIES OF AMERICA INC		09/07/2017	VARIOUS	64,459.000	882,710		856,638	3,846		128,761		(128,761)		856,638		26,071	26,071	23,993		
773903-10-9	ROCKWELL AUTOMATION INC		09/14/2017	WILLIAM BLAIR & CO.	5,332.000	905,291		483,792	716,621	(232,829)			(232,829)		483,792		421,500	421,500	12,157		
783549-10-8	RYDER SYSTEM INC		09/07/2017	EVERCORE ISI	3,395.000	266,983		202,976	252,724	(49,748)			(49,748)		202,976		64,007	64,007	4,549		
78573L-10-6	SABRA HEALTH CARE REIT INC		09/07/2017	VARIOUS	68,831.000	1,546,259		1,483,492							1,483,492		62,767	62,767			
811065-10-1	SCRIPPS NETWORKS INTERACTIVE		08/24/2017	EVERCORE ISI	7,378.000	633,522		421,773	526,568	(104,795)			(104,795)		421,773		211,749	211,749	4,427		
67945M-10-7	SEAGATE TECHNOLOGY	D	09/13/2017	WILLIAM BLAIR & CO.	18,434.000	602,822		503,927	703,626	(199,699)			(199,699)		503,927		98,896	98,896	34,840		
81211K-10-0	SEALED AIR CORP		09/13/2017	EVERCORE ISI	15,401.000	669,033		238,099	698,281	(460,182)			(460,182)		238,099		430,934	430,934	7,392		
85572F-10-5	STARWOOD WAYPOINT HOMES		09/07/2017	Co.	20,312.000	734,144		721,393							721,393		12,751	12,751			
857477-10-3	STATE STREET CORPORATION BOSTON MA		08/09/2017	EVERCORE ISI	19,968.000	1,872,484		1,035,424	1,551,913	(516,489)			(516,489)		1,035,424		837,060	837,060	22,764		
862121-10-0	STORE CAPITAL CORP		07/10/2017	EVERCORE ISI	190,169.000	4,166,373		3,926,231							3,926,231		240,143	240,143	55,149		
866674-10-4	SUN COMMUNITIES INC		09/07/2017	VARIOUS	12,163.000	1,113,171		872,608	935,819	(65,151)			(65,151)		872,608		240,562	240,562	24,218		
867914-10-3	SUNTRUST BANKS INC		09/06/2017	INC	27,411.000	1,475,207		1,123,108	1,503,493	(380,385)			(380,385)		1,123,108		352,099	352,099	25,218		
872590-10-4	T- MOBILE USA		07/19/2017	JEFFERIES & COMPANY	13,199.000	808,914		217,784	759,075	(541,291)			(541,291)		217,784		591,130	591,130			
500754-10-6	THE KRAFT HEINZ CO		07/12/2017	JEFFERIES & COMPANY	14,173.000	1,201,568		1,029,598	1,237,586	(207,989)			(207,989)		1,029,598		171,970	171,970	17,008		
969457-10-0	THE WILLIAMS COMPANIES INC		09/06/2017	INC	33,761.000	1,015,150		1,043,877	1,051,318	(7,441)			(7,441)		1,043,877		(28,727)	(28,727)	20,257		
902653-10-4	UDR INC		09/07/2017	EVERCORE ISI	16,207.000	637,669		647,604							647,604		(9,935)	(9,935)	5,024		
907818-10-8	UNION PACIFIC CORP		09/06/2017	EVERCORE ISI	9,093.000	955,635		4,103	942,762	(938,659)			(938,659)		4,103		951,532	951,532	11,003		
91704F-10-4	URBAN EDGE PROPERTIES		09/07/2017	Co.	49,032.000	1,238,936		1,187,398							1,187,398		51,538	51,538	10,787		
917047-10-2	URBAN OUTFITTERS INC		09/06/2017	ALEX BROWN & SONS	11,519.000	253,565		225,657	328,061	(6,384)			(6,384)		225,657		27,908	27,908			
92339V-10-0	VEREIT, INC.		09/07/2017	Co.	141,870.000	1,224,707		1,180,486							1,180,486		44,221	44,221	19,507		
929042-10-9	VORNADO REALTY TRUST		09/07/2017	EVERCORE ISI	8,708.000	640,161		698,050							698,050		(57,889)	(57,889)	5,225		
941848-10-3	WATERS CORPORATION		09/20/2017	EVERCORE ISI	3,625.000	659,772		135,581	487,164	(351,583)			(351,583)		135,581		524,191	524,191			
95040Q-10-4	WELLS FARGO INC		09/01/2017	ROC	0.000	2,063		2,063							2,063						
958102-10-5	WESTERN DIGITAL CORPORATION		09/13/2017	WILLIAM BLAIR & CO.	4,562.000	389,528		137,624	309,988	(172,364)			(172,364)		137,624		251,904	251,904	6,843		

