

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2016 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information		
For calendar plan year 2016 or fiscal plan year beginning <u>01/01/2016</u> and ending <u>12/31/2016</u>			
A This return/report is for:	☐ a multiemployer plan	☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)	
	☒ a single-employer plan	☐ a DFE (specify) _____	
B This return/report is:	☐ the first return/report	☐ the final return/report	
	☐ an amended return/report	☐ a short plan year return/report (less than 12 months)	
C If the plan is a collectively-bargained plan, check here.	☐		
D Check box if filing under:	☒ Form 5558	☐ automatic extension	☐ the DFVC program
	☐ special extension (enter description)		

Part II	Basic Plan Information —enter all requested information		
1a Name of plan <u>THE HOME INSURANCE COMPANY RETIREMENT PLAN</u>	1b Three-digit plan number (PN) ▶	<u>004</u>	
	1c Effective date of plan	<u>12/14/1991</u>	
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>ZURICH AMERICAN INSURANCE COMPANY</u> <u>1299 ZURICH WAY 2E</u> <u>SCHAUMBURG, IL 60196</u>	2b Employer Identification Number (EIN) <u>36-4233459</u>	2c Plan Sponsor's telephone number <u>847-605-6213</u>	
	2d Business code (see instructions) <u>524290</u>		

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	<u>Filed with authorized/valid electronic signature.</u>	<u>10/13/2017</u>	<u>NATHAN SOLOMON</u>
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE
Preparer's name (including firm name, if applicable) and address (include room or suite number)			Preparer's telephone number

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2016)
v. 160205

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report: a Sponsor's name	4b EIN 4c PN
5 Total number of participants at the beginning of the plan year	5 3381
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year..... a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	6a(1) 114 6a(2) 88 6b 2174 6c 803 6d 3065 6e 271 6f 3336 6g 6h 0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 1I 3H b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	
9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)	
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☐ <u>0</u> A (Insurance Information) (4) ☐ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2016 Form M-1 annual report. If the plan was not required to file the 2016 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan <u>THE HOME INSURANCE COMPANY RETIREMENT PLAN</u>	B Three-digit plan number (PN) ▶ <u>004</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>ZURICH AMERICAN INSURANCE COMPANY</u>	D Employer Identification Number (EIN) <u>36-4233459</u>
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2016</u>	
2 Assets:	
a Market value	2a <u>183959024</u>
b Actuarial value	2b <u>185132608</u>
3 Funding target/participant count breakdown	(1) Number of participants (2) Vested Funding Target (3) Total Funding Target
a For retired participants and beneficiaries receiving payment.....	<u>2394</u> <u>111568805</u> <u>111568805</u>
b For terminated vested participants.....	<u>873</u> <u>33176921</u> <u>33176921</u>
c For active participants.....	<u>114</u> <u>4476464</u> <u>4532281</u>
d Total.....	<u>3381</u> <u>149222190</u> <u>149278007</u>
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐	
a Funding target disregarding prescribed at-risk assumptions	4a
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b
5 Effective interest rate	5 <u>5.93 %</u>
6 Target normal cost.....	6 <u>500000</u>

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	
Signature of actuary	<u>09/11/2017</u>
<u>ROBERT LISTA, A.S.A., E.A.</u>	Date
Type or print name of actuary	<u>17-04479</u>
<u>TOWERS WATSON DELAWARE, INC.</u>	Most recent enrollment number
Firm name	<u>212-309-3585</u>
<u>335 MADISON AVENUE</u> <u>NEW YORK, NY 10017-4605</u>	Telephone number (including area code)
Address of the firm	

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2016
v. 160205

Part II Beginning of Year Carryover and Prefunding Balances		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	19006674
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	0	19006674
10	Interest on line 9 using prior year's actual return of <u>-1.58</u> %	0	-300305
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		0
b(1)	Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.14</u> %		0
b(2)	Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c	Total available at beginning of current plan year to add to prefunding balance		0
d	Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	18706369

Part III Funding Percentages			
14	Funding target attainment percentage	14	111.48%
15	Adjusted funding target attainment percentage	15	124.01%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	112.47%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls					
18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
Totals ►			18(b)	0	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
a	Contributions allocated toward unpaid minimum required contributions from prior years.	19a 0
b	Contributions made to avoid restrictions adjusted to valuation date	19b 0
c	Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c 0
20 Quarterly contributions and liquidity shortfalls:		
a Did the plan have a "funding shortfall" for the prior year?		☐ Yes ☒ No
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?		☐ Yes ☐ No
c If line 20a is "Yes," see instructions and complete the following table as applicable:		
Liquidity shortfall as of end of quarter of this plan year		
(1) 1st	(2) 2nd	(3) 3rd

Part V	Assumptions Used to Determine Funding Target and Target Normal Cost					
21	Discount rate:					
a	Segment rates:	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 33%;">1st segment: 4.43%</td> <td style="width: 33%;">2nd segment: 5.91%</td> <td style="width: 33%;">3rd segment: 6.65%</td> </tr> </table>	1st segment: 4.43%	2nd segment: 5.91%	3rd segment: 6.65%	☐ N/A, full yield curve used
1st segment: 4.43%	2nd segment: 5.91%	3rd segment: 6.65%				
b	Applicable month (enter code)	21b	0			
22	Weighted average retirement age	22	63			
23	Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute					
Part VI	Miscellaneous Items					
24	Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No					
25	Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No					
26	Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No					
27	If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.	27				
Part VII	Reconciliation of Unpaid Minimum Required Contributions For Prior Years					
28	Unpaid minimum required contributions for all prior years	28	0			
29	Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	0			
30	Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0			
Part VIII	Minimum Required Contribution For Current Year					
31	Target normal cost and excess assets (see instructions):					
a	Target normal cost (line 6)	31a	500000			
b	Excess assets, if applicable, but not greater than line 31a	31b	500000			
32	Amortization installments:	Outstanding Balance	Installment			
a	Net shortfall amortization installment	0	0			
b	Waiver amortization installment	0	0			
33	If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33				
34	Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	0			
	Carryover balance	Prefunding balance	Total balance			
35	Balances elected for use to offset funding requirement	0	0			
36	Additional cash requirement (line 34 minus line 35)	36	0			
37	Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	0			
38	Present value of excess contributions for current year (see instructions)					
a	Total (excess, if any, of line 37 over line 36)	38a	0			
b	Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0			
39	Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0			
40	Unpaid minimum required contributions for all years	40	0			
Part IX	Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)					
41	If an election was made to use PRA 2010 funding relief for this plan:					
a	Schedule elected	☐ 2 plus 7 years ☐ 15 years				
b	Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011				
42	Amount of acceleration adjustment	42	0			
43	Excess installment acceleration amount to be carried over to future plan years	43	0			

