



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2016

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, Sr VP & Chief Investment Officer James Arthur Bussiere, Senior Vice President Peter Ernest Moreau, Senior Vice President & Chief Information Officer Theodore Charles Murphy, Senior Vice President Paul Alfred Pyne, Executive Vice President & Chief Operations Officer Robert Paul Suglia, Sr VP 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 County of Providence SS:

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

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

Subscribed and sworn to before me this 12th day of August, 2016 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, 2016 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	29,845,226		29,845,226	20,397,660
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks				
3. Mortgage loans on real estate:				
3.1 First liens				
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 (\$407,626), cash equivalents (\$40,979,626) and short-term investments (\$965,613)	42,352,866		42,352,866	50,191,696
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)	72,198,092		72,198,092	70,589,356
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	230,496		230,496	211,082
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,287,405	72,912	1,214,493	1,241,729
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	6,344,781	17,922	6,326,859	6,543,411
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,328,840		2,328,840	2,404,441
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	408,619		408,619	447,201
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	663,187	161,967	501,220	563,264
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	83,461,420	252,801	83,208,619	82,000,484
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	83,461,420	252,801	83,208,619	82,000,484
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	501,220		501,220	563,264
2502. Prepaid expenses	161,967	161,967		
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	663,187	161,967	501,220	563,264

STATEMENT AS OF JUNE 30, 2016 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)	921,178	975,106
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))	31,258	39,725
7.2 Net deferred tax liability		
8. Borrowed money \$ and interest thereon \$		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$10,012,803 and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act)		
10. Advance premium	35,495	17,461
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	1,313,531	1,941,478
13. Funds held by company under reinsurance treaties		
14. Amounts withheld or retained by company for account of others	6,119	6,045
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	925,747	886,062
20. Derivatives		
21. Payable for securities	1,539,042	
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)	4,772,370	3,865,877
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	4,772,370	3,865,877
29. Aggregate write-ins for special surplus funds		
30. Common capital stock	3,500,000	3,500,000
31. Preferred capital stock		
32. Aggregate write-ins for other than special surplus funds		
33. Surplus notes		
34. Gross paid in and contributed surplus	48,120,193	48,120,193
35. Unassigned funds (surplus)	26,816,056	26,514,414
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$)		
36.2 shares preferred (value included in Line 31 \$)		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	78,436,249	78,134,607
38. Totals (Page 2, Line 28, Col. 3)	83,208,619	82,000,484
DETAILS OF WRITE-INS		
2501. Reserve for unassessed insolvencies		
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. Guaranty Fund		
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 \$ 9,753,802)	9,823,116	8,875,970	18,592,436
1.2 Assumed (written \$)			
1.3 Ceded (written \$ 9,753,802)	9,823,116	8,878,344	18,595,327
1.4 Net (written \$)		(2,374)	(2,891)
DEDUCTIONS:			
2. Losses incurred (current accident year \$):			
2.1 Direct	7,870,550	7,064,638	16,162,117
2.2 Assumed			
2.3 Ceded	7,870,550	7,123,926	16,907,098
2.4 Net		(59,288)	(744,981)
3. Loss adjustment expenses incurred		(16,242)	(280,048)
4. Other underwriting expenses incurred	(27,098)	705,754	1,424,921
5. Aggregate write-ins for underwriting deductions			
6. Total underwriting deductions (Lines 2 through 5)	(27,098)	630,224	399,892
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	27,098	(632,598)	(402,783)
INVESTMENT INCOME			
9. Net investment income earned	488,906	1,124,390	1,807,346
10. Net realized capital gains (losses) less capital gains tax of \$ 7,407	13,754	76,963	1,202,249
11. Net investment gain (loss) (Lines 9 + 10)	502,660	1,201,353	3,009,595
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 19,880 amount charged off \$ 246,100)	(226,220)	(178,621)	(367,294)
13. Finance and service charges not included in premiums	49,480	48,420	97,633
14. Aggregate write-ins for miscellaneous income			
15. Total other income (Lines 12 through 14)	(176,740)	(130,201)	(269,661)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	353,018	438,554	2,337,151
17. Dividends to policyholders		(375)	(457)
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)	353,018	438,929	2,337,608
19. Federal and foreign income taxes incurred	116,739	296,160	641,230
20. Net income (Line 18 minus Line 19)(to Line 22)	236,279	142,769	1,696,378
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	78,134,607	98,755,510	98,755,510
22. Net income (from Line 20)	236,279	142,769	1,696,378
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$		(84,078)	(162,255)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	(38,582)	(13,636)	419,809
27. Change in nonadmitted assets	103,945	170,650	425,165
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			2,000,000
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			(23,000,000)
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus			(2,000,000)
38. Change in surplus as regards policyholders (Lines 22 through 37)	301,642	215,705	(20,620,903)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	78,436,249	98,971,215	78,134,607
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.			
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)			
3701. Change in Guaranty Fund			(2,000,000)
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)			(2,000,000)

STATEMENT AS OF JUNE 30, 2016 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	(348,120)	306,378	568,829
2. Net investment income	513,781	1,306,279	2,419,743
3. Miscellaneous income	(114,621)	(64,545)	(254,160)
4. Total (Lines 1 to 3)	51,040	1,548,112	2,734,412
5. Benefit and loss related payments	(75,601)	(22,341)	(793,474)
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	26,831	125,699	697,712
8. Dividends paid to policyholders		(375)	(457)
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	132,613	229,306	1,206,142
10. Total (Lines 5 through 9)	83,843	332,289	1,109,923
11. Net cash from operations (Line 4 minus Line 10)	(32,803)	1,215,823	1,624,489
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	3,782,175	6,356,060	44,879,157
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	1,539,042	2,124,386	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,321,217	8,480,446	44,879,157
13. Cost of investments acquired (long-term only):			
13.1 Bonds	13,252,865	1,333,865	2,611,464
13.2 Stocks			
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications			
13.7 Total investments acquired (Lines 13.1 to 13.6)	13,252,865	1,333,865	2,611,464
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)	(7,931,648)	7,146,581	42,267,693
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			23,000,000
16.6 Other cash provided (applied)	125,621	(586,537)	(1,585,138)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	125,621	(586,537)	(24,585,138)
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)	(7,838,830)	7,775,867	19,307,044
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	50,191,696	30,884,652	30,884,652
19.2 End of period (Line 18 plus Line 19.1)	42,352,866	38,660,519	50,191,696

