



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2017

OF THE CONDITION AND AFFAIRS OF THE

Amica Property and Casualty Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.amica.com

Statutory Statement Contact 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

Jill Holton Andy, Senior Vice President Robert Karl Benson, Senior Vice President and Chief Investment Officer James Arthur Bussiere, Senior Vice President Peter Ernest Moreau, Senior Vice President & Chief Information Officer Theodore Charles Murphy, Chief Operations Officer Lisa Maria DeCubellis, Senior Vice President Sean Francis Welch, Senior Vice President Robert Paul Suglia, Senior Vice President and General Counsel

DIRECTORS OR TRUSTEES

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

State of Rhode Island SS: County of Providence

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

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 11th day of August, 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 JUNE 30, 2017 OF THE AMICA PROPERTY AND CASUALTY 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	64,387,524		64,387,524	64,000,397
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks				
3. Mortgage loans on real estate:				
3.1 First liens	823,496		823,496	
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$101,345), cash equivalents (\$5,367,517) and short-term investments (\$70,946)	5,539,808		5,539,808	6,809,340
6. Contract loans (including \$ premium notes)				
7. Derivatives				
8. Other invested assets				
9. Receivables for securities				
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	70,750,828		70,750,828	70,809,737
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	493,721		493,721	476,849
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,340,530	29,584	1,310,946	1,184,332
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	7,768,521	1,216	7,767,305	6,442,038
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,297,319		2,297,319	2,178,255
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				
18.2 Net deferred tax asset	410,722		410,722	331,677
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	591,983	108,602	483,381	532,083
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	83,653,624	139,402	83,514,222	81,954,971
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	83,653,624	139,402	83,514,222	81,954,971
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Receivable for other surcharges	483,381		483,381	532,083
2502. Prepaid expenses	108,602	108,602		
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	591,983	108,602	483,381	532,083

STATEMENT AS OF JUNE 30, 2017 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$)		
2. Reinsurance payable on paid losses and loss adjustment expenses		
3. Loss adjustment expenses		
4. Commissions payable, contingent commissions and other similar charges		
5. Other expenses (excluding taxes, licenses and fees)	1,055,805	855,087
6. Taxes, licenses and fees (excluding federal and foreign income taxes)		
7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses))	42,814	37,812
7.2 Net deferred tax liability		
8. Borrowed money \$ and interest thereon \$		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$12,066,332 and including warranty reserves of \$0 and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act)		
10. Advance premium	48,353	26,585
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	2,124,541	1,093,592
13. Funds held by company under reinsurance treaties		
14. Amounts withheld or retained by company for account of others	6,376	6,322
15. Remittances and items not allocated		
16. Provision for reinsurance (including \$ certified)		
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates	846,230	858,989
20. Derivatives		
21. Payable for securities	10,435	
22. Payable for securities lending		
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities		
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	4,134,554	2,878,387
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	4,134,554	2,878,387
29. Aggregate write-ins for special surplus funds		
30. Common capital stock	3,500,000	3,500,000
31. Preferred capital stock		
32. Aggregate write-ins for other than special surplus funds		
33. Surplus notes		
34. Gross paid in and contributed surplus	48,120,193	48,120,193
35. Unassigned funds (surplus)	27,759,475	27,456,391
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)	79,379,668	79,076,584
38. Totals (Page 2, Line 28, Col. 3)	83,514,222	81,954,971
DETAILS OF WRITE-INS		
2501.		
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)		
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page		
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)		
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page		
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 12,153,326)	10,146,843	9,823,116	19,774,950
1.2 Assumed (written \$)			
1.3 Ceded (written \$ 12,153,326)	10,146,843	9,823,116	19,774,950
1.4 Net (written \$)			
DEDUCTIONS:			
2. Losses incurred (current accident year \$):			
2.1 Direct	6,656,954	7,870,550	13,985,441
2.2 Assumed			
2.3 Ceded	6,656,954	7,870,550	13,985,441
2.4 Net			
3. Loss adjustment expenses incurred			
4. Other underwriting expenses incurred	202,248	(27,098)	(265,264)
5. Aggregate write-ins for underwriting deductions			
6. Total underwriting deductions (Lines 2 through 5)	202,248	(27,098)	(265,264)
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(202,248)	27,098	265,264
INVESTMENT INCOME			
9. Net investment income earned	950,186	488,906	1,292,119
10. Net realized capital gains (losses) less capital gains tax of \$ (23,972)	(44,518)	13,754	18,912
11. Net investment gain (loss) (Lines 9 + 10)	905,668	502,660	1,311,031
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 26,710 amount charged off \$ 253,439)	(226,729)	(226,220)	(481,535)
13. Finance and service charges not included in premiums	46,773	49,480	95,196
14. Aggregate write-ins for miscellaneous income	(186)		
15. Total other income (Lines 12 through 14)	(180,142)	(176,740)	(386,339)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	523,278	353,018	1,189,956
17. Dividends to policyholders			
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	523,278	353,018	1,189,956
19. Federal and foreign income taxes incurred	266,756	116,739	382,283
20. Net income (Line 18 minus Line 19)(to Line 22)	256,522	236,279	807,673
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	79,076,584	78,134,607	78,134,607
22. Net income (from Line 20)	256,522	236,279	807,673
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$			
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	79,045	(38,582)	(115,524)
27. Change in nonadmitted assets	(32,483)	103,945	249,828
28. Change in provision for reinsurance			
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus			
38. Change in surplus as regards policyholders (Lines 22 through 37)	303,084	301,642	941,977
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	79,379,668	78,436,249	79,076,584
DETAILS OF WRITE-INS			
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. Penalties of regulatory authorities	(186)		
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(186)		
3701. Change in Guaranty Fund			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)			

STATEMENT AS OF JUNE 30, 2017 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	(363,542)	(348,120)	(637,575)
2. Net investment income	1,076,659	513,781	1,179,851
3. Miscellaneous income	(131,387)	(114,621)	(354,878)
4. Total (Lines 1 to 3)	581,730	51,040	187,398
5. Benefit and loss related payments	119,064	(75,601)	(226,186)
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	1,530	26,831	(145,245)
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	237,782	132,613	394,380
10. Total (Lines 5 through 9)	358,376	83,843	22,949
11. Net cash from operations (Line 4 minus Line 10)	223,354	(32,803)	164,449
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	2,523,717	3,782,175	6,651,359
12.2 Stocks			
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	10,435	1,539,042	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,534,152	5,321,217	6,651,359
13. Cost of investments acquired (long-term only):			
13.1 Bonds	3,122,679	13,252,865	50,378,499
13.2 Stocks			
13.3 Mortgage loans	823,496		
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications			
13.7 Total investments acquired (Lines 13.1 to 13.6)	3,946,175	13,252,865	50,378,499
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)	(1,412,023)	(7,931,648)	(43,727,140)
Cash from Financing and Miscellaneous Sources			
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)	(80,863)	125,621	180,335
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(80,863)	125,621	180,335
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(1,269,532)	(7,838,830)	(43,382,356)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	6,809,340	50,191,696	50,191,696
19.2 End of period (Line 18 plus Line 19.1)	5,539,808	42,352,866	6,809,340

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

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NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

A reconciliation of the Company's net income and capital and surplus between NAIC statutory accounting practices (NAIC SAP) and practices prescribed and permitted by the state of Rhode Island as of June 30, 2017 and December 31, 2016 is shown below:

	SSAP #	F/S Page	F/S Line #	06/30/2017	12/31/16
Net Income					
(1) Company state basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	\$256,522	\$807,673
(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	\$256,522	\$807,673
Surplus					
(5) Company state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$79,379,668	\$79,076,584
(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	\$79,379,668	\$79,076,584

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

No change.