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <div style="text-align: center; font-size: 1.2em; font-weight: bold;">2016</div> This Form is Open to Public Inspection.
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

A Name of plan <u>THE HOME INSURANCE COMPANY RETIREMENT PLAN</u>	B Three-digit plan number (PN) ►	<u>004</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>ZURICH AMERICAN INSURANCE COMPANY</u>	D Employer Identification Number (EIN) <u>36-4233459</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COLTV SHORT TERM INVT FD</u>		
b Name of sponsor of entity listed in (a): <u>THE NORTHERN TRUST COMPANY</u>		
c EIN-PN <u>36-6036794-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>3186710</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>ZUR AMER INS CO MASTER RETIRE TRUST</u>		
b Name of sponsor of entity listed in (a): <u>ZURICH AMERICAN INSURANCE COMPANY</u>		
c EIN-PN <u>36-4233459-005</u>	d Entity code <u>M</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>45369764</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
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code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

Part II Information on Participating Plans (to be completed by DFEs)

(Complete as many entries as needed to report all participating plans)

a Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
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plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN

SCHEDULE H (Form 5500) <small>Internal Revenue Service</small> <small>Department of Labor</small> <small>Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning <u>01/01/2016</u> and ending <u>12/31/2016</u>		
A Name of plan <u>THE HOME INSURANCE COMPANY RETIREMENT PLAN</u>	B Three-digit plan number (PN) ►	<u>004</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>ZURICH AMERICAN INSURANCE COMPANY</u>	D Employer Identification Number (EIN) <u>36-4233459</u>	

Part I	Asset and Liability Statement
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1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	914943	1239036
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)		
(2) U.S. Government securities	1c(2)	36405195	17095257
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	8821442	16040827
(B) All other.....	1c(3)(B)	76600807	91492018
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common.....	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property).....	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans.....	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	4875437	3186710
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)	51438209	45369764
(12) Value of interest in 103-12 investment entities.....	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)	4922960	9509213

1d Employer-related investments:

		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	183978993	183932825

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	79840	51788
i Acquisition indebtedness	1i		
j Other liabilities	1j	19969	25656
k Total liabilities (add all amounts in lines 1g through 1j)	1k	99809	77444

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	183879184	183855381
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Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)	4031003	
(C) Corporate debt instruments	2b(1)(C)		
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		4031003
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		0
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)		
(B) Aggregate carrying amount (see instructions)	2b(4)(B)		
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		0
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	2023322	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		2023322

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		4833082
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		
c Other income.....	2c		832863
d Total income. Add all income amounts in column (b) and enter total.....	2d		11720270

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	11744073	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3).....	2e(4)		11744073
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense.....	2h		
i Administrative expenses: (1) Professional fees.....	2i(1)		
(2) Contract administrator fees.....	2i(2)		
(3) Investment advisory and management fees.....	2i(3)		
(4) Other	2i(4)		
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		0
j Total expenses. Add all expense amounts in column (b) and enter total	2j		11744073

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-23803
l Transfers of assets:			
(1) To this plan.....	2l(1)		
(2) From this plan.....	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☐ Unqualified (2) ☐ Qualified (3) ☒ Disclaimer (4) ☐ Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)?

☒ Yes ☐ No

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: PRICEWATERHOUSECOOPERS

(2) EIN: 13-4008324

d The opinion of an independent qualified public accountant is **not attached** because:

(1) ☐ This form is filed for a CCT, PSA, or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.).....

b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)

	Yes	No	Amount
4a		X	
4b		X	

		Yes	No	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e Was this plan covered by a fidelity bond?	4e	X		9500000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			
o Defined Benefit Plan or Money Purchase Pension Plan Only: Were any distributions made during the plan year to an employee who attained age 62 and had not separated from service?	4o			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?
If "Yes," enter the amount of any plan assets that reverted to the employer this year. ☐ Yes ☒ No **Amount:**

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (See ERISA section 4021.)? ☒ Yes ☐ No ☐ Not determined
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 3979695. (See instructions.)

Part V Trust Information

6a Name of trust	6b Trust's EIN
6c Name of trustee or custodian	6d Trustee's or custodian's telephone number

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2016 This Form is Open to Public Inspection.
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

A Name of plan <u>THE HOME INSURANCE COMPANY RETIREMENT PLAN</u>	B Three-digit plan number (PN) ▶ <u>004</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>ZURICH AMERICAN INSURANCE COMPANY</u>	D Employer Identification Number (EIN) <u>36-4233459</u>

Part I	Distributions
---------------	----------------------

All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions	1	<u>0</u>
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): <u>23-2926795</u>		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year	3	<u>0</u>

Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)
----------------	---

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)?	☐ Yes	☒ No	☐ N/A
If the plan is a defined benefit plan, go to line 8.			
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.			
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	6a		
b Enter the amount contributed by the employer to the plan for this plan year	6b		
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)	6c		
If you completed line 6c, skip lines 8 and 9.			
7 Will the minimum funding amount reported on line 6c be met by the funding deadline?	☐ Yes	☐ No	☐ N/A
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change?	☐ Yes	☐ No	☒ N/A

Part III	Amendments
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9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box.....	☐ Increase	☐ Decrease	☐ Both	☒ No
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Part IV	ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
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10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?	☐ Yes	☐ No
11 a Does the ESOP hold any preferred stock?	☐ Yes	☐ No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)	☐ Yes	☐ No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?	☐ Yes	☐ No

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Schedule R (Form 5500) 2016
v. 160205

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

14	Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:		
	a The current year	14a	
	b The plan year immediately preceding the current plan year	14b	
	c The second preceding plan year	14c	
15	Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:		
	a The corresponding number for the plan year immediately preceding the current plan year	15a	
	b The corresponding number for the second preceding plan year	15b	
16	Information with respect to any employers who withdrew from the plan during the preceding plan year:		
	a Enter the number of employers who withdrew during the preceding plan year	16a	
	b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	16b	
17	If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐		

Part VI	Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans
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18	If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment	☐
19	If the total number of participants is 1,000 or more, complete lines (a) through (c)	
	a Enter the percentage of plan assets held as: Stock: <u>0.0</u> % Investment-Grade Debt: <u>95.0</u> % High-Yield Debt: <u>1.0</u> % Real Estate: <u>0.0</u> % Other: <u>4.0</u> %	
	b Provide the average duration of the combined investment-grade and high-yield debt: ☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☒ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more	
	c What duration measure was used to calculate line 19(b)? ☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):	