E05.6

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE AMICA MUTUAL INSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For-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	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 or Market Indicator (a)	
962166-10-4	WEYERHAEUSER CO		07/10/2017	EVERCORE ISI	45,473,000	1,460,186		1,108,068	1,368,283	(260,215)			(260,215)		1,108,068		352,118	352,118	28,193			
983919-10-1	XILINX INC		09/06/2017	ALEX BROWN & SONS	7,612,000	488,394		166,703	459,536	(292,834)			(292,834)		166,703		321,691	321,691	7,840			
594837-30-4	MICRO FOCUS INTERNATIONAL PLC	C	09/19/2017	VARIOUS	0.168	122,534		5						5			122,529	122,529				
696629-10-3	WILLIS TOWERS WATSON PUBLIC LTD CO	D	09/13/2017	WILLIAM BLAIR & CO	13,894,000	2,123,195		1,644,677	1,698,958	(54,281)			(54,281)		1,644,677		478,517	478,517	21,397			
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					136,251,429	XXX	104,152,038	70,939,473	(31,177,211)		467,861	(31,645,072)		104,152,038		32,099,388	32,099,388	1,557,938	XXX	XXX	
316146-31-5	FIDELITY GLBL EX US IND FD INST PR		08/17/2017	FIDELITY INVESTMENTS	4,284,128.827	55,000,000		46,611,322	46,611,322						46,611,322		8,388,678	8,388,678				
51828C-10-6	LATIN AMERICAN DISCOVERY FUND INC		08/30/2017	VARIOUS	172,610,000	1,925,383		1,603,547	1,603,547						1,603,547		321,836	321,836	17,673			
61744U-10-6	MORGAN STANLEY ASIA-PACIFIC FUND		09/28/2017	VARIOUS	160,344,000	2,756,040		1,300,984	2,164,644	(863,660)			(863,660)		1,300,979		1,455,064	1,455,064	23,366			
9299999	Subtotal - Common Stocks - Mutual Funds					59,681,423	XXX	49,515,853	50,379,513	(863,660)			(863,660)		49,515,848		10,165,578	10,165,578	41,039	XXX	XXX	
9799997	Total - Common Stocks - Part 4					195,932,852	XXX	153,667,891	121,318,986	(32,040,871)		467,861	(32,508,732)		153,667,886		42,264,966	42,264,966	1,598,977	XXX	XXX	
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					195,932,852	XXX	153,667,891	121,318,986	(32,040,871)		467,861	(32,508,732)		153,667,886		42,264,966	42,264,966	1,598,977	XXX	XXX	
9899999	Total - Preferred and Common Stocks					195,932,852	XXX	153,667,891	121,318,986	(32,040,871)		467,861	(32,508,732)		153,667,886		42,264,966	42,264,966	1,598,977	XXX	XXX	
9999999	- Totals					283,976,576	XXX	243,390,191	199,646,923	(32,040,871)	(619,257)	467,861	(33,127,989)		240,842,285		43,134,291	43,134,291	4,656,041	XXX	XXX	

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

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 DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**