C. Accounting Policies

1-4. No Change.

5. First lien mortgage loans on real estate are reported at the unpaid principal of the loan.

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

7-15. No Change.

D. Going Concern

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

Note 2 – Accounting Changes and Correction of Errors

No change.

Note 3 – Business Combinations and Goodwill

No change.

Note 4 – Discontinued Operations

No change.

Note 5 – Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

- The Company has invested in three commercial mortgage loans at June 30, 2017. The maximum and minimum lending rates were 4.7% and 4.1%.
- 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	\$823,496	\$0	\$823,496
(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	0	0	0
(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

Not applicable.

C. Reverse Mortgages

Not applicable.

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 have been 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 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	\$ 315,766
2. 12 Months or Longer	\$ 52,568

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

1. Less than 12 Months	\$ 16,167,861
2. 12 Months or Longer	\$ 2,269,101

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

E. 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	9
2. Aggregate Amount of Investment Income	\$1,961

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No change.

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 Liabilities (DTLs)

	(1)	(2)	(3)
	Ordinary	Capital	(Col 1+2) Total
06/30/17			
(a) Gross deferred tax assets	\$421,836	\$0	\$421,836
(b) Statutory valuation allowance adjustment	0	0	0
(c) Adjusted gross deferred tax assets (1a-1b)	421,836	0	421,836
(d) Deferred tax assets nonadmitted	0	0	0
(e) Subtotal net admitted deferred tax asset (1c-1d)	421,836	0	421,836
(f) Deferred tax liabilities	11,114	0	11,114
(g) Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f)	\$410,722	\$0	\$410,722
12/31/16			
	(4)	(5)	(6)
	Ordinary	Capital	(Col 4+5) Total
(a) Gross deferred tax assets	\$338,691	\$0	\$338,691
(b) Statutory valuation allowance adjustment	0	0	0
(c) Adjusted gross deferred tax assets (1a-1b)	338,691	0	338,691
(d) Deferred tax assets nonadmitted	0	0	0
(e) Subtotal net admitted deferred tax asset (1c-1d)	338,691	0	338,691
(f) Deferred tax liabilities	7,014	0	7,014
(g) Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f)	\$331,677	\$0	\$331,677
Change			
	(7)	(8)	(9)
	(Col 1-4) Ordinary	(Col 2-5) Capital	(Col 7+8) Total
(a) Gross deferred tax assets	\$83,145	\$0	\$83,145
(b) Statutory valuation allowance adjustment	0	0	0
(c) Adjusted gross deferred tax assets (1a-1b)	83,145	0	83,145
(d) Deferred tax assets nonadmitted	0	0	0
(e) Subtotal net admitted deferred tax asset (1c-1d)	83,145	0	83,145
(f) Deferred tax liabilities	4,100	0	4,100
(g) Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f)	\$79,045	\$0	\$79,045

NOTES TO FINANCIAL STATEMENTS

2. Admission Calculation Components

	(1)	(2)	(3) (Col 1+2)
	Ordinary	Capital	Total
06/30/17			
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$421,836	\$0	\$421,836
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	0	0	0
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	0	0	0
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	11,845,342
(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	0	0	0
(d) Deferred tax assets admitted as the result of application of SSAP No. 101	\$421,836	\$0	\$421,836
<hr/>			
	(4)	(5)	(6) (Col 4+5)
	Ordinary	Capital	Total
12/31/16			
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$338,691	\$0	\$338,691
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	0	0	0
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	0	0	0
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	11,811,736
(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	0	0	0
(d) Deferred tax assets admitted as the result of application of SSAP No. 101	\$338,691	\$0	\$338,691
<hr/>			
	(7) (Col 1-4)	(8) (Col 2-5)	(9) (Col 7+8)
	Ordinary	Capital	Total
Change			
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$83,145	\$0	\$83,145
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	0	0	0
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	0	0	0
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	33,606
(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	0	0	0
(d) Deferred tax assets admitted as the result of application of SSAP No. 101	\$83,145	\$0	\$83,145

3. Other Admissibility Criteria

	2017	2016
(a) Ratio used to determine recovery period and threshold limitations amount	39372%	39261%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$78,968,946	\$78,744,907

NOTES TO FINANCIAL STATEMENTS

4. Impact of Tax Planning Strategies

	06/30/17		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).	\$421,836	\$0	\$338,691	\$0	\$83,145	\$0
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies.	0%	0%	0%	0%	0%	0%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e).	\$421,836	\$0	\$338,691	\$0	\$83,145	\$0
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies.	0%	0%	0%	0%	0%	0%
(b) Does the Company's tax-planning strategies include the use of reinsurance?				Yes []	No [X]	

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)
	06/30/17	12/31/16	(Col 1-2) Change
(a) Federal	\$266,756	\$382,283	(\$115,527)
(b) Foreign	0	0	0
(c) Subtotal	266,756	382,283	(115,527)
(d) Federal income tax on net capital gains	(23,972)	10,184	(34,156)
(e) Utilization of capital loss carry-forwards	0	0	0
(f) Other	0	0	0
(g) Federal and foreign income taxes incurred	\$242,784	\$392,467	(\$149,683)

NOTES TO FINANCIAL STATEMENTS

2. Deferred Tax Assets

	(1)	(2)	(3)
	06/30/17	12/31/16	(Col 1-2) Change
(a) Ordinary:			
(1) Discounting of unpaid losses	\$0	\$0	\$0
(2) Unearned premium reserve	3,385	1,861	1,524
(3) Policy holder reserves	0	0	0
(4) Investments	0	0	0
(5) Deferred acquisition costs	0	0	0
(6) Policy holder dividends accrual	0	0	0
(7) Fixed assets	0	0	0
(8) Compensation and benefits accrual	0	0	0
(9) Pension accrual	0	0	0
(10) Receivables - nonadmitted	10,780	23,248	(12,468)
(11) Net operating loss carry-forward	0	0	0
(12) Tax credit carry-forward	0	0	0
(13) Other (including items <5% of total ordinary tax assets)	407,671	313,582	94,089
(99) Subtotal	421,836	338,691	83,145
(b) Statutory valuation allowance adjustment	0	0	0
(c) Nonadmitted	0	0	0
(d) Admitted ordinary deferred tax assets (2a99-2b-2c)	421,836	338,691	83,145
(e) Capital:			
(1) Investments	\$0	\$0	\$0
(2) Net capital loss carry-forward	0	0	0
(3) Real estate	0	0	0
(4) Other (including items <5% of total capital tax assets)	0	0	0
(99) Subtotal	0	0	0
(f) Statutory valuation allowance adjustment	0	0	0
(g) Nonadmitted	0	0	0
(h) Admitted capital deferred tax assets (2e99-2f-2g)	0	0	0
(i) Admitted deferred tax assets (2d + 2h)	\$421,836	\$338,691	\$83,145