Part VII	IRS Compliance Questions
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20a Is the plan a 401(k) plan? If "No," skip b	☐ Yes ☐ No
20b How did the plan satisfy the nondiscrimination requirements for employee deferrals under section 401(k)(3) for the plan year? Check all that apply:	☐ Design-based safe harbor ☐ "Prior year" ADP test ☐ "Current year" ADP test ☐ N/A
21a What testing method was used to satisfy the coverage requirements under section 410(b) for the plan year? Check all that apply:	☐ Ratio percentage test ☐ Average benefit test ☐ N/A
21b Did the plan satisfy the coverage and nondiscrimination requirements of sections 410(b) and 401(a)(4) for the plan year by combining this plan with any other plan under the permissive aggregation rules?	☐ Yes ☐ No
22a If the plan is a master and prototype plan (M&P) or volume submitter plan that received a favorable IRS opinion letter or advisory letter, enter the date of the letter / / and the serial number .	
22b If the plan is an individually-designed plan that received a favorable determination letter from the IRS, enter the date of the most recent determination letter / / .	

The Home Insurance Company

Retirement Plan

**Financial Statements and Supplemental Schedules
December 31, 2016 and 2015**

**The Home Insurance Company Retirement Plan
Index
December 31, 2016 and 2015**

	Page(s)
Report of Independent Auditors	1-2
Financial Statements	
Statements of Net Assets Available for Benefits at December 31, 2016 and 2015	3
Statements of Changes in Net Assets Available for Benefits for the Years Ended December 31, 2016 and 2015	4
Statement of Accumulated Plan Benefits at December 31, 2015	5
Statement of Changes in Accumulated Plan Benefits for the Year Ended December 31, 2015	6
Notes to Financial Statements	7-15
Supplemental Schedules	
Schedule I: Schedule of Assets (Held at End of Year) at December 31, 2016 per Schedule H, Line 4i of Form 5500	16-39
Schedule II: Schedule of Reportable Transactions for the Year Ended December 31, 2016 per Schedule H, Line 4j of Form 5500	40
Note: All other schedules of additional information required by Section 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 have been omitted as they are not applicable.	



Report of Independent Auditors

To the Administrator of The Home Insurance Company Retirement Plan

Report on the Financial Statements

We were engaged to audit the accompanying financial statements of The Home Insurance Company Retirement Plan (the "Plan"), which comprise the statements of net assets available for benefits as of December 31, 2016 and 2015, and the related statements of changes in net assets available for benefits for the years then ended and the statement of accumulated plan benefits as of December 31, 2015 and the related statement of changes in accumulated plan benefits for the year then ended, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America; this includes the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

Auditors' Responsibility

Our responsibility is to express an opinion on the financial statements based on conducting the audit in accordance with auditing standards generally accepted in the United States of America. Because of the matter described in the Basis for Disclaimer of Opinion paragraph, however, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion.

Basis for Disclaimer of Opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 5, which was certified by The Northern Trust Company, the trustee of the Plan, except for comparing such information with the related information included in the financial statements. We have been informed by the plan administrator that the trustee holds the Plan's investment assets and executes investment transactions. The plan administrator has obtained certifications from the trustee as of December 31, 2016 and 2015 and for the years then ended, that the information provided to the plan administrator by the trustee is complete and accurate.

Disclaimer of Opinion

Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion. Accordingly, we do not express an opinion on the financial statements.



Other Matter

The supplemental schedules of Schedule H, Line 4i of Form 5500: Schedule of Assets (Held at End of Year) at December 31, 2016 and Schedule H, Line 4j of Form 5500: Schedule of Reportable Transactions for the Year Ended December 31, 2016 are required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 and are presented for the purpose of additional analysis and are not a required part of the financial statements. Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we do not express an opinion on these supplemental schedules.

Report on Form and Content in Compliance with DOL Rules and Regulations

The form and content of the information included in the financial statements and supplemental schedules, other than that derived from the information certified by the trustee, have been audited by us in accordance with auditing standards generally accepted in the United States of America and, in our opinion, are presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.

PricewaterhouseCoopers LLP

October 16, 2017

The Home Insurance Company Retirement Plan
Statements of Net Assets Available for Benefits
December 31, 2016 and 2015

	<u>2016</u>	<u>2015</u>
Assets		
Investments		
Investments, at fair value		
Plan interest in Zurich American Insurance Company		
Master Retirement Trust	\$ 45,369,764	\$ 51,438,209
U.S. government securities	17,095,257	36,405,195
Corporate debt instruments - preferred	16,040,827	8,821,442
Corporate debt instruments - other	91,492,018	76,600,807
Common / collective trust	3,186,710	4,875,437
Other		
Cash collateral	275,986	513,986
Foreign government securities	3,350,569	120,625
Municipal/Provincial bonds	5,882,658	4,288,349
Total investments, at fair value	<u>182,693,789</u>	<u>183,064,050</u>
Receivables		
Accrued interest	1,177,145	810,943
Amounts due from broker	61,891	104,000
Total receivables	<u>1,239,036</u>	<u>914,943</u>
Total assets	<u>183,932,825</u>	<u>183,978,993</u>
Liabilities		
Amounts due to broker	25,656	19,969
Accrued expenses	51,788	79,840
Total liabilities	<u>77,444</u>	<u>99,809</u>
Net assets available for benefits	<u>\$ 183,855,381</u>	<u>183,879,184</u>

The accompanying notes are an integral part of the financial statements.

The Home Insurance Company Retirement Plan
Statements of Changes in Net Assets Available for Benefits
Years Ended December 31, 2016 and 2015

	<u>2016</u>	<u>2015</u>
Additions		
Net appreciation/(depreciation) in fair value of investments	\$ 2,856,185	\$ (5,780,242)
Interest income	4,031,003	4,053,047
Plan interest in net investment results of Zurich American Insurance Company Master Retirement Trust	5,397,683	(1,322,470)
Total additions	<u>12,284,871</u>	<u>(3,049,665)</u>
Deductions		
Benefits paid	11,744,073	11,351,352
Administrative expenses	564,601	585,726
Total deductions	<u>12,308,674</u>	<u>11,937,078</u>
Net increase/(decrease)	(23,803)	(14,986,743)
Net assets available for benefits		
Beginning of year	183,879,184	198,865,927
End of year	<u>\$ 183,855,381</u>	<u>\$ 183,879,184</u>

The accompanying notes are an integral part of the financial statements.