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 Insurance Department. 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, 2016 and December 31, 2015 is shown below:

	State of Domicile	06/30/16	12/31/15
Net Income - Rhode Island Basis	RI	\$236,279	\$1,696,378
State Prescribed Practices - None	RI	0	0
State Permitted Practices - None	RI	0	0
Net Income - NAIC SAP	RI	\$236,279	\$1,696,378
Statutory Surplus - Rhode Island Basis	RI	\$78,436,249	\$78,134,607
State Prescribed Practices - None	RI	0	0
State Permitted Practices - None	RI	0	0
Statutory Surplus - NAIC SAP	RI	\$78,436,249	\$78,134,607

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

No change.

C. Accounting Policies

1-5. No Change.

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

7-15. No Change.

D. Going Concern

As of August 12, 2016, management has determined there is no substantial doubt about the entity's ability to continue as a going concern 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

Not applicable.

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 2016, 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	\$ 15,868
2. 12 Months or Longer	\$ 5,463

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

1. Less than 12 Months	\$ 1,107,554
2. 12 Months or Longer	\$ 339,189

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 has no offsetting or netting of assets and liabilities.

K. Structured Notes

No change.

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
06/30/16			
(a) Gross deferred tax assets	\$413,497	\$0	\$413,497
(b) Statutory valuation allowance adjustment	0	0	0
(c) Adjusted gross deferred tax assets (1a-1b)	413,497	0	413,497
(d) Deferred tax assets nonadmitted	0	0	0
(e) Subtotal net admitted deferred tax asset (1c-1d)	413,497	0	413,497
(f) Deferred tax liabilities	4,878	0	4,878
(g) Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f)	\$408,619	\$0	\$408,619
	(4)	(5)	(6)
	Ordinary	Capital	(Col 4+5) Total
12/31/15			
(a) Gross deferred tax assets	\$451,199	\$0	\$451,199
(b) Statutory valuation allowance adjustment	0	0	0
(c) Adjusted gross deferred tax assets (1a-1b)	451,199	0	451,199
(d) Deferred tax assets nonadmitted	0	0	0
(e) Subtotal net admitted deferred tax asset (1c-1d)	451,199	0	451,199
(f) Deferred tax liabilities	3,998	0	3,998
(g) Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f)	\$447,201	\$0	\$447,201
	(7)	(8)	(9)
	(Col 1-4) Ordinary	(Col 2-5) Capital	(Col 7+8) Total
Change			
(a) Gross deferred tax assets	(\$37,702)	\$0	(\$37,702)
(b) Statutory valuation allowance adjustment	0	0	0
(c) Adjusted gross deferred tax assets (1a-1b)	(37,702)	0	(37,702)
(d) Deferred tax assets nonadmitted	0	0	0
(e) Subtotal net admitted deferred tax asset (1c-1d)	(37,702)	0	(37,702)
(f) Deferred tax liabilities	880	0	880
(g) Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f)	(\$38,582)	\$0	(\$38,582)

NOTES TO FINANCIAL STATEMENTS

2. Admission Calculation Components

	(1)	(2)	(3) (Col 1+2)
	Ordinary	Capital	Total
06/30/16			
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$413,497	\$0	\$413,497
(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	11,704,145
(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	\$413,497	\$0	\$413,497
	(4)	(5)	(6) (Col 4+5)
	Ordinary	Capital	Total
12/31/15			
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$451,199	\$0	\$451,199
(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	11,720,191
(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	\$451,199	\$0	\$451,199
	(7)	(8)	(9) (Col 7+8)
	Ordinary	Capital	Total
Change			
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	(\$37,702)	\$0	(\$37,702)
(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	(16,046)
(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	(\$37,702)	\$0	(\$37,702)

3. Other Admissibility Criteria

	2016	2015
(a) Ratio used to determine recovery period and threshold limitations amount	10864%	10816%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$78,027,630	\$78,134,607

NOTES TO FINANCIAL STATEMENTS

4. Impact of Tax Planning Strategies

	06/30/16		12/31/15		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).	\$413,497	\$0	\$451,199	\$0	(\$37,702)	\$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).	\$413,497	\$0	\$451,199	\$0	(\$37,702)	\$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)
	06/30/16	12/31/15	(Col 1-2) Change
(a) Federal	\$116,739	\$641,230	(\$524,491)
(b) Foreign	0	0	0
(c) Subtotal	116,739	641,230	(524,491)
(d) Federal income tax on net capital gains	7,407	647,365	(639,958)
(e) Utilization of capital loss carry-forwards	0	0	0
(f) Other	0	0	0
(g) Federal and foreign income taxes incurred	\$124,146	\$1,288,595	(\$1,164,449)

NOTES TO FINANCIAL STATEMENTS

2. Deferred Tax Assets

	(1)	(2)	(3)
	06/30/16	12/31/15	(Col 1-2) Change
(a) Ordinary:			
(1) Discounting of unpaid losses	\$0	\$0	\$0
(2) Unearned premium reserve	2,485	1,222	1,263
(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	31,792	38,093	(6,301)
(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)	379,220	411,884	(32,664)
(99) Subtotal	413,497	451,199	(37,702)
(b) Statutory valuation allowance adjustment	0	0	0
(c) Nonadmitted	0	0	0
(d) Admitted ordinary deferred tax assets (2a99-2b-2c)	413,497	451,199	(37,702)
(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)	\$413,497	\$451,199	(\$37,702)