3. Deferred Tax Liabilities

	(1)	(2)	(3)
	06/30/17	12/31/16	(Col 1-2) Change
(a) Ordinary:			
(1) Investments	\$11,114	\$7,014	\$4,100
(2) Fixed assets	0	0	0
(3) Deferred and uncollected premium	0	0	0
(4) Policy holder reserves	0	0	0
(5) Other (including items <5% of total ordinary tax liabilities)	0	0	0
(99) Subtotal	11,114	7,014	4,100
(b) Capital:			
(1) Investments	\$0	\$0	\$0
(2) Real estate	0	0	0
(3) Other (including items <5% of total ordinary tax liabilities)	0	0	0
(99) Subtotal	0	0	0
(c) Deferred tax liabilities (3a99 + 3b99)	\$11,114	\$7,014	\$4,100

4. Net Deferred Tax Assets/(Liabilities)

	(1)	(2)	(3)
	06/30/17	12/31/16	(Col 1-2) Change
Net deferred tax assets/(liabilities) (2i - 3c)	\$410,722	\$331,677	\$79,045

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):

	06/30/17	12/31/16	Change
Total deferred tax assets	\$421,836	\$338,691	\$83,145
Total deferred tax liabilities	11,114	7,014	4,100
Net deferred tax assets/(liabilities)	410,722	331,677	79,045
Statutory valuation allowance adjustment	0	0	0
Net deferred tax assets/(liabilities) after SVA	410,722	331,677	79,045
Tax effect of unrealized gains (losses)	0	0	0
Statutory valuation allowance adjustment allocation to unrealized	0	0	0
Change in net deferred tax	<u>\$410,722</u>	<u>\$331,677</u>	<u>\$79,045</u>

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:

	06/30/17		12/31/16	
	Amount	Effective Tax Rate	Amount	Effective Tax Rate
Income before taxes	\$174,757	35.0%	\$420,049	35.0%
Change in statutory valuation allowance adjustment	0	0.0%	0	0.0%
Change in non-admitted assets	(11,369)	-2.3%	87,439	7.3%
Other	351	0.1%	503	0.0%
Total	<u>\$163,739</u>	<u>32.8%</u>	<u>\$507,991</u>	<u>42.3%</u>
Federal income taxes incurred	\$266,756	53.4%	\$382,283	31.9%
Tax on capital gains (losses)	(23,972)	-4.8%	10,184	0.8%
Change in net deferred taxes	(79,045)	-15.8%	115,524	9.6%
Total statutory income taxes	<u>\$163,739</u>	<u>32.8%</u>	<u>\$507,991</u>	<u>42.3%</u>

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

- At June 30, 2017, the Company did not have any unused operating loss carryforwards available to offset against future taxable income.
- The amounts of Federal income taxes incurred and available for recoupment in the event of future net losses are:

Year	Total
2016	\$392,467
2015	\$1,286,149

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

G. Federal or Foreign Federal Income Tax Loss Contingencies

No change.

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

A. Nature of Relationships

No change.

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

No change.

C. Changes in Terms of Intercompany Arrangements

NOTES TO FINANCIAL STATEMENTS

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

The Company reported \$846,230 and \$858,989 due to Amica Mutual Insurance Company at June 30, 2017 and December 31, 2016, respectively. The amounts due to or from Amica Mutual Insurance Company are settled on a monthly basis.

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. Writedowns 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. Investment in Insurance SCAs

No change.

Note 11 – Debt

Not applicable.

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

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

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

No change.

Note 14 – Liabilities, Contingencies and Assessments

No change.

Note 15 – Leases

No change.

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

No change.

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

A. Transfers of Receivables Reported as Sales

No change.

B. Transfer and Servicing of Financial Assets

The Company did not transfer or service financial assets in 2017 or 2016.

C. Wash Sales

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

NOTES TO FINANCIAL STATEMENTS

Note 18 – Gain or Loss to the Reporting Entity from Uninsured 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 June 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.

The Company had no financial instruments carried at fair value as of June 30, 2017.

2. Rollforward of Level 3 Items

As of June 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 June 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 June 30, 2017.

B. Other Fair Value Disclosures

Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Bonds:						
U.S. governments	\$18,998,168	\$18,663,807	\$3,146,677	\$15,851,491	\$0	\$0
Municipal bonds	23,769,058	24,152,540	0	23,769,058	0	0
U.S. special revenue and assessments	122,912	120,366	0	122,912	0	0
Industrial and miscellaneous	21,431,515	21,450,811	0	21,431,515	0	0
Total bonds	64,321,653	64,387,524	3,146,677	61,174,976	0	0
Mortgage loans:						
Commercial mortgages	849,578	823,496	0	849,578	0	0
Total mortgage loans	849,578	823,496	0	849,578	0	0
Cash equivalents and short-term investments:						
Exempt money market mutual funds	70,946	70,946	0	70,946	0	0
Commercial paper	5,367,517	5,367,517	0	5,367,517	0	0
Total cash equivalents and short-term investments	5,438,463	5,438,463	0	5,438,463	0	0
Total assets	\$70,609,694	\$70,649,483	\$3,146,677	\$67,463,017	\$0	\$0

D. Not Practicable to Estimate Fair Value

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

Note 21 – Other Items

No change.

NOTES TO FINANCIAL STATEMENTS

Note 22 – Events Subsequent

Type II – Nonrecognized Subsequent Events

Subsequent events have been considered through August 11, 2017 for the statutory statement issued on August 11, 2017.

Subsequent to June 30, 2017, the Company began writing auto policies in the states of Georgia and Rhode Island. As with its current book of business, the Company will cede 100% of all premiums, losses and loss expenses to Amica Mutual Insurance Company under the quota share contract.

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

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

As the result of the 100% quota share reinsurance agreement in the current and prior year, loss and loss adjusting reserves are \$0 as of June 30, 2017. Consequently, there was no development of loss or loss adjusting reserves in the current year.

Note 26 – Intercompany Pooling Arrangements

No change.

Note 27 – Structured Settlements

No change.

Note 28 – Health Care Receivables

No change.

Note 29 – Participating Policies

No change.

Note 30 – Premium Deficiency Reserves

No change.

Note 31 – High Deductibles

No change.

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

No change.

Note 33 – Asbestos and Environmental Reserves

No change.

Note 34 – Subscriber Savings Accounts

No change.

Note 35 – Multiple Peril Crop Insurance

No change.