The Home Insurance Company Retirement Plan
Statement of Accumulated Plan Benefits
December 31, 2015

	<u>2015</u>
Actuarial present value of accumulated plan benefits	
Vested benefits	
For retired and terminated employees/beneficiaries receiving benefits	\$ 131,619,099
For active and terminated employees not presently receiving benefits	<u>47,692,604</u>
Total vested benefits	179,311,703
Nonvested benefits	<u>62,698</u>
Total	<u>\$ 179,374,401</u>

The accompanying notes are an integral part of the financial statements.

The Home Insurance Company Retirement Plan
Statement of Changes in Accumulated Plan Benefits
Year Ended December 31, 2015

	<u>2015</u>
Actuarial present value of accumulated plan benefits	
at January 1, 2015	\$ 184,895,654
Increase (decrease) during the year attributable to	
Actuarial experience (gain) loss	(666,286)
Increase for interest due to decrease in the discount period	7,883,967
Benefits paid to participants	(11,351,352)
Actuarial assumption changes	<u>(1,387,582)</u>
Net increase (decrease)	(5,521,253)
Actuarial present value of accumulated plan benefits	
at December 31, 2015	<u>\$ 179,374,401</u>

The accompanying notes are an integral part of the financial statements.

The Home Insurance Company Retirement Plan

Notes to Financial Statements

December 31, 2016 and 2015

1. Description of the Plan

The following description of The Home Insurance Company Retirement Plan (the "Plan") is provided for general information purposes only. The Plan document should be referred to for a more complete description.

General

The Plan is a defined benefit plan which covered all eligible U.S. employees of The Home Insurance Company (the "Home") and certain of its subsidiaries and Home Holdings Inc. The Plan was established in 1991 upon the sale of the Home by AmBase Corporation. The Risk Enterprise Management Limited Savings and Retirement Plans Administrative Committee was the Administrator of the Plan through September 30, 2003. Effective October 1, 2003, Zurich American Insurance Company (the "Plan Administrator" or the "Company") took over the role of plan administrator from Risk Enterprise Management.

The Plan had been sponsored by Home but as a result of certain transactions, sponsorship was relinquished effective July 24, 1998 and Zurich American Insurance Company (the "Sponsor") assumed sponsorship. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 ("ERISA").

Benefits

The Plan was amended on December 11, 1995 to freeze participation in and future benefit accruals under the Plan, effective as of January 1, 1996, by: (1) ceasing participation in the Plan to newly eligible employees who, having completed the age and service requirements set forth in the Plan, would have entered the Plan on or after January 1, 1996; (2) ceasing the accrual of benefits for purposes of determining a participant's accrued benefit in the Plan as of January 1, 1996; and (3) ceasing consideration of earnings of a participant on and after January 1, 1996 for determining a participant's retirement income and/or accrued benefits. Employees become fully vested after five years of service, and are eligible for early retirement benefits after attaining the age of 55 with ten years of service.

Employees participating in the Plan prior to January 1, 1996 are eligible for retirement benefits when they reach their normal retirement date ("NRD"), defined as the first of the month coinciding with or next following the attainment of age 65. Such employees may be eligible for early retirement if they retire on or after attaining age 55 and completing ten years of service, but before NRD. The Plan also provides spousal death benefits for eligible employees.

Monthly retirement benefits are calculated as 1.6% of final average earnings times credited service up to 30 years plus 0.4% of final average earnings in excess of Social Security covered compensation times credited service up to 30 years, subject to minimum prior service benefits. Final average earnings are defined as the highest five years' earnings (base pay, bonus, overtime, and tips) in the ten-year period prior to January 1, 1996. Credited service is defined as all years of service earned after an employee becomes a participant in the Plan up to January 1, 1996.

Contributions

The Sponsor has agreed to make contributions sufficient to provide the Plan with assets with which to pay Plan benefits. Contribution levels, computed using the projected unit credit method, are designed to fund (i) normal cost plus interest, and (ii) amounts required for amortization of the unfunded actuarial accrued liability, or the amount required to meet minimum funding requirements under ERISA.

The minimum contribution requirement for the 2016 and 2015 Plan years have been met. During 2016 and 2015 there were no contributions attributable to the 2016 and 2015 Plan years, respectively.

The Home Insurance Company Retirement Plan

Notes to Financial Statements

Years Ended December 31, 2016 and 2015

Plan Termination

In the event the Plan terminates, the net assets of the Plan will be allocated, as prescribed by ERISA and its related regulations, generally to provide benefits in the following order: benefits participants have been receiving for at least three years (or that participants eligible to retire for that three-year period would have been receiving), vested benefits of other participants and nonvested benefits. Under provisions of ERISA, if the Plan is terminated, the Sponsor and participating employers may be obligated to make payments to the Pension Benefit Guaranty Corporation ("PBGC") and participants may be eligible for benefits under insurance provided by the PBGC. Certain vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan's termination. The amount of benefit protection guaranteed by the PBGC is subject to certain limitations.

Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide for accumulated benefit obligations and may also depend on the financial condition of the Plan sponsor and the level of benefits guaranteed by the PBGC.

2. Summary of Significant Accounting Policies

Basis of Accounting

The financial statements have been prepared on the accrual basis of accounting, except for benefit payments which are recorded when paid.

Use of Estimates

The preparation of the Plan's financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amount of assets, liabilities, and changes therein, disclosure of contingent assets and liabilities, and the actuarial present value of accumulated plan benefits at the date of the financial statements and changes therein. Actual results could differ from those estimates and assumptions.

Investments Valuation and Income Recognition

Investments are stated at fair value. Investments traded on a national security exchange are valued at the last reported sales price on the last business day of the year; investments for which there are no sales reported at the end of the year, are valued at the average of the last reported bid and ask prices.