3. Deferred Tax Liabilities

	(1)	(2)	(3)
	06/30/16	12/31/15	(Col 1-2) Change
(a) Ordinary:			
(1) Investments	\$4,878	\$3,998	\$880
(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	4,878	3,998	880
(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)	\$4,878	\$3,998	\$880

4. Net Deferred Tax Assets/(Liabilities)

	(1)	(2)	(3)
	06/30/16	12/31/15	(Col 1-2) Change
Net deferred tax assets/(liabilities) (2i - 3c)	\$408,619	\$447,201	(\$38,582)

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):

	06/30/16	12/31/15	Change
Total deferred tax assets	\$413,497	\$451,199	(\$37,702)
Total deferred tax liabilities	4,878	3,998	880
Net deferred tax assets/(liabilities)	408,619	447,201	(38,582)
Statutory valuation allowance adjustment	0	0	0
Net deferred tax assets/(liabilities) after SVA	408,619	447,201	(38,582)
Tax effect of unrealized gains (losses)	0	0	0
Statutory valuation allowance adjustment allocation to unrealized	0	0	0
Change in net deferred tax	\$408,619	\$447,201	(\$38,582)

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:

	06/30/16		12/31/15	
	Amount	Effective Tax Rate	Amount	Effective Tax Rate
Income before taxes	\$126,149	35.0%	\$1,044,741	35.0%
Change in statutory valuation allowance adjustment	0	0.0%	(274,757)	-9.2%
Change in non-admitted assets	36,381	10.1%	148,808	5.0%
Other	198	0.1%	(50,006)	-1.7%
Total	\$162,728	45.2%	\$868,786	29.1%
Federal income taxes incurred	\$116,739	32.4%	\$641,230	21.5%
Tax on capital gains (losses)	7,407	2.1%	647,365	21.7%
Change in net deferred taxes	38,582	10.7%	(419,809)	-14.1%
Total statutory income taxes	\$162,728	45.2%	\$868,786	29.1%

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

- At June 30, 2016, 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
2015	\$1,288,596
2014	\$0

- The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

F. Consolidated Federal Income Tax Return

- For 2016, the Company's Federal income tax return is consolidated with the following entities:
 - Amica Mutual Insurance Company
 - Amica General Agency, LLC
- 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.

NOTES TO FINANCIAL STATEMENTS

C. Changes in Terms of Intercompany Arrangements

No change.

D. Amounts Due (to) or from Related Parties

The Company reported \$925,747 and \$886,062 due to Amica Mutual Insurance Company at June 30, 2016 and December 31, 2015 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. Non-insurance Subsidiary, Controlled and Affiliated (SCA) Entity Valuations

No change.

N. Insurance SCA Entities Utilizing Prescribed or Permitted Practices

No change.

Note 11 – Debt

A. Debt Outstanding

Not applicable.

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

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

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

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.

NOTES TO FINANCIAL STATEMENTS

B. Transfer and Servicing of Financial Assets

The Company did not transfer or service financial assets in 2016 or 2015.

C. Wash Sales

The Company did not have any wash sales during 2016 or 2015.

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, 2016:

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 June 30, 2016.

2. Rollforward of Level 3 Items

As of June 30, 2016, 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 2016.

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, 2016, 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 2016.

5. Derivative Fair Values

The Company did not hold derivative assets or liabilities at June 30, 2016.

B. Other Fair Value Disclosures

Not applicable.

C. Fair Value Measurements for All Financial Instruments at June 30, 2016

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Bonds:						
U.S. governments	\$11,884,411	\$10,835,081	\$3,844,413	\$8,039,998	\$0	\$0
Municipal bonds	10,514,795	10,206,315	0	10,514,795	0	0
U.S. special revenue and assessments	29,417	25,827	0	29,417	0	0
Industrial and miscellaneous	9,122,339	8,778,003	0	9,122,339	0	0
Total bonds	<u>31,550,962</u>	<u>29,845,226</u>	<u>3,844,413</u>	<u>27,706,549</u>	<u>0</u>	<u>0</u>
Cash equivalents and short-term investments:						
Exempt money market mutual funds	965,613	965,613	0	965,613	0	0
Commercial paper	40,979,626	40,979,626	0	40,979,626	0	0
Total cash equivalents and short-term investments	<u>41,945,239</u>	<u>41,945,239</u>	<u>0</u>	<u>41,945,239</u>	<u>0</u>	<u>0</u>
Total assets	<u>\$73,496,201</u>	<u>\$71,790,465</u>	<u>\$3,844,413</u>	<u>\$69,651,788</u>	<u>\$0</u>	<u>\$0</u>

NOTES TO FINANCIAL STATEMENTS

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.

Note 22 – Events Subsequent

No change.

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, 2016. 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, 2016 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 [X] No []
- 2.2 If yes, date of change: 02/11/2016
- 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?
 State of Rhode Island
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [X] No [] N/A []
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] N/A []
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

STATEMENT AS OF JUNE 30, 2016 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, 2016 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 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address