Note 36 – Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

STATEMENT AS OF JUNE 30, 2017 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
 If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 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?
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] N/A []
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

STATEMENT AS OF JUNE 30, 2017 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY
GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 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 [X]
- 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 [X]
- 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 [X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$
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 [X]
- 14.2 If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 14.21 Bonds | \$ | \$ |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ | \$ |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ | \$ |
| 14.26 All Other | \$ | \$ |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ | \$ |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [X]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No []
- If no, attach a description with this statement.

STATEMENT AS OF JUNE 30, 2017 OF THE AMICA PROPERTY AND CASUALTY 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 [X] No []
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
State Street Bank and Trust Company	801 Pennsylvania Avenue, Kansas City, MO 64105

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

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

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

- 17.4 If yes, give full 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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed

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

- 18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [] N/A [X]
If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [] No [X]
If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent %

5.2 A&H cost containment percent %

5.3 A&H expense percent excluding cost containment expenses %

6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date \$.....

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

STATEMENT AS OF JUNE 30, 2017 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

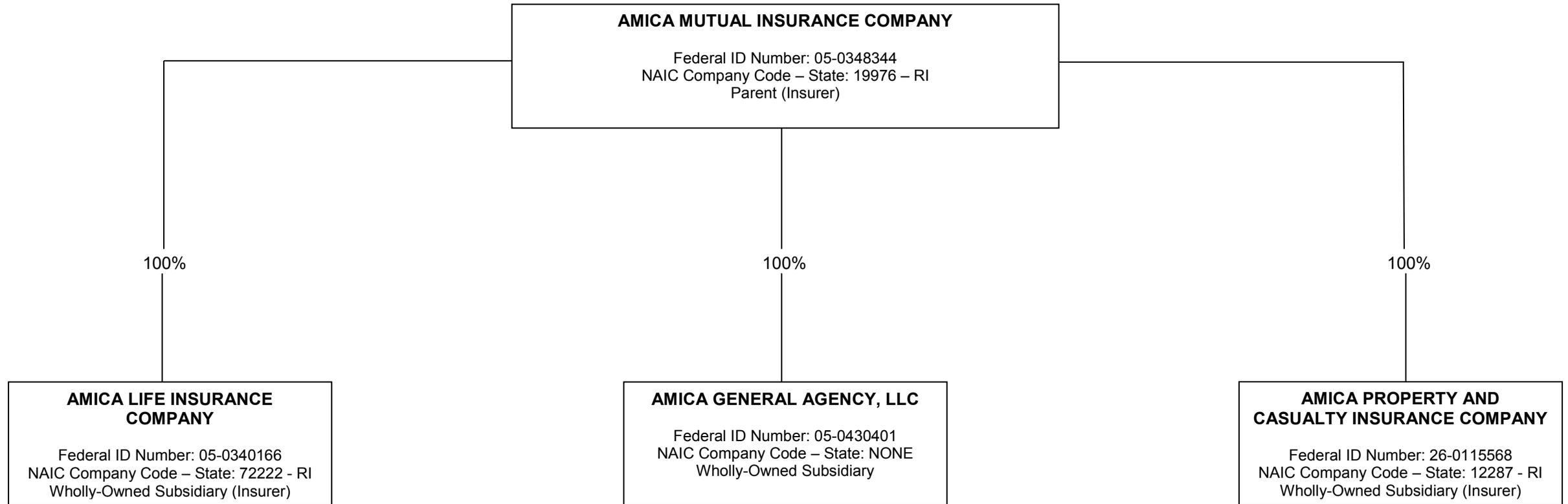
Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. AlabamaAL	N						
2. AlaskaAK	N						
3. ArizonaAZ	N						
4. ArkansasAR	N						
5. CaliforniaCA	N						
6. ColoradoCO	N						
7. ConnecticutCT	L						
8. DelawareDE	N						
9. District of ColumbiaDC	N						
10. FloridaFL	L						
11. GeorgiaGA	L						
12. HawaiiHI	N						
13. IdahoID	N						
14. IllinoisIL	N						
15. IndianaIN	N						
16. IowaIA	N						
17. KansasKS	N						
18. KentuckyKY	N						
19. LouisianaLA	N						
20. MaineME	N						
21. MarylandMD	N						
22. MassachusettsMA	N						
23. MichiganMI	N						
24. MinnesotaMN	N						
25. MississippiMS	N						
26. MissouriMO	N						
27. MontanaMT	N						
28. NebraskaNE	N						
29. NevadaNV	N						
30. New HampshireNH	N						
31. New JerseyNJ	L	7,180,060	7,199,466	9,054,563	8,223,421	21,088,216	32,155,622
32. New MexicoNM	N						
33. New YorkNY	L	3,441,114	2,554,336	2,630,558	2,318,926	5,267,083	3,223,999
34. North CarolinaNC	N						
35. North DakotaND	N						
36. OhioOH	N						
37. OklahomaOK	N						
38. OregonOR	N						
39. PennsylvaniaPA	N						
40. Rhode IslandRI	L						
41. South CarolinaSC	N						
42. South DakotaSD	N						
43. TennesseeTN	N						
44. TexasTX	L	1,532,152		519,661	955,705	334,717	2,066,095
45. UtahUT	N						
46. VermontVT	N						
47. VirginiaVA	N						
48. WashingtonWA	N						
49. West VirginiaWV	N						
50. WisconsinWI	N						
51. WyomingWY	N						
52. American SamoaAS	N						
53. GuamGU	N						
54. Puerto RicoPR	N						
55. U.S. Virgin IslandsVI	N						
56. Northern Mariana IslandsMP	N						
57. CanadaCAN	N						
58. Aggregate Other Alien OT	XXX						
59. Totals	(a) 7	12,153,326	9,753,802	12,204,782	11,498,052	26,690,016	37,445,716
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 JUNE 30, 2017 OF THE AMICA PROPERTY AND CASUALTY 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				
2. Allied Lines		46,528		
3. Farmowners multiple peril				
4. Homeowners multiple peril		(659,483)		
5. Commercial multiple peril				
6. Mortgage guaranty				
8. Ocean marine				
9. Inland marine		1,028		
10. Financial guaranty				
11.1 Medical professional liability - occurrence				
11.2 Medical professional liability - claims-made				
12. Earthquake				
13. Group accident and health				
14. Credit accident and health				
15. Other accident and health				
16. Workers' compensation				
17.1 Other liability - occurrence				
17.2 Other liability - claims-made				
17.3 Excess workers' compensation				
18.1 Products liability - occurrence				
18.2 Products liability - claims-made				
19.1,19.2 Private passenger auto liability	7,016,251	5,215,041	74.3	83.4
19.3,19.4 Commercial auto liability				
21. Auto physical damage	3,130,592	2,053,840	65.6	74.3
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	10,146,843	6,656,954	65.6	80.1
DETAILS OF WRITE-INS				
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 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire			
2. Allied Lines			
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril			
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine			
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims-made			
12. Earthquake			
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			
16. Workers' compensation			
17.1 Other liability - occurrence			
17.2 Other liability - claims-made			
17.3 Excess workers' compensation			
18.1 Products liability - occurrence			
18.2 Products liability - claims-made			
19.1,19.2 Private passenger auto liability	4,417,497	8,334,392	6,805,437
19.3,19.4 Commercial auto liability			
21. Auto physical damage	2,111,996	3,818,934	2,948,365
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	6,529,493	12,153,326	9,753,802
DETAILS OF WRITE-INS			
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 JUNE 30, 2017 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	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													
2. 2015													
3. Subtotals 2015 + Prior													
4. 2016													
5. Subtotals 2016 + Prior													
6. 2017	XXX	XXX	XXX	XXX			XXX				XXX	XXX	XXX
7. Totals													
8. Prior Year-End Surplus As Regards Policyholders	79,077										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1.	2.	3.
											Col. 13, Line 7 As a % of Col. 1 Line 8		
											4.		