The Plan may enter into equity futures contracts as a means to replicate the performance of the broad stock market or to maintain allocations to equity securities at the appropriate target levels. Equity futures contracts are marked to market daily determined by prices quoted on the futures exchanges; realized gains and losses are recognized daily in net appreciation/depreciation in fair value of investments in the Statement of Changes in Net Assets Available for Benefits. Equity futures are exposed to investment risk that could result in a loss in the value of the futures contract. The futures contracts are executed on the futures exchange, which has strict margin requirements with daily cash collateral posting based on mark-to-market values of the futures contract, thereby mitigating credit risk associated with these contracts. The amount of gross realized gain and loss on equity futures contracts recognized in the net appreciation/(depreciation) in fair value of investments is \$3,836,928 and (\$2,858,856), respectively, for the year ended December 31, 2016, and \$1,100,091 and (\$1,617,724), respectively, for the year ended December 31, 2015. As of December 31, 2016 and December 31, 2015, the Plan held equity futures contracts with a fair value of \$0 for both years and a notional value of \$32,167,333 and \$34,220,571, respectively.

The Plan may also enter into interest rate swaps to effectively manage interest rate exposures. The interest rate swap structure consists of one counterparty agreeing to pay a sequence of floating rate payments while receiving a series of fixed rate payments (or vice versa) based off the notional amount of an underlying

The Home Insurance Company Retirement Plan

Notes to Financial Statements

Years Ended December 31, 2016 and 2015

asset. As of December 31, 2016 and December 31, 2015 the Plan did not hold any interest rates swaps. The amount of gross realized gain and loss on interest rate swap contracts recognized in the net appreciation/depreciation in fair value of investments is \$0 and \$0, respectively, for the year ended December 31, 2016, and \$2,048 and \$0, respectively, for the year ended December 31, 2015.

Corporate debt instruments, government securities, foreign government securities, and municipal/provincial bonds are valued at fair value. Fair value of these securities are determined by the Trustee of the Plan, using information available from pricing sources. The pricing sources use proprietary models to arrive at an evaluated price for each security. These pricing models use matrix pricing to gather market information and derive a price based on similar securities. Standard inputs include, but are not limited to; spread benchmark curves (Treasury curves, LIBOR curves and swap curves), prepayment speeds, inputs to build interest rate curves/spreads to determine discount rates, and financial statements of the issuer. The inputs for the models are derived from the market, brokers, dealers, mutual funds, and other similar market participants. The evaluated price represents the bid side market value of an institutional size block of a security. Certain corporate bonds are evaluated on a nominal spread of risk free curves (swaps or government bonds). Issues with embedded options are priced using an option adjusted spread (OAS) model. Issues are generally benchmarked off of U.S. treasuries or LIBOR.

Investments in unaffiliated common stocks are traded on securities exchanges and are valued at the last reported sales price on the measurement date.

Investments in registered investment companies are publicly held investment funds, which are valued based on the net asset value obtained from the fund's financial statements at year end.

Investments in public real estate investment trusts are traded on a securities exchange and are valued at the last reported sales price on the measurement date. Investments in private real estate investment trusts are valued based on the value obtained from the trusts financial statements at year-end.

Common collective trusts are valued based on the net asset value as a practical expedient from the information reported by the investment trustee using financial statements of the collective trust at year-end.

As of December 31, 2016 and 2015, the Plan and the master retirement trust (the "Master Trust") both invest in the Northern Trust Company Collective Short-Term Investment Fund (the "STIF Fund"), a common collective trust, which is composed of high-grade money market instruments with short maturities. The STIF Fund's objective is to provide an investment vehicle for cash reserves while offering a competitive rate of return. Liquidity is emphasized to provide for redemption of units on any business day. Principal preservation is also a prime objective. High-quality securities are used in this fund. Within quality, maturity and sector diversification guidelines, investments are made in those securities with the most attractive yields. Admissions and withdrawals are daily in accordance with the terms of the Trust. Interest is accrued daily and distributed monthly. There are no unfunded commitments with respect to this investment, however, it may be subject to redemption restrictions, at the trustee's discretion, and to the extent that it is determined such actions would disrupt management of the fund.

As of December 31, 2016 and 2015, the Master Trust invested in an equity common collective trust fund named the Northern Trust Collective U.S. Market Cap Equity Index Fund (the "NT Equity Fund"). The NT Equity Fund seeks to provide investment results that approximate the risk and return characteristics of the Dow Jones U.S. Total Stock Market Index. The NT Equity Fund generally seeks to hold each index constituent in its proportional index weight. Dividends, if any, are declared and paid quarterly, capital gains, if any, are distributed at least annually. There are no unfunded commitments with respect to this investment, however, it may be subject to redemption restrictions, at the trustee's discretion, and to the extent that it is determined such actions would disrupt management of the fund.

The Home Insurance Company Retirement Plan

Notes to Financial Statements

Years Ended December 31, 2016 and 2015

As of December 31, 2016 and December 31, 2015, the Master Trust invested in a real estate common collective trust fund named JPMCB Strategic Property Fund (the “JPMC Property Fund”). The JPMC Property Fund seeks to produce an appropriate level of income combined with a moderate amount of capital appreciation by investing in improved real estate projects with stabilized occupancies. Generally, the JPMC Property Fund will reinvest all of its generated income (including realized capital gains, if any) and does not pay out dividends or other distributions. The reinvested income is included in the net asset value of the JPMC Property Fund. There are no unfunded commitments with respect to this investment. Assets within the JPMC Property Fund can be withdrawn once per quarter subject to available cash, as determined by the trustee, and requires a written redemption request of 45 days in advance of the redemption process.

The Plan presents in the Statements of Changes in Net Assets Available for Benefits, the net appreciation/depreciation in fair value of its investments which consists of the realized gains or losses and the unrealized appreciation/depreciation of those investments. The net realized gain or loss on investments is the difference between the proceeds received and the cost of the investments sold, determined on an average cost basis. Unrealized appreciation/depreciation in fair value of investments is the difference between fair value and the cost of investments.

Purchases and sales of securities are recorded on a trade-date basis. Dividends are recorded on the ex-dividend date. Interest income is recorded on the accrual basis.

Accumulated Plan Benefits

Accumulated plan benefits (Note 3) are those estimated future payments, including lump-sum distributions, that are attributable under the Plan’s provisions to services rendered by the employees to the date the Plan was frozen. Accumulated plan benefits include benefits expected to be paid to retired or terminated employees or their beneficiaries, beneficiaries of employees who have died, and present employees or their beneficiaries. Benefits for retired or terminated employees or their beneficiaries are based on Plan provisions at the time of retirement.