- 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						

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

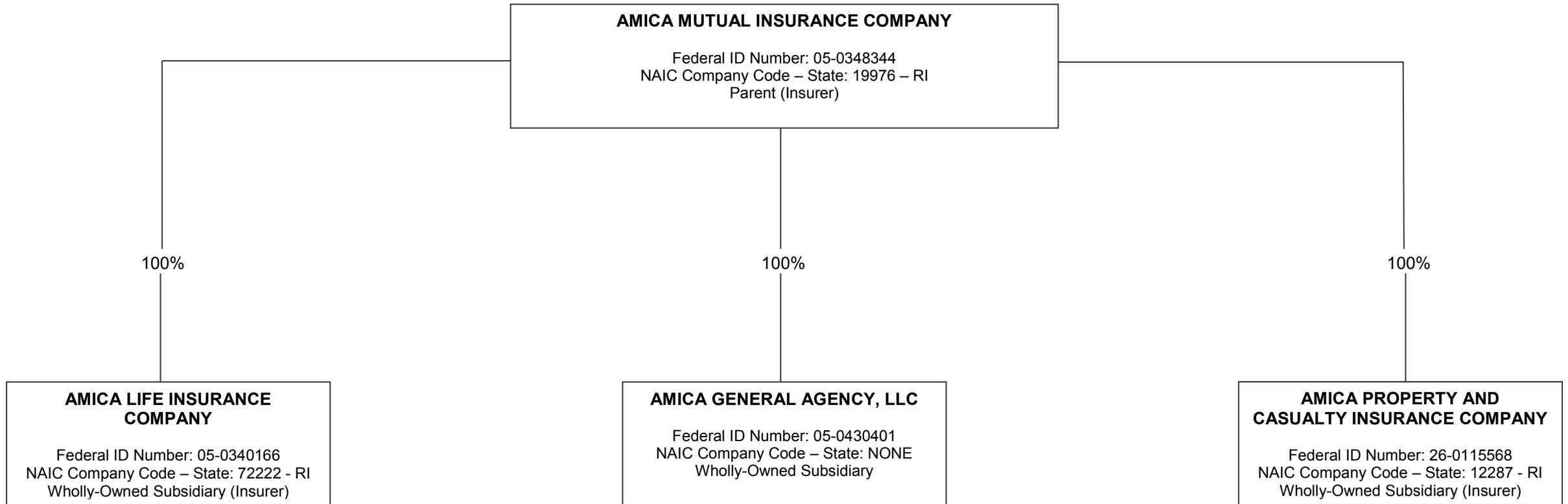
Current Year to Date - Allocated by States and Territories

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	N						
8. DelawareDE	N						
9. District of ColumbiaDC	N						
10. FloridaFL	N						
11. GeorgiaGA	N						
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	7,199,466	7,064,304	8,223,421	11,323,461	32,155,622	39,431,843
32. New MexicoNM	N						
33. New YorkNY	L	2,554,336	1,742,976	2,318,926	861,594	3,223,999	1,354,903
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		(12,499)	955,705	2,694,545	2,066,095	4,347,448
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) 4	9,753,802	8,794,781	11,498,052	14,879,600	37,445,716	45,134,194
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; (N) None of the above - Not allowed to write business in the state.

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

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



STATEMENT AS OF JUNE 30, 2016 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				774,550.0
2. Allied Lines		(10,148)		(213,300.0)
3. Farmowners multiple peril				
4. Homeowners multiple peril		(33,796)		414.9
5. Commercial multiple peril				
6. Mortgage guaranty				
8. Ocean marine				
9. Inland marine		(15,658)		14,914.9
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	6,909,207	5,765,023	83.4	78.9
19.3,19.4 Commercial auto liability				
21. Auto physical damage	2,913,909	2,165,129	74.3	80.6
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	9,823,116	7,870,550	80.1	79.6
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	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire			(6)
2. Allied Lines			(53)
3. Farmowners multiple peril			
4. Homeowners multiple peril			(12,393)
5. Commercial multiple peril			
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine			(47)
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	3,111,022	6,805,437	6,329,014
19.3,19.4 Commercial auto liability			
21. Auto physical damage	1,327,432	2,948,365	2,478,266
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	4,438,454	9,753,802	8,794,781
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, 2016 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)	2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2016 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2013 + Prior													
2. 2014													
3. Subtotals 2014 + Prior													
4. 2015													
5. Subtotals 2015 + Prior													
6. 2016	XXX	XXX	XXX	XXX			XXX				XXX	XXX	XXX
7. Totals													
8. Prior Year-End Surplus As Regards Policyholders	78,135										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, 2016 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.

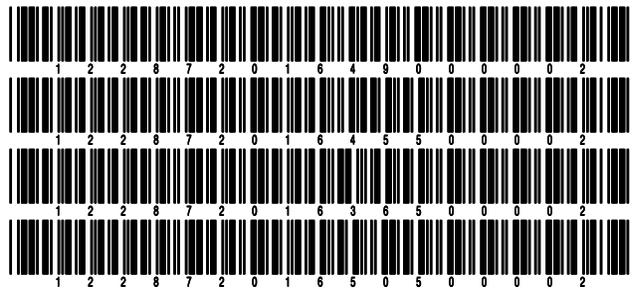
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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

STATEMENT AS OF JUNE 30, 2016 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
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		
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)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

NONE

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	20,397,660	61,245,618
2. Cost of bonds and stocks acquired	13,252,865	2,611,464
3. Accrual of discount	5,208	18,102
4. Unrealized valuation increase (decrease)		(162,255)
5. Total gain (loss) on disposals	21,161	1,849,614
6. Deduct consideration for bonds and stocks disposed of	3,782,175	44,879,157
7. Deduct amortization of premium	49,493	285,726
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)	29,845,226	20,397,660
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	29,845,226	20,397,660

STATEMENT AS OF JUNE 30, 2016 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)	19,750,886	51,378,160	40,997,487	(71,890)	19,750,886	30,059,669		24,319,466
2. NAIC 2 (a)	45,605,014	106,007,598	111,926,463	45,847	45,605,014	39,731,996		45,883,390
3. NAIC 3 (a)	3,997,622	39,303,919	41,302,741		3,997,622	1,998,800		
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	69,353,522	196,689,677	194,226,691	(26,043)	69,353,522	71,790,465		70,202,856
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	69,353,522	196,689,677	194,226,691	(26,043)	69,353,522	71,790,465		70,202,856

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 3,997,944 ; NAIC 2 \$ 34,982,881 ; NAIC 3 \$ 1,998,801 ; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

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SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	965,613	xxx	965,613	17,329	

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	593,958	8,345,937
2. Cost of short-term investments acquired	138,877,338	174,451,895
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	138,505,683	182,203,874
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)	965,613	593,958
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	965,613	593,958

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	49,211,238	22,338,715
2. Cost of cash equivalents acquired	211,292,337	636,083,538
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	219,523,949	609,211,015
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)	40,979,626	49,211,238
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	40,979,626	49,211,238