STATEMENT AS OF JUNE 30, 2017 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

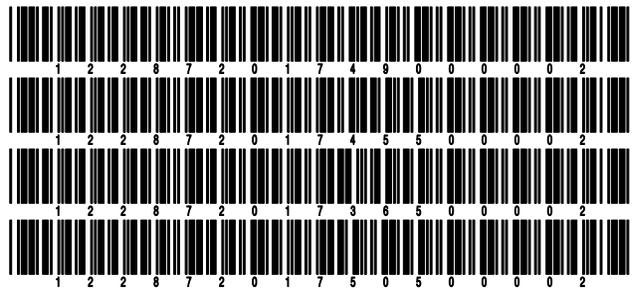
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

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

Bar Codes:

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



NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	823,496	
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and 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)	823,496	
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	823,496	
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	823,496	

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	64,000,397	20,397,660
2. Cost of bonds and stocks acquired	3,122,679	50,378,499
3. Accrual of discount	16,714	17,123
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(68,490)	29,096
6. Deduct consideration for bonds and stocks disposed of	2,523,717	6,651,359
7. Deduct amortization of premium	160,059	170,622
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)	64,387,524	64,000,397
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	64,387,524	64,000,397

STATEMENT AS OF JUNE 30, 2017 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	59,174,601	4,285,897	5,257,093	(660,552)	59,174,601	57,542,853		60,700,575
2. NAIC 2 (a)	10,723,737	7,930,650	8,805,352	586,535	10,723,737	10,435,570		9,708,227
3. NAIC 3 (a)	599,642	11,864,682	10,616,760		599,642	1,847,564		
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	70,497,980	24,081,229	24,679,205	(74,017)	70,497,980	69,825,987		70,408,802
PREFERRED STOCK								
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	70,497,980	24,081,229	24,679,205	(74,017)	70,497,980	69,825,987		70,408,802

(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 \$70,946 ; NAIC 2 \$3,519,954 ; NAIC 3 \$1,847,563 ; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

S102

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	70,946	xxx	70,946	741	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,412,929	593,958
2. Cost of short-term investments acquired	6,761,521	185,848,964
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	9,103,504	184,029,993
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)	70,946	2,412,929
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	70,946	2,412,929

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	3,995,476	49,211,238
2. Cost of cash equivalents acquired	43,025,547	323,406,662
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	41,653,506	368,622,424
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)	5,367,517	3,995,476
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	5,367,517	3,995,476

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

STATEMENT AS OF JUNE 30, 2017 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

SCHEDULE B - PART 2

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

1 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								
JP1212500	Fayetteville		AR		06/28/2017	4.200	195,403		382,194
0599999. Mortgages in good standing - Commercial mortgages-all other							195,403		382,194
0899999. Total Mortgages in good standing							195,403		382,194
1699999. Total - Restructured Mortgages									
2499999. Total - Mortgages with overdue interest over 90 days									
3299999. Total - Mortgages in the process of foreclosure									
3399999 - Totals							195,403		382,194

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)						
NONE																	
0599999 - Totals																	

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

STATEMENT AS OF JUNE 30, 2017 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1 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)
36179L-A5-1	GNMA HEQM POOL #AC9928		.05/20/2017	ACCRETION		1,820	1,820		1
38375U-JX-9	GNMA HEQM REMICS SER 2014H12 CLHZ		.06/20/2017	ACCRETION		2,054	2,054		1
38378X-AA-3	GNMA REMICS SER 2014-172 CL AD		.06/09/2017	ROBERT W. BAIRD & CO. INC		147,768	148,441	.118	1
0599999. Subtotal - Bonds - U.S. Governments						151,642	152,315	118	XXX
34153P-SJ-8	FLORIDA ST BRD OF ED 2007 SER G		.06/14/2017	KCG BONDPOINT		26,607	25,000	.74	1FE
34153P-TE-8	FLORIDA ST BRD OF ED 2008 SER D		.06/15/2017	KCG BONDPOINT		36,872	35,000	.97	1FE
34153P-RZ-3	FLORIDA ST BRD OF ED GO SER 2007 G		.04/10/2017	KCG BONDPOINT		10,650	10,000	.207	1FE
56052A-WC-6	MAINE ST GO 2010 SER B		.04/28/2017	KCG BONDPOINT		10,180	10,000	.158	1FE
56052A-WE-2	MAINE ST GO BDS 2010 SER D		.06/28/2017	KCG BONDPOINT		10,400	10,000	.95	1FE
612103-RM-5	MONTANA ST GO TRUST BDS SER 2010F		.05/22/2017	TMC BONDS LLC		5,213	5,000	.77	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						99,922	95,000	648	XXX
094797-V6-1	BLOOMINGTON MN SCH DIST SER 2009A		.05/24/2017	KCG BONDPOINT		5,210	5,000	.85	1FE
235308-RA-3	DALLAS TX GO BDS TAX SER 2010C		.06/14/2017	VARIOUS		16,887	15,000	.293	1FE
244127-XP-6	DEER PARK TX IND SCH DIST SER2010B		.05/24/2017	KCG BONDPOINT		5,389	5,000	.80	1FE
34153P-TG-3	FLORIDA ST BRD OF EDU SERIES D		.06/19/2017	KCG BONDPOINT		21,130	20,000	.64	1FE
486063-MH-0	KATY TX SCH DIS GO SER 2010-D		.05/11/2017	VARIOUS		11,020	10,000	.138	1FE
795574-RX-2	SALT LAKE CITY UT GO BDS SER 2010A		.06/13/2017	VARIOUS		10,537	10,000	.101	1FE
796237-VZ-5	SAN ANTONIO TX GN IMP BD SER 2010B		.05/16/2017	KCG BONDPOINT		5,460	5,000	.91	1FE
839856-W3-1	SAN ANTONIO TX IND SCH SER 2010		.06/06/2017	KCG BONDPOINT		5,450	5,000	.91	1FE
796269-UC-0	SAN ANTONIO TX SCH DIST SER 2010B		.06/27/2017	KCG BONDPOINT		5,550	5,000	.120	1FE
816459-OR-5	SELMA AL PENSTON GO SER 2011		.06/19/2017	KCG BONDPOINT		5,625	5,000	.142	1FE
849476-ME-3	SPRING BRANCH TX IND SCH SER 2010B		.04/06/2017	KCG BONDPOINT		5,405	5,000	.59	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						97,663	90,000	1,264	XXX
83756C-HX-6	SOUTH DAKOTA ST HSG DEV 2014 SER F		.05/24/2017	KCG BONDPOINT		20,557	20,000	.64	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						20,557	20,000	64	XXX
46648H-AE-3	JP MORGAN MTG TRUST 2017-2 CL A5		.05/22/2017	J.P. MORGAN SECURITIES		179,266	175,000	.510	1FE
59523U-AN-7	MID AMERICA APARTMENTS LP SR NTS		.05/02/2017	WELLS FARGO SECURITIES		49,790	50,000		2FE
61746B-DJ-2	MORGAN STANLEY NTS		.05/16/2017	MORGAN STANLEY & CO. INC.		46,870	45,000	.394	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						275,926	270,000	904	XXX
8399997. Total - Bonds - Part 3						645,710	627,315	2,998	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						645,710	627,315	2,998	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
9799997. Total - Common Stocks - Part 3							XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX		XXX
9899999. Total - Preferred and Common Stocks							XXX		XXX
9999999 - Totals						645,710	XXX	2,998	XXX