Accounting Pronouncement Issued and Adopted

In May 2015, the Financial Accounting Standards Board issued ASU 2015-07, Fair Value Measurement (Topic 820) Disclosures for Investments in Certain Entities that Calculate Net Asset Value per Share (or Its Equivalent) (the “Update”), which removes the requirement to categorize within the fair value hierarchy all investments for which fair value is measured using the net asset value per share practical expedient. The reporting entity should continue to disclose information on investments for which fair value is measured at net asset value (or its equivalent) as a practical expedient to help users understand the nature and risks of the investments and whether the investments, if sold, are probable of being sold at amounts different from net asset value. The Update is effective for fiscal years beginning after December 15, 2016. As of December 31, 2016, the Company has early adopted ASU 2015-07 and prior year information has been updated. The adoption of ASU 2015-07 did not have a material impact on the financial statements.

In July 2015, the Financial Accounting Standards Board issued ASU 2015-12, Plan Accounting: Defined Benefit Plans (Topic 960) Part II: Plan Investment Disclosures which simplifies and makes the investment disclosure requirements more effective under Topic 820, Fair Value Measurement and eliminates the requirements to disclose individual investments that represent five percent or more of net assets available for benefits, and the net appreciation or depreciation in fair value of investments by general type. Part II also requires investments that are measured using fair value to only be grouped by general type, eliminating the need to disaggregate investments in multiple ways, such as by nature, characteristics, and risks (the “Updates”). As of December 31, 2016, the Company has adopted ASU 2015-12 and prior year information has been updated. The adoption of ASU 2015-12 did not have a material impact on the financial statements.

The Home Insurance Company Retirement Plan

Notes to Financial Statements

Years Ended December 31, 2016 and 2015

There were no other material accounting pronouncements issued or adopted during 2016 and 2015.

Risks and Uncertainties

Plan contributions are made and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates, and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimation and assumption process, it is at least reasonably possible that changes in these estimates and assumptions in the near term could be material to the financial statements.

The Plan invests in various investment securities. Investment securities are exposed to various risks such as interest rate, market, and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the statement of net assets available for benefits.

Administrative Expenses

Investment manager fees to unaffiliated managers, trustee fees, administrative expenses and the Plan's actuarial fees are paid by the Plan and are recorded in administrative expenses within the Statements of Changes in Net Assets Available for Benefits.

Plan Amendments

There were no material Plan amendments during 2016 and 2015.

Payment of Benefits

Benefit payments to participants are recorded upon distribution.

3. Actuarial Present Value of Accumulated Plan Benefits

The Plan's independent consulting actuary estimates the actuarial present value of accumulated plan benefits, which is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits earned by the participants to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, disability, withdrawal or retirement) between the valuation date and the expected date of payment.

The actuarial present value of accumulated plan benefits was calculated by consulting actuaries as of December 31, 2015 and 2014. The more significant actuarial assumptions are as follows:

Interest rate	4.3% for 2015 and 4.4% for 2014
Mortality basis	RP-2014 projected generationally with Scale MP-2016 for 2015 RP-2014 projected generationally with Scale MP-2015 for 2014
Assumed retirement age	Age 55 to 70 for 2015 and Age 55 to 65 for 2014

The foregoing actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

4. Interest in Zurich American Insurance Company Master Retirement Trust

In addition to the Plan, the Sponsor also sponsors Zurich American Insurance Company Retirement Account Plan (the "Zurich Plan"). During 2008, the Sponsor established a Master Trust with two sub-

The Home Insurance Company Retirement Plan
Notes to Financial Statements
Years Ended December 31, 2016 and 2015

accounts for its retirement plans. The two retirement plans have an undivided interest in each of the two sub-accounts, one sub-account comprised of equity securities and the other comprised of cash and short term investments. During 2014, the Company established a third subaccount to primarily hold real estate related assets, specifically real estate investment trusts. As of December 31, 2016 and 2015 the Plan did not have an interest in the assets of the real estate subaccount. The value of the Plan's interest in the each of the two sub-accounts is based on the value of the assets in the Master Trust at the beginning of the year, plus actual contributions to the Plan and allocated investment income less actual distributions and allocated administrative expenses. The assets of the Master Trust are held by The Northern Trust Company (Trustee). At December 31, 2016, the Plan's interest in the net assets of the equity securities sub-account was approximately 16.5%, while the Plan's interest in the net assets of the non-equity sub-account was approximately 0.7%. At December 31, 2015, the Plan's interest in the net assets of the equity securities sub-account was approximately 20.3%, while the Plan's interest in the net assets of the non-equity sub-account was approximately 0.9%.

The following table presents the net assets of the Master Trust:

	2016	2015
Investments at fair value		
Corporate stock - common	\$ 45,714,798	\$ 56,724,314
Common/collective trusts	171,802,713	156,563,316
Registered investment companies	157,029,586	138,172,700
Other - real estate investment trust	64,789,623	58,230,107
Total investments	439,336,720	409,690,437
Accrued interest and dividends	58,963	61,071
Due from brokers for pending trade sales	-	60,709
Total assets	439,395,683	409,812,217
Due to broker for pending trade purchases	-	(146,974)
Net assets of Master Trust available for benefits	\$ 439,395,683	\$ 409,665,243
Plan interest in the Master Trust	\$ 45,369,764	\$ 51,438,209

The following are the changes in net assets for the Master Trust for the year ended December 31, 2016 and December 31, 2015:

	2016	2015
Changes in Net Assets:		
Net appreciation (depreciation) in fair value of investments	\$ 30,553,653	\$ (1,581,429)
Interest	4,832,116	3,751,791
Dividends	6,019,964	5,129,924
Net investment income	41,405,733	7,300,286
Net transfers	(5,683,508)	51,650,640
Administrative expenses	5,991,785	4,614,376
Net (decrease) increase	\$ 29,730,440	\$ 54,336,550
Net Assets:		
Beginning of year	\$ 409,665,243	\$ 355,328,693
End of year	\$ 439,395,683	\$ 409,665,243

The Home Insurance Company Retirement Plan
Notes to Financial Statements
Years Ended December 31, 2016 and 2015

5. Investment Information Certified by the Trustee

The following investments and related data, in addition to certain information in Note 4, including assets and changes in net assets of the Trust, Master Trust, with the exception of net transfers and administrative expenses, and the investment information presented in the supplemental schedules were derived from information certified as to completeness and accuracy by The Northern Trust Company, the trustee of the Plan, and were not subject to audit. Such information includes investments at fair value, Plan interest and Plan interest in the net investment results of the Zurich American Insurance Company Master Retirement Trust, investment income, accrued interest and dividends, net appreciation/depreciation in the fair value of investments, amounts due from broker, and amounts due to broker as shown in the accompanying statements of net assets available for benefits and statements of changes in net assets available for benefits and the information as presented in the supplemental schedules. The Plan Administrator has elected the method of compliance permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