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

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

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, 2016 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36179L-AS-1	GNMA HEQM POOL #AC9928		.06/20/2016	ACCRETION		2,998	2,998		1
38375U-JX-9	GNMA HEQM REMICS SER 2014H12 CLHZ		.06/20/2016	ACCRETION		1,963	1,963		1
38378K-2A-6	GNMA REMICS SER 2013-140 CL AG		.05/23/2016	BACLAYS CAPITAL INC.		438,362	419,799	939	1
38379U-TB-2	GNMA REMICS SER 2016-72 CL AB		.05/25/2016	CITIGROUP GLOBAL MKTS INC		968,325	960,000	2,080	1
0599999	Subtotal - Bonds - U.S. Governments					1,411,648	1,384,761	3,019	XXX
34153P-PK-8	FLORIDA ST BRD OF EDU BDS SER G		.06/08/2016	TMC BONDS LLC		27,549	25,000	.47	1FE
373384-5C-6	GEORGIA ST GO BONDS 2016B		.06/08/2016	J.P. MORGAN SECURITIES		546,815	545,000		1FE
373384-2Y-1	GEORGIA ST GO BONDS SERIES 2015B		.06/27/2016	KCG BONDPOINT		108,645	100,000	1,718	1FE
68609B-UV-7	OREGON ST GO BONDS 2016 SERIES E		.05/12/2016	MORGAN STANLEY SMITH BARNEY LLC		250,000	250,000		1FE
68609B-VA-2	OREGON ST GO BONDS 2016 SERIES E		.05/12/2016	MORGAN STANLEY SMITH BARNEY LLC		310,000	310,000		1FE
68609B-VB-0	OREGON ST GO BONDS 2016 SERIES E		.05/12/2016	MORGAN STANLEY SMITH BARNEY LLC		250,000	250,000		1FE
68609B-UI-5	OREGON ST GO BONDS 2016 SERIES E		.05/12/2016	MORGAN STANLEY SMITH BARNEY LLC		215,000	215,000		1FE
882723-3R-8	TEXAS ST GO BONDS SER 2016C-2		.06/29/2016	J.P. MORGAN SECURITIES		400,000	400,000		1FE
882723-3P-2	TEXAS ST GO BONDS SERIES 2016C-2		.06/29/2016	J.P. MORGAN SECURITIES		300,000	300,000		1FE
882723-3Q-0	TEXAS ST GO BONDS SERIES 2016C-2		.06/29/2016	J.P. MORGAN SECURITIES		4,950	5,000	.8	1FE
882722-6Z-9	TEXAS ST TRANS GO BDS SER 2012B		.06/08/2016	KCG BONDPOINT		33,893	30,000	492	1FE
93974C-RA-0	WASHINGTON ST GO BDS SER 2010F		.06/13/2016	TMC BONDS LLC		28,750	25,000	371	1FE
93974C-PJ-3	WASHINGTON ST GO BONDS SER 2010D		.05/20/2016	TMC BONDS LLC		22,624	20,000	92	1FE
97705L-WR-4	WISCONSIN ST GO BDS 2009 SER D		.05/26/2016	TMC BONDS LLC		10,978	10,000	62	1FE
97705L-A6-4	WISCONSIN ST GO BDS SER 2010 D		.06/21/2016	STIFEL, NICOLAUS & CO					
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions					2,744,204	2,720,000	2,790	XXX
052396-UV-8	CITY OF AUSTIN TX BONDS SER 2009B		.06/09/2016	TMC BONDS LLC		12,160	10,000	152	1FE
244127-XP-6	DEER PARK TX IND SCH DIST SER2010B		.06/14/2016	WELLS FARGO SECURITIES		55,637	50,000	930	1FE
366155-A7-4	GARLAND TX IND SCH DIST SER 2012		.06/06/2016	KCG BONDPOINT		15,653	15,000	190	1FE
796269-UC-0	SAN ANTONIO TX SCH DIST SER 2010B		.06/30/2016	KCG BONDPOINT		11,640	10,000	251	1FE
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					95,090	85,000	1,523	XXX
49130T-UR-5	KENTUCKY ST HSG CORP BDS 2016 A		.06/09/2016	CITIGROUP GLOBAL MKTS INC		674,837	650,000		1FE
49130T-UD-6	KENTUCKY ST HSG REV BDS 2016 SER A		.06/09/2016	CITIGROUP GLOBAL MKTS INC		200,000	200,000		1FE
49130T-UL-8	KENTUCKY ST HSG REV BDS 2016 SER A		.06/09/2016	CITIGROUP GLOBAL MKTS INC		230,000	230,000		1FE
83756C-IM-4	SOUTH DAKOTA HSG AUTH 2016 SER A		.05/18/2016	BANK OF AMERICA SECURITIE		850,000	850,000		1FE
83756C-HX-6	SOUTH DAKOTA ST HSG DEV 2014 SER F		.05/31/2016	KCG BONDPOINT		20,800	20,000	71	1FE
3199999	Subtotal - Bonds - U.S. Special Revenues					1,975,637	1,950,000	71	XXX
035242-AP-1	ANHEUSER BUSCH INBEV FINANCE INC		.05/31/2016	GOLDMAN, SACHS & CO.		244,271	235,000	3,050	1FE
00206R-CS-9	AT-T INC NOTES		.05/04/2016	VARIOUS		207,926	200,000	1,845	2FE
05348E-AX-7	AVALONBAY COMMUNITIES NOTES		.05/24/2016	VARIOUS		262,975	265,000	327	2FE
06051G-EH-8	BANK OF AMERICA CORP SEN NOTES		.06/01/2016	MARKET AXESS		303,836	275,000	788	2FE
10112R-AX-2	BOSTON PROPERTIES LP SR NOTES		.05/24/2016	MARKET AXESS		345,628	332,000	4,252	2FE
12647P-AB-4	CREDIT SUISSE MTG 2013-7 CLA A-2		.06/21/2016	J.P. MORGAN SECURITIES		445,687	451,900	866	1FE
22944P-AA-5	CREDIT SUISSE MTG TRUST 2013-TH1		.04/26/2016	VARIOUS		849,680	880,783	1,459	1FE
126650-CK-4	CVS HEALTH CORPORATION SR NOTES		.05/23/2016	MARKET AXESS		226,548	215,000	2,634	2FE
27806Z-AC-8	EATON CORP SENIOR NOTES		.06/09/2016	MARKET AXESS		102,088	100,000	321	2FE
30290T-AN-2	FREMIF MTG TRUST 2012-K21 CL B		.04/28/2016	CREDIT SUISSE		48,813	50,000	.11	1FE
30287T-AN-7	FREMIF MTG TRUST SER 2015-K49 CL B		.05/10/2016	GOLDMAN, SACHS & CO.		167,161	180,000	223	2FE
30292G-AQ-1	FREMIF MTG TRUST SERIES 2014-K39 C		.05/02/2016	GOLDMAN, SACHS & CO.		274,031	300,000	139	2FE
38143U-BH-7	GOLDMAN SACHS GROUP INC NOTES		.05/23/2016	MARKET AXESS		159,176	155,000	1,417	1FE
539830-BB-4	LOCKHEED MARTIN CORP NOTES		.05/24/2016	MARKET AXESS		403,108	400,000	7,326	2FE
81744W-AC-4	SEQUOIA MTG TRUST 2013-1 CLASS 2A1		.06/29/2016	BACLAYS CAPITAL INC.		20,459	21,479	.4	1FE
81745M-AA-9	SEQUOIA MTG TRUST SER 2013-2 CL A		.06/29/2016	VENDOR CODE 0725 NOT IN TABLE		24,867	26,151	.5	1FM
871829-BC-0	SYSCO CORPORATION NOTES		.05/09/2016	MARKET AXESS		36,906	36,000	135	2FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					4,123,160	4,123,314	24,802	XXX
8399997	Total - Bonds - Part 3					10,349,739	10,263,074	32,205	XXX
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
8399999	Total - Bonds					10,349,739	10,263,074	32,205	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