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

STATEMENT AS OF JUNE 30, 2017 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
36179L-A5-1	GNMA HECM POOL #AC9928		06/20/2017	VARIOUS		55,087	55,087	59,966	61,695		(6,608)		(6,608)		55,087				1,088	02/20/2064	1	
3620ZE-5G-0	GNMA II POOL # 4447		06/20/2017	PRINCIPAL RECEIPT		728	728	726	726		2		2		728				12	05/20/2039	1	
3620ZF-AV-8	GNMA II POOL # 4520		06/20/2017	PRINCIPAL RECEIPT		1,009	1,009	1,008	1,008		1		1		1,009				17	08/20/2039	1	
3620ZF-2S-4	GNMA II POOL # 5285		06/20/2017	PRINCIPAL RECEIPT		119	119	126	132		(13)		(13)		119				2	01/20/2043	1	
36179N-A5-7	GNMA II POOL # MA0928		06/20/2017	PRINCIPAL RECEIPT		665	665	702	703		(38)		(38)		665				9	04/20/2042	1	
36179M-NC-0	GNMA II POOL MA0387		06/20/2017	PRINCIPAL RECEIPT		14,517	14,517	15,098	15,189		(672)		(672)		14,517				175	09/20/2042	1	
36179M-SR-2	GNMA II POOL MA0528		06/20/2017	PRINCIPAL RECEIPT		1,791	1,791	1,888	1,883		(92)		(92)		1,791				23	11/20/2042	1	
36179Q-SY-8	GNMA II POOL MA2335		06/20/2017	PRINCIPAL RECEIPT		2,264	2,264	2,321	2,331		(67)		(67)		2,264				23	11/20/2029	1	
3620ZE-CP-2	GNMA POOL # 003678		06/20/2017	PRINCIPAL RECEIPT		1,614	1,614	1,588	1,587		27		27		1,614				30	02/20/2035	1	
3620ZE-DK-2	GNMA POOL # 003706		06/20/2017	PRINCIPAL RECEIPT		2,035	2,035	1,988	2,015		20		20		2,035				32	05/20/2020	1	
3620ZE-EP-0	GNMA POOL # 003742		06/20/2017	PRINCIPAL RECEIPT		930	930	935	930						930				19	08/20/2020	1	
3620ZE-EQ-8	GNMA POOL # 003743		06/20/2017	PRINCIPAL RECEIPT		1,155	1,155	1,183	1,164		(9)		(9)		1,155				25	08/20/2020	1	
3620ZE-H3-6	GNMA POOL # 3850		06/20/2017	PRINCIPAL RECEIPT		2,149	2,149	2,080	2,066		83		83		2,149				37	05/20/2036	1	
3620ZF-ZK-5	GNMA POOL # 5246		06/20/2017	PRINCIPAL RECEIPT		3,011	3,011	3,083	3,078		(66)		(66)		3,011				30	11/20/2026	1	
3620OE-B2-6	GNMA POOL # 598657		06/15/2017	PRINCIPAL RECEIPT		43	43	44	44		(1)		(1)		43				1	05/15/2035	1	
3620UJ-20-5	GNMA POOL # 610183		06/15/2017	PRINCIPAL RECEIPT		45	45	46	47		(2)		(2)		45				1	10/15/2034	1	
36291S-CX-4	GNMA POOL # 636474		06/15/2017	PRINCIPAL RECEIPT		872	872	874	873		(1)		(1)		872				16	03/15/2031	1	
36291S-FW-5	GNMA POOL # 636581		06/15/2017	PRINCIPAL RECEIPT		1,048	1,048	1,073	1,063		(15)		(15)		1,048				23	08/15/2025	1	
36292B-HV-1	GNMA POOL # 643844		06/15/2017	PRINCIPAL RECEIPT		1,304	1,304	1,331	1,323		(18)		(18)		1,304				28	10/15/2025	1	
36292B-H3-3	GNMA POOL # 643850		06/15/2017	PRINCIPAL RECEIPT		362	362	369	366		(4)		(4)		362				8	11/15/2025	1	
36296H-6P-9	GNMA POOL # 692178		06/15/2017	PRINCIPAL RECEIPT		1,772	1,772	1,834	1,832		(61)		(61)		1,772				59	11/15/2023	1	
36296H-7H-6	GNMA POOL # 692196		06/15/2017	PRINCIPAL RECEIPT		103	103	104	104		(2)		(2)		103				2	11/15/2038	1	
36296H-7L-7	GNMA POOL # 692199		06/15/2017	PRINCIPAL RECEIPT		10	10	11	11						10					11/15/2038	1	
36176M-U4-3	GNMA POOL # 770403		06/15/2017	PRINCIPAL RECEIPT		6,406	6,406	6,934	6,899		(493)		(493)		6,406				105	06/15/2031	1	
36186P-ML-5	GNMA POOL # AN6663		06/15/2017	PRINCIPAL RECEIPT		4,315	4,315	4,609	4,596		(281)		(281)		4,315				55	06/15/2045	1	
3620ZD-XB-2	GNMA POOL #003374		06/20/2017	PRINCIPAL RECEIPT		1,502	1,502	1,487	1,487		15		15		1,502				27	04/20/2033	1	
38373X-DM-5	GNMA REMICS SER 2002-45 CL OE		06/20/2017	PRINCIPAL RECEIPT		1,308	1,308	1,343	1,339		(31)		(31)		1,308				28	06/20/2032	1	
38374L-R5-2	GNMA REMICS SER 2005-61 CL DA		06/16/2017	PRINCIPAL RECEIPT		1,401	1,401	1,396	1,404		(3)		(3)		1,401				27	09/16/2033	1	
38376G-YT-1	GNMA REMICS SER 2010-156 CL AC		06/16/2017	PRINCIPAL RECEIPT		24,318	24,318	22,798	24,163		155		155		24,318				173	03/16/2039	1	