Investments as of December 31, 2016 and December 31, 2015 are as follows:

	<u>2016</u>	<u>2015</u>
Investments, at fair value		
Plan interest in Zurich American Insurance Company		
Master Retirement Trust	\$ 45,369,764	\$ 51,438,209
U.S. government securities	17,095,257	36,405,195
Corporate debt instruments - preferred	16,040,827	8,821,442
Corporate debt instruments - other	91,492,018	76,600,807
Common / collective trusts	3,186,710	4,875,437
Other		
Cash collateral	275,986	513,986
Foreign government securities	3,350,569	120,625
Municipal/Provincial bonds	5,882,658	4,288,349
	<u>182,693,789</u>	<u>183,064,050</u>
Plan interest in net investment results of Zurich American		
Insurance Company Master Retirement Trust	5,397,683	(1,322,470)
Accrued interest	1,177,145	810,943
Amounts due from broker	61,891	104,000
Amounts due to broker	25,656	19,969
Net appreciation (depreciation)	2,856,185	(5,780,242)
Interest income	4,031,003	4,053,047

6. Federal Income Tax Status

The Internal Revenue Service (IRS) determined and informed the Company by a letter dated June 21, 2016, that the Plan and related Trust were designed in accordance with applicable sections of the Internal Revenue Code (IRC). The Plan has not been amended since receiving the latest determination.

Accounting principles generally accepted in the United States of America require Plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that on a more likely than not basis would not be sustained upon examination by the IRS. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as

The Home Insurance Company Retirement Plan

Notes to Financial Statements

Years Ended December 31, 2016 and 2015

of December 31, 2016 and December 31, 2015, there are no uncertain tax positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to routine audits by the IRS, and in December 2013, the IRS began an examination of the Plan's taxable year ending December 31, 2011, which was completed in March 2016. No material issues were identified as part of the audit. Per the closing agreement with the IRS, the Plan administrator believes the Plan is no longer subject to any IRS tax examinations for years prior to 2015.

7. Transactions with Parties-in-Interest

The Plan and/or the Master Trust invest in the STIF Fund and the NT Equity Fund both of which are managed by The Northern Trust Company, the trustee of the Plan. These transactions qualify as party-in-interest transactions.

8. Fair Value Measurements

The FASB (ASC) 820, Fair Value Measurement, defines fair value as the price that would be received upon selling an investment in a timely transaction to an independent buyer in the principal or most advantageous market of the investment. The Plan's financial assets carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by FASB ASC 820, which prioritizes the inputs to valuation techniques used to measure fair value. A financial instrument's level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. The three levels of the fair value hierarchy are summarized below:

- Level 1 – Quoted market prices in active markets that the Plan or Trust has the ability to access for identical assets
- Level 2 – Quoted prices for similar instruments in active markets, quoted prices for identical or similar instruments in markets that are not active and model-based valuations in which all significant inputs are observable in the market; and
- Level 3 – Valuations using significant inputs that are unobservable in the market and include the use of judgment by the Plan or Trust's management about the assumptions market participants would use in pricing the assets.

There have been no changes in the methodologies used at December 31, 2016 and 2015. The methods described in Note 2 and above may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, although the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

During 2016 and 2015, there were no material transfers between level 1 and level 2 of the fair value hierarchy. The Plan's policy to recognize transfers between levels of the fair value hierarchy is as of the actual date of change of circumstances that caused the transfer. The following table sets forth by level, within the fair value hierarchy, the Plan's assets at fair value as of December 31, 2016 and 2015:

The Home Insurance Company Retirement Plan
Notes to Financial Statements
Years Ended December 31, 2016 and 2015

Basis of Fair Value Measurement				
	Balance at December 31, 2016	Level 1	Level 2	Level 3
<u>Master trust</u>				
Common stocks	\$ 45,714,798	\$ 45,714,798	\$ -	\$ -
Registered investment company	157,029,586	-	157,029,586	-
Other - real estate investment trust	64,789,623	1,350,544	63,439,079	-
Common/collective trusts	171,802,713	-	-	-
Total investments of Master Trust	<u>\$ 439,336,720</u>	<u>\$ 47,065,342</u>	<u>\$ 220,468,664</u>	<u>\$ -</u>
<u>Investments</u>				
Corporate debt instruments	\$ 107,532,845	\$ -	\$ 107,532,845	\$ -
U.S. government securities	17,095,257	-	17,095,257	-
Common/collective trusts	3,186,710	-	-	-
Other				
Foreign government securities	3,350,569	-	3,350,569	-
Municipal/Provincial bonds	5,882,658	-	5,882,658	-
Total investments	<u>\$ 137,048,039</u>	<u>\$ -</u>	<u>\$ 133,861,329</u>	<u>\$ -</u>

Basis of Fair Value Measurement				
	Balance at December 31, 2015	Level 1	Level 2	Level 3
<u>Master trust</u>				
Common stocks	\$ 56,724,314	\$ 56,724,314	\$ -	\$ -
Registered investment company	138,172,700	-	138,172,700	-
Other - real estate investment trust	58,230,107	161,112	58,068,995	-
Common/collective trusts	156,563,316	-	-	-
Total investments of Master Trust	<u>\$ 409,690,437</u>	<u>\$ 56,885,426</u>	<u>\$ 196,241,695</u>	<u>\$ -</u>
<u>Investments</u>				
Corporate debt instruments	\$ 85,422,249	\$ -	\$ 85,422,249	\$ -
U.S. government securities	36,405,195	-	36,405,195	-
Common/collective trusts	4,875,437	-	-	-
Other				
Foreign government securities	120,625	-	120,625	-
Municipal/Provincial bonds	4,288,349	-	4,288,349	-
Total investments	<u>\$ 131,111,855</u>	<u>\$ -</u>	<u>\$ 126,236,418</u>	<u>\$ -</u>

9. Subsequent Events

Effective December 31, 2017, the Plan will merge with the Zurich Plan. Management has evaluated the events and transactions that have occurred through October 16, 2017, the date the financial statements were available to be issued, and no items were noted that required adjustments to the financial statements or additional disclosures.