E04

STATEMENT AS OF JUNE 30, 2016 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 Designation or Market Indicator (a)
9799999. Total - Common Stocks									
9899999. Total - Preferred and Common Stocks									
9999999 - Totals						10,349,739	XXX	32,205	XXX

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

STATEMENT AS OF JUNE 30, 2016 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)
36202E-56-0	GNMA 11 POOL # 4447		06/20/2016	PRINCIPAL RECEIPT		1,218	1,218	1,215	1,215		3		3		1,218				25	05/20/2039	1
36202F-AV-8	GNMA 11 POOL # 4520		06/20/2016	PRINCIPAL RECEIPT		1,627	1,627	1,625	1,625		2		2		1,627				34	08/20/2039	1
36202F-2S-4	GNMA 11 POOL # 5285		06/20/2016	PRINCIPAL RECEIPT		114	114	121	126		(13)		(13)		114				2	01/20/2042	1
36179M-P5-3	GNMA 11 POOL # MA0444		06/20/2016	PRINCIPAL RECEIPT		3,025	3,025	3,115	3,104		(79)		(79)		3,025				37	10/20/2042	1
36179N-A5-7	GNMA 11 POOL # MA0928		06/20/2016	PRINCIPAL RECEIPT		839	839	886	889		(50)		(50)		839				15	04/20/2043	1
36179M-NC-0	GNMA 11 POOL MA0387		06/20/2016	PRINCIPAL RECEIPT		23,679	23,679	24,626	24,683		(1,004)		(1,004)		23,679				367	09/20/2042	1
36179M-SR-2	GNMA 11 POOL MA0528		06/20/2016	PRINCIPAL RECEIPT		4,126	4,126	4,350	4,334		(207)		(207)		4,126				60	11/20/2042	1
36179Q-SY-8	GNMA 11 POOL MA2335		06/20/2016	PRINCIPAL RECEIPT		3,355	3,355	3,438	3,442		(87)		(87)		3,355				42	11/20/2029	1
36202E-CP-2	GNMA POOL # 003678		06/20/2016	PRINCIPAL RECEIPT		2,007	2,007	1,974	1,973		34		34		2,007				46	02/20/2035	1
36202E-DK-2	GNMA POOL # 003706		06/20/2016	PRINCIPAL RECEIPT		2,464	2,464	2,408	2,435		29		29		2,464				46	05/20/2020	1
36202E-EP-0	GNMA POOL # 003742		06/20/2016	PRINCIPAL RECEIPT		674	674	677	674						674				15	08/20/2020	1
36202E-EQ-8	GNMA POOL # 003743		06/20/2016	PRINCIPAL RECEIPT		574	574	587	580		(6)		(6)		574				13	08/20/2020	1
36202E-H3-6	GNMA POOL # 3850		06/20/2016	PRINCIPAL RECEIPT		3,122	3,122	3,023	3,000		123		123		3,122				62	05/20/2036	1
36202F-ZK-5	GNMA POOL # 5246		06/20/2016	PRINCIPAL RECEIPT		43,274	43,274	44,295	44,229		(955)		(955)		43,274				541	11/20/2026	1
36200E-B2-6	GNMA POOL # 598657		06/15/2016	PRINCIPAL RECEIPT		53	53	54	54		(1)		(1)		53				1	05/15/2035	1
36202U-20-5	GNMA POOL # 610183		06/15/2016	PRINCIPAL RECEIPT		42	42	43	44		(2)		(2)		42				1	10/15/2034	1
36291S-CX-4	GNMA POOL # 636474		06/15/2016	PRINCIPAL RECEIPT		911	911	912	912		(2)		(2)		911				19	03/15/2033	1
36291S-FW-5	GNMA POOL # 636581		06/15/2016	PRINCIPAL RECEIPT		982	982	1,006	998		(16)		(16)		982				25	08/15/2025	1
36292B-HV-1	GNMA POOL # 643844		06/15/2016	PRINCIPAL RECEIPT		1,223	1,223	1,248	1,242		(19)		(19)		1,223				31	10/15/2025	1
36292B-H3-3	GNMA POOL # 643850		06/15/2016	PRINCIPAL RECEIPT		3,573	3,573	3,642	3,618		(45)		(45)		3,573				105	11/15/2025	1
36296H-6P-9	GNMA POOL # 692178		06/15/2016	PRINCIPAL RECEIPT		283	283	293	294		(11)		(11)		283				8	11/15/2023	1
36296H-7H-6	GNMA POOL # 692196		06/15/2016	PRINCIPAL RECEIPT		133	133	135	135		(2)		(2)		133				3	11/15/2038	1
36296H-7L-7	GNMA POOL # 692199		06/15/2016	PRINCIPAL RECEIPT		21	21	21	21		(1)		(1)		21				1	11/15/2038	1
36202D-XB-2	GNMA POOL #003374		06/20/2016	PRINCIPAL RECEIPT		2,178	2,178	2,155	2,155		22		22		2,178				46	04/20/2033	1
38373X-DM-5	GNMA REMICS SER 2002-45 CL QE		06/20/2016	PRINCIPAL RECEIPT		1,684	1,684	1,729	1,724		(41)		(41)		1,684				46	06/20/2032	1
38373Q-AL-5	GNMA REMICS SER 2003-28 CL LK		06/20/2016	PRINCIPAL RECEIPT		3,473	3,473	3,589	3,481		(7)		(7)		3,473				83	10/20/2032	1
38374L-R5-2	GNMA REMICS SER 2005-61 CL DA		06/16/2016	PRINCIPAL RECEIPT		2,570	2,570	2,560	2,564		6		6		2,570				55	09/16/2033	1