383770-PJ-0	GNMA REMICS SER 2011-29 CL BP		06/16/2017	PRINCIPAL RECEIPT		22,226	22,226	22,296	22,222		5		5		22,226				355	05/16/2039	1	
38378K-2A-6	GNMA REMICS SER 2013-140 CL AG		06/16/2017	PRINCIPAL RECEIPT		3,325	3,325	3,489	3,473		(148)		(148)		3,325				37	05/16/2045	1	
38378N-FL-2	GNMA REMICS SER 2013-158 AB		06/16/2017	VARIOUS		6,937	6,937	7,343	7,206		(39)		(39)		7,167				640	08/16/2053	1	
38378X-FG-1	GNMA REMICS SER 2014-112 CL AB		06/16/2017	PRINCIPAL RECEIPT		4,339	4,339	4,421	4,375		(36)		(36)		4,339				39	12/16/2040	1	
38378X-OL-8	GNMA REMICS SER 2014-130 CL VA		06/16/2017	PRINCIPAL RECEIPT		1,196	1,196	1,192	1,194		2		2		1,196				12	07/16/2036	1	
38378X-NN-7	GNMA REMICS SER 2014-135 CL AK		06/16/2017	PRINCIPAL RECEIPT		17,132	17,132	17,766	17,776		(644)		(644)		17,132				134	08/16/2055	1	
38378X-RZ-6	GNMA REMICS SER 2014-143 CL AB		06/16/2017	PRINCIPAL RECEIPT		1,922	1,922	1,965	1,940		(18)		(18)		1,922				17	03/16/2040	1	
38378X-VL-2	GNMA REMICS SER 2014-155 CL VA		06/16/2017	PRINCIPAL RECEIPT		674	674	670	671		3		3		674				7	03/16/2037	1	
38379K-K8-0	GNMA REMICS SER 2015-128 CL AJ		06/16/2017	PRINCIPAL RECEIPT		4,134	4,134	4,208	4,203		(70)		(70)		4,134				36	11/16/2055	1	
38379Y-6L-7	GNMA REMICS SER 2016-125 CL DA		06/16/2017	PRINCIPAL RECEIPT		6,533	6,533	6,541	6,541		(7)		(7)		6,533				55	12/16/2047	1	
38379U-TB-2	GNMA REMICS SER 2016-72 CL AB		06/16/2017	PRINCIPAL RECEIPT		3,963	3,963	3,997	3,993		(30)		(30)		3,963				34	04/16/2049	1	
83162C-HY-5	U S SBA PART CERTIF SER 2015-20D		04/03/2017	PRINCIPAL RECEIPT		9,427	9,427	9,275	9,283		2		2		9,285			142	142	19	01/01/2035	1
83162C-QH-9	U S SBA SBIC SER 2006-20F		06/01/2017	PRINCIPAL RECEIPT		5,300	5,300	5,300	5,300						5,300				154	06/01/2026	1	
83162C-WH-2	U S SBA SER 2014-20F		06/01/2017	PRINCIPAL RECEIPT		14,766	14,766	14,882	14,871		(2)		(2)		14,870			(103)	(103)	419	06/01/2034	1
83162C-WB-3	U S SBA SER 2016-20J		04/03/2017	PRINCIPAL RECEIPT		40,143	40,143	40,143	40,143						40,143				202	10/01/2036	1	
0599999	Subtotal - Bonds - U.S. Governments					273,900	273,900	280,433	283,429		(9,156)		(9,156)		274,092			(190)	(190)	4,335	XXX	XXX
86807L-XP-7	OREGON ST GO SER 2003		06/01/2017	PRINCIPAL RECEIPT		36,788	36,788	42,758	41,297		(263)		(263)		41,034			(4,247)	(4,247)	1,060	06/01/2023	1FE
88272Z-6Z-9	TEXAS ST TRANS GO BDS SER 2012B		04/01/2017	MATURITY		5,000	5,000	4,950	4,985		15		15		5,000				20	04/01/2017	1FE	
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions					41,788	41,788	47,708	46,282		(248)		(248)		46,034			(4,247)	(4,247)	1,080	XXX	XXX
34074M-JB-8	FLORIDA HSD FIN CORP 2013 SER A		06/01/2017	PRINCIPAL RECEIPT		3,536	3,536	3,545	3,544		(1)		(1)		3,543			(7)	(7)	43	07/01/2041	1FE
34074M-ND-9	FLORIDA ST HSG FIN CORP 2016 SER 1		06/01/2017	PRINCIPAL RECEIPT		46,346	46,346	46,346	46,346						46,346				590	07/01/2037	1FE	
34074M-PF-2	FLORIDA ST HSG FIN CORP SER 2016 A		06/01/2017	PRINCIPAL RECEIPT		18,676	18,676	18,676	18,676						18,676				189	01/01/2043	1FE	
34074M-PG-0	FLORIDA ST HSG FIN CORP SER 2016 B		06/01/2017	PRINCIPAL RECEIPT		9,963	9,963	9,963	9,963						9,963				103	01/01/2043	1FE	
31407H-JJ-6	FINMA POOL # 831065		06/26/2017	PRINCIPAL RECEIPT		280	280	275	277		3		3		280				5	10/01/2025	1	
31403A-V3-6	FINMA POOL 743234		06/26/2017	PRINCIPAL RECEIPT		1,306	1,306	1,303	1,304		2		2		1,306				30	10/01/2033	1	
45202B-CJ-3	ILLINOIS ST HSG DEV 2016 SER A		06/01/2017	CALLED		3,477	3,477	3,477	3,477						3,477				38	03/01/2048	1FE	
49130T-TR-7	KENTUCKY ST HSG CORP 2014 SER B		05/19/2017																			