38376G-YT-1	GNMA REMICS SER 2010-156 CL AC		06/16/2016	PRINCIPAL RECEIPT		3,296	3,296	3,090	3,255		40		40		3,296				38	03/16/2039	1
38376G-ZL-7	GNMA REMICS SER 2011-1 CL C		06/16/2016	PRINCIPAL RECEIPT		40,819	40,819	41,227	41,001		(182)		(182)		40,819				792	09/16/2050	1
38378K-2A-6	GNMA REMICS SER 2013-140 CL AG		06/16/2016	PRINCIPAL RECEIPT		628	628	656	656		(28)		(28)		628				2	05/16/2045	1
38378N-FL-2	GNMA REMICS SER 2013-158 AB		06/16/2016	PRINCIPAL RECEIPT		483	479	507	503		(15)		(15)		488		(5)	(5)	6	08/16/2053	1
38378Y-FG-1	GNMA REMICS SER 2014-112 CL AB		06/16/2016	VARIOUS		18,713	17,768	18,101	17,973		(46)		(46)		17,927		786	786	206	12/16/2040	1
38378Y-QL-8	GNMA REMICS SER 2014-130 CL VA		06/16/2016	PRINCIPAL RECEIPT		1,163	1,163	1,160	1,160		3		3		1,163				15	07/16/2036	1
38378Y-RZ-6	GNMA REMICS SER 2014-143 CL AB		06/16/2016	VARIOUS		9,122	8,694	8,891	8,817		(32)		(32)		8,785		337	337	106	03/16/2040	1
38378Y-VL-2	GNMA REMICS SER 2014-155 CL VA		06/16/2016	PRINCIPAL RECEIPT		661	661	657	657		4		4		661				8	03/16/2037	1
38379U-TB-2	GNMA REMICS SER 2016-72 CL AB		06/16/2016	PRINCIPAL RECEIPT		1,334	1,334	1,346	1,346		(12)		(12)		1,334				3	04/16/2049	1
83162C-WY-5	U S SBA PART CERTIF SER 2015-20D		04/01/2016	PRINCIPAL RECEIPT		5,160	5,142	5,059	5,061		1		1		5,062		99	99	65	04/01/2035	1
831641-EC-5	U S SBA SBIC-PS 2006-10B		05/10/2016	PRINCIPAL RECEIPT		1,098	1,098	1,101	1,098						1,098				40	08/10/2016	1
83162C-QH-9	US SBA SBIC SER 2006-20F		06/01/2016	PRINCIPAL RECEIPT		8,910	8,869	8,869	8,869						8,869		40	40	258	06/01/2026	1
83162C-WH-2	US SBA SER 2014-20F		06/01/2016	PRINCIPAL RECEIPT		10,858	10,743	10,827	10,821		(1)		(1)		10,821		36	36	161	06/01/2034	1
0599999 Subtotal - Bonds - U.S. Governments						209,469	207,915	211,218	208,768		(2,597)		(2,597)		208,175		1,293	1,293	3,439	XXX	XXX
34074M-ND-9	FLORIDA ST HSG FIN CORP 2016 SER 1		06/01/2016	PRINCIPAL RECEIPT		27,239	27,239	27,239	27,239						27,239				95	07/01/2037	1FE
31407H-JJ-6	FNMA POOL # 831065		06/27/2016	PRINCIPAL RECEIPT		187	187	184	185		2		2		187				4	10/01/2025	1
31403A-V3-6	FNMA POOL 743234		06/27/2016	PRINCIPAL RECEIPT		1,468	1,468	1,464	1,465		3		3		1,468				34	10/01/2033	1
54627D-BV-2	LOUISIANA ST HSG CORP SF MTG 2015A		06/02/2016	PRINCIPAL RECEIPT		5,714	5,714	5,714	5,714						5,714				71	12/01/2038	1FE
605350-LZ-1	MISSISSIPPI ST HOME CORP SER 2015A		06/01/2016	PRINCIPAL RECEIPT		2,261	2,261	2,261	2,261						2,261				29	12/01/2034	1FE
60637B-CN-8	MISSOURI ST HSG DEV 2013 SER A		06/01/2016	CALLED		10,000	10,000	10,000	10,000						10,000				118	11/01/2040	1FE
60637B-CR-9	MISSOURI ST HSG DEV 2013 SER D		06/06/2016	PRINCIPAL RECEIPT		6,198	6,198	6,198	6,198						6,198				65	10/01/2034	1FE
60637B-FA-3	MISSOURI ST HSG DEV COMM 2014 SERC		06/06/2016	PRINCIPAL RECEIPT		6,989	6,989	6,989	6,989						6,989				79	08/01/2036	1FE
677377-2M-4	OHIO ST HSG FIN AGY 2013 SER 2		06/01/2016	CALLED		5,000	5,000	5,000	5,000						5,000				68	11/01/2041	1FE
67756Q-NP-8	OHIO ST HSG FIN AGY 2015 SER B		06/01/2016	PRINCIPAL RECEIPT		9,195	9,195	9,195	9,195						9,195				107	03/01/2036	1FE
3199999 Subtotal - Bonds - U.S. Special Revenues						74,251	74,251	74,244	47,007		5		5		74,251				670	XXX	XXX
22944P-AA-5	CREDIT SUISSE MTG TRUST 2013-TH1		06/27/2016	PRINCIPAL RECEIPT		41,351	41,351	39,891			1,460		1,460		41,351				105	02/25/2043	1FE
26441C-AN-5	DUKE ENERGY CORPORATION SR NOTES		05/17/2016	DEUTSCHE BANK		319,361	300,000	307,731	50,457		(175)		(175)		307,550		11,812	11,812	6,719	04/15/2024	2FE
743263-AS-4	PROGRESS ENERGY INC		05/16/2016	VARIOUS		41,156	40,000	39,826	39,885		6		6		39,891		1,265	1,265	798	04/01/2022	2FE
98389B-AR-1	XCEL ENERGY INC SR UNSECURED		05/09/2016																		

STATEMENT AS OF JUNE 30, 2016 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	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)	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					568,398	541,351	548,253	90,342		1,276		1,276		549,582		18,817	18,817	9,983	XXX	XXX	
8399997	Total - Bonds - Part 4					852,118	823,517	833,715	346,117		(1,316)		(1,316)		832,008		20,110	20,110	14,092	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					852,118	823,517	833,715	346,117		(1,316)		(1,316)		832,008		20,110	20,110	14,092	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					852,118	XXX	833,715	346,117		(1,316)		(1,316)		832,008		20,110	20,110	14,092	XXX	XXX	

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

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

STATEMENT AS OF JUNE 30, 2016 OF THE AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds							
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
ABBOT LABORATORIES CP		.06/24/2016	0.000	.07/25/2016	1,498,941	239	
ABBOT LABORATORIES CP		.06/28/2016	0.000	.07/27/2016	499,670	34	
AUTONATION INC CP		.06/23/2016	0.000	.07/08/2016	1,499,344	350	
AUTONATION INC CP		.06/22/2016	0.000	.07/26/2016	499,457	144	
BAXTER INTERNATIONAL CP		.06/20/2016	0.000	.07/05/2016	1,999,475	385	
DUPONT E I DE NEMOURS & CO CP		.06/07/2016	0.000	.07/06/2016	1,998,824	973	
EASTMAN CHEMICAL CO CP		.06/21/2016	0.000	.07/12/2016	1,499,370	300	
EMC CORPORATION CP		.06/28/2016	0.000	.07/14/2016	1,999,333	125	
IDACORP INC CP		.06/27/2016	0.000	.07/25/2016	1,748,938	152	
KRAFT HEINZ FOODS CO CP		.06/17/2016	0.000	.07/01/2016	1,999,284	716	
LYONDELLBASELL INDS CP		.06/02/2016	0.000	.07/13/2016	1,748,705	916	
MONDELEZ INTL INC CP		.06/28/2016	0.000	.07/28/2016	1,748,965	103	
MONSANTO CO CP		.06/28/2016	0.000	.07/12/2016	999,712	62	
MONSANTO CO CP		.06/01/2016	0.000	.07/15/2016	499,481	354	
MONSANTO CO CP		.06/06/2016	0.000	.07/26/2016	405,447	276	
NECUNIVERSAL ENTERPRISE INC CP		.06/20/2016	0.000	.07/14/2016	1,499,350	298	
NEWELL RUBBERMAID INC CP		.06/27/2016	0.000	.07/12/2016	999,583	111	
PPG INDUSTRIES INC CP		.06/17/2016	0.000	.07/11/2016	1,598,044	1,600	
PITNEY BOWES INC CP		.06/09/2016	0.000	.07/07/2016	1,498,798	944	
ROCKWELL COLLINS INC CP		.06/07/2016	0.000	.07/14/2016	1,498,921	700	
ROCKWELL COLLINS INC CP		.06/29/2016	0.000	.08/12/2016	499,566	20	
S & P GLOBAL INC CP		.06/08/2016	0.000	.07/07/2016	1,998,630	1,086	
SEMPRA GLOBAL CP		.06/13/2016	0.000	.07/13/2016	999,250	450	
SEMPRA GLOBAL CP		.06/08/2016	0.000	.07/25/2016	998,760	607	
SPECTRA ENERGY CAPITAL CP		.06/17/2016	0.000	.07/11/2016	1,998,866	661	
THERMO FISHER SCIENTIFIC INC CP		.06/23/2016	0.000	.07/21/2016	999,300	200	
THERMO FISHER SCIENTIFIC INC CP		.06/28/2016	0.000	.08/03/2016	999,250	62	
VIACOM INC CP		.06/30/2016	0.000	.07/27/2016	1,998,200	67	
VIRGINIA ELECTRIC AND POWER CO CP		.06/29/2016	0.000	.07/18/2016	999,656	36	
VIRGINIA ELECT AND PWR CO CP		.06/27/2016	0.000	.08/08/2016	1,099,076	87	
WYNDHAM WORLDWIDE CORP CP		.06/10/2016	0.000	.07/06/2016	749,430	458	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					40,979,626	12,516	
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					40,979,626	12,516	
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					40,979,626	12,516	
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					40,979,626	12,516	
8699999. Total Cash Equivalents					40,979,626	12,516	