STATEMENT AS OF JUNE 30, 2017 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
49130T-UR-5	KENTUCKY ST HSG CORP BDS 2016 A		05/19/2017	CALLED		45,000	45,000	46,719	46,626		(65)		(65)		46,561		(1,561)	(1,561)	1,452	01/01/2040	1FE	
54627D-BV-2	LOUISIANA ST HSG CORP SF MTG 2015A		06/01/2017	PRINCIPAL RECEIPT		2,518	2,518	2,518	2,518						2,518				33	12/01/2038	1FE	
54627D-BW-0	LOUISIANA ST HSG CORP SF MTGE 2016		06/01/2017	PRINCIPAL RECEIPT		126,634	126,634	126,634	126,634						126,634				1,139	12/01/2038	1FE	
60535Q-LZ-1	MISSISSIPPI ST HOME CORP SER 2015A		06/01/2017	PRINCIPAL RECEIPT		2,776	2,776	2,776	2,776						2,776				35	12/01/2034	1FE	
60637B-CN-8	MISSOURI ST HSG DEV 2013 SER A		06/01/2017	CALLED		15,000	15,000	15,090	15,040		(5)		(5)		15,035		(35)	(35)	166	11/01/2040	1FE	
60637B-CR-9	MISSOURI ST HSG DEV 2013 SER D		06/01/2017	PRINCIPAL RECEIPT		4,381	4,381	4,381	4,381						4,381				47	10/01/2034	1FE	
60637B-FA-3	MISSOURI ST HSG DEV COMM 2014 SERC		06/01/2017	PRINCIPAL RECEIPT		3,779	3,779	3,779	3,779						3,779				41	08/01/2036	1FE	
677377-2P-7	OHIO HSG FIN REV BONDS 2016 SER 1		06/01/2017	CALLED		35,000	35,000	35,000	35,000						35,000				399	11/01/2041	1FE	
67756Q-NP-8	OHIO ST HSG FIN AGY 2015 SER B		06/01/2017	PRINCIPAL RECEIPT		4,938	4,938	4,938	4,938						4,938				53	03/01/2036	1FE	
83756C-MM-4	SOUTH DAKOTA HSG AUTH 2016 SER A		06/15/2017	CALLED		60,000	60,000	60,000	60,000						60,000				1,008	11/01/2036	1FE	
83756C-HX-6	SOUTH DAKOTA ST HSG DEV 2014 SER F		06/15/2017	CALLED		30,000	30,000	31,425	31,395		(77)		(77)		31,318		(1,318)	(1,318)	747	05/01/2034	1FE	
88275F-NT-2	TEXAS ST HSG MTG BDS 2013 SER A		04/03/2017	CALLED		5,000	5,000	5,025	5,022		(1)		(1)		5,021		(21)	(21)	747	03/01/2036	1FE	
914692-L3-0	UNIV OF NEW MEXICO REV SER 2007B		06/01/2017	CALLED		25,000	25,000	25,438	25,348		(348)		(348)		25,000				744	06/01/2024	1FE	
3199999	Subtotal - Bonds - U.S. Special Revenues					473,610	473,610	478,689	478,308		(542)		(542)		477,765		(4,155)	(4,155)	7,670	XXX	XXX	
00842B-AJ-6	AGATE BAY MTG TRUST 2015-5 CL A9		06/26/2017	PRINCIPAL RECEIPT		8,188	8,188	8,386	8,388		(200)		(200)		8,188				102	07/25/2045	1FM	
00842V-AE-3	AGATE BAY MTG TRUST 2016-3 CL A5		06/26/2017	PRINCIPAL RECEIPT		30,033	30,033	30,802	30,804		(772)		(772)		30,033				393	08/25/2046	1FM	
133131-AQ-5	CAMDEN PROPERTY TRUST NOTES		05/15/2017	MATURITY		100,000	100,000	99,650	99,983		17		17		100,000				2,850	05/15/2017	1FE	
067383-AC-3	CR BARD INC NOTES		05/12/2017	BANK OF AMERICA SECURITIE		36,970	35,000	38,966	37,155		(184)		(184)		36,970		(1)	(1)	1,292	01/15/2021	1FE	
12647P-AB-4	CREDIT SUISSE MTG 2013-7 CLA A-2		06/26/2017	PRINCIPAL RECEIPT		11,641	11,641	11,481	11,474		167		167		11,641				121	08/25/2043	1FM	
22944P-AA-5	CREDIT SUISSE MTG TRUST 2013-TH1		06/26/2017	PRINCIPAL RECEIPT		20,427	20,427	19,706	19,712		715		715		20,427				168	02/25/2043	1FM	
12647P-AL-2	CREDIT SUISSE MTG TRUST SER 2013-7		06/26/2017	PRINCIPAL RECEIPT		19,083	19,083	19,417	19,422		(338)		(338)		19,083				231	08/25/2043	1FM	
26884A-AX-1	ERP OPERATING LIMITED PARTNERSHIP		06/15/2017	MATURITY		12,000	12,000	13,098	12,089		(89)		(89)		12,000				633	06/15/2017	1FE	
30290T-AN-2	FREMIF MTG TRUST 2012-K21 CL B		05/04/2017	LLC		52,570	50,000	48,813	48,929		60		60		48,989		3,582	3,582	871	07/25/2045	1FM	
46647J-AC-4	JP MORGAN MTG TRUST 2016-4 CL A3		06/26/2017	PRINCIPAL RECEIPT		33,667	33,667	34,093	34,091		(424)		(424)		33,667				439	10/25/2046	1FM	
46648H-AE-3	JP MORGAN MTG TRUST 2017-2 CL A5		06/28/2017	PRINCIPAL RECEIPT		962	962	986	986		(23)		(23)		962				3	05/25/2047	1FE	
81744W-AC-4	SEQUOIA MTG TRUST 2013-1 CLASS 2A1		06/26/2017	PRINCIPAL RECEIPT		403	403	384	385		18		18		403				3	02/25/2043	1FM	
81745M-AA-9	SEQUOIA MTG TRUST SER 2013-2 CL A		06/26/2017	PRINCIPAL RECEIPT		332	332	316	316		16		16		332				2	02/25/2043	1FM	
81746C-BQ-4	SEQUOIA MTG TRUST SER 2014-3 CLA10		06/26/2017	PRINCIPAL RECEIPT		9,954	9,954	10,270	10,269		(315)		(315)		9,954				124	10/25/2044	1FM	
81745L-AD-5	SEQUOIA MTG TRUST SER 2014-4 CL A4		06/26/2017	PRINCIPAL RECEIPT		21,289	21,289	21,864	21,851		(562)		(562)		21,289				280	11/25/2044	1FM	
81746R-AU-3	SEQUOIA MTG TRUST SER 2016-2 CLA19		06/26/2017	PRINCIPAL RECEIPT		2,137	2,137	2,172	2,170		(33)		(33)		2,137				27	08/25/2046	1FM	
81746X-AA-4	SEQUOIA MTG TRUST SR 2017-3 CL A1		06/26/2017	PRINCIPAL RECEIPT		15,294	15,294	15,196	15,196		98		98		15,294				55	04/25/2047	1FE	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					374,950	370,411	375,600	357,038		(1,849)		(1,849)		371,369		3,581	3,581	7,591	XXX	XXX	
8399997	Total - Bonds - Part 4					1,164,248	1,159,708	1,182,430	1,164,877		(11,795)		(11,795)		1,169,260		(5,011)	(5,011)	20,676	XXX	XXX	
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999	Total - Bonds					1,164,248	1,159,708	1,182,430	1,164,877		(11,795)		(11,795)		1,169,260		(5,011)	(5,011)	20,676	XXX	XXX	
8999997	Total - Preferred Stocks - Part 4						XXX													XXX	XXX	
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999	Total - Preferred Stocks						XXX													XXX	XXX	
9799997	Total - Common Stocks - Part 4						XXX													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						XXX													XXX	XXX	
9899999	Total - Preferred and Common Stocks						XXX													XXX	XXX	
9999999	Totals					1,164,248	XXX	1,182,430	1,164,877		(11,795)		(11,795)		1,169,260		(5,011)	(5,011)	20,676	XXX	XXX	

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

E05.1

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