SUPPLEMENTAL SCHEDULES

The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Plan interest in Zurich American Insurance Company Master Retirement Trust **Cost \$42,007,868** **Current Value \$45,369,764**

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Receivable Income - USD</i>						
Income	0.000	0.00	1,177,145.33	1,177,145.33	0.00	0.00
Total - all currencies			1,177,145.33	1,177,145.33	0.00	0.00
Total Receivable Income - USD			1,177,145.33	1,177,145.33	0.00	0.00
<i>Receivables - Other - USD</i>						
Pending trade sales: United States dollar	0.000	0.00	61,890.62	61,890.62	0.00	0.00
Total - all currencies			61,890.62	61,890.62	0.00	0.00
Total Receivables - Other - USD			61,890.62	61,890.62	0.00	0.00
<i>U.S. Government Securities</i>						
United States - USD						
FEDERAL HOME LN MTG CORP SER 2610 CL UD 4 DUE 07-15-2031 CUSIP : 31393QXS6	127,796.320	104.7372	133,850.29	134,793.23	0.00	-942.94
FHLMC MULTICLASS SER 3669 CL GU 4.5 05-15-2040 CUSIP : 31398Q5V5	350,000.000	107.946	377,811.00	383,440.05	0.00	-5,629.05
FHLMC MULTICLASS SER 3859 CL JB 5 05-15-2041 CUSIP : 3137AAM28	221,258.970	108.855	240,851.45	243,192.64	0.00	-2,341.19
FHLMC MULTICLASS SER 4338 CL VB 4.25 DUE 11-15-2032 CUSIP : 3137BBA34	575,000.000	106.8622	614,457.85	619,292.25	0.00	-4,834.60
FNMA REMIC SER 2005-83 CL LA 5.5 10-25-2035 CUSIP : 31394FH65	66,342.010	109.8711	72,890.70	73,311.03	0.00	-420.33
FNMA REMIC TR 2014-19 CL-VB 4.5 04-25-2034 CUSIP : 3136AJPU4	300,000.000	111.1229	333,368.70	336,158.40	0.00	-2,789.70
GNMA 2011-157 REMIC PASSTHRU CL PA 3.0% DUE 03-20-2041 CUSIP : 38378ATW1	184,814.510	101.8961	188,318.78	190,123.73	0.00	-1,804.95
UNITED STATES TREAS BD STRIPPED PRIN PMT0 11-15-2040 REG CUSIP : 912803DP5	10,400,000.000	47.834	4,974,736.00	4,897,568.00	0.00	77,168.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00071 05-15-2037 (UNDDATE) REG CUSIP : 912803DA8	1,300,000.000	56.396	733,148.00	722,293.00	0.00	10,855.00

This schedule has been derived from information certified as complete and accurate by The Northern Trust Company.

The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
UNITED STATES TREAS BD STRIPPED PRIN PMT00079 11-15-2039 (UNDDATE) REG CUSIP : 912803DJ9	2,845,000.000	49.833	1,417,748.85	1,390,075.53	0.00	27,673.32
UNITED STATES TREAS BD STRIPPED PRIN PMT00090 02-15-2042 (UNDDATE) REG CUSIP : 912803DV2	250,000.000	45.582	113,955.00	112,885.00	0.00	1,070.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG CUSIP : 912803ED1	750,000.000	43.8274	328,705.50	322,655.25	0.00	6,050.25
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG CUSIP : 912803EF8	2,510,000.000	42.8845	1,076,400.95	1,052,907.35	0.00	23,493.60
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG CUSIP : 912803EE9	2,700,000.000	43.522	1,175,094.00	1,151,037.00	0.00	24,057.00
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043 CUSIP : 912803EA7	1,925,000.000	44.0903	848,738.28	830,960.84	0.00	17,777.44
UNITED STATES TREAS SEC STRIPPED INT PMT00523 05-15-2030 (UNDDATE) REG CUSIP : 912833XU9	1,020,000.000	68.7266	701,011.32	785,104.20	0.00	-84,092.88
UNITED STATES TREAS SEC STRIPPED INT PMT00751 05-15-2035 (UNDDATE) REG CUSIP : 912833X88	2,500,000.000	57.6367	1,440,917.50	1,399,212.50	0.00	41,705.00
UNITED STATES TREAS SEC STRIPPED INT PMT00838 02-15-2034 (UNDDATE) REG CUSIP : 9128334X5	300,000.000	60.2958	180,887.40	175,384.80	0.00	5,502.60
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2041 CUSIP : 912834KH0	800,000.000	46.0072	368,057.60	361,600.00	0.00	6,457.60
US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG CUSIP : 912803DZ3	4,000,000.000	44.3577	1,774,308.00	1,735,124.00	0.00	39,184.00
Total United States - USD			17,095,256.97	16,917,118.80	0.00	178,138.17
Total U.S. Government Securities			17,095,256.97	16,917,118.80	0.00	178,138.17
<i>Corporate Debt Instruments - Preferred</i>						
Australia - USD						
BHP BILLITON FIN 5% DUE 09-30-2043 CUSIP : 055451AV0	400,000.000	111.696	446,784.00	482,046.75	0.00	-35,262.75
BHP BILLITON FIN USA LTD 4.125 DUE 02-24-2042 REG CUSIP : 055451AR9	160,000.000	98.3642	157,382.72	126,296.00	0.00	31,086.72
Total Australia - USD			604,166.72	608,342.75	0.00	-4,176.03

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Preferred</i>						
Canada - USD						
CDN NATL RY CO 6.375% DUE 11-15-2037 CUSIP : 136375BQ4	243,000.000	131.6463	319,900.51	318,176.91	0.00	1,723.60
Total Canada - USD			319,900.51	318,176.91	0.00	1,723.60
Netherlands - USD						
SHELL INTL FIN B V 2.5% DUE 09-12-2026 CUSIP : 822582BX9	475,000.000	93.8264	445,675.40	467,552.00	0.00	-21,876.60
Total Netherlands - USD			445,675.40	467,552.00	0.00	-21,876.60
United Kingdom - USD						
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 CUSIP : 822582BF8	210,000.000	101.2977	212,725.17	198,254.07	0.00	14,471.10
Total United Kingdom - USD			212,725.17	198,254.07	0.00	14,471.10
United States - USD						
AMERN WTR CAP CORP 4% DUE 12-01-2046 CUSIP : 03040WAP0	175,000.000	100.4159	175,727.83	175,113.75	0.00	614.08
BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040 CUSIP : 084664BL4	290,000.000	123.031	356,789.90	354,716.40	0.00	2,073.50
BURL NORTHN SANTA 4.45% DUE 03-15-2043 CUSIP : 12189LAN1	300,000.000	104.8002	314,400.60	348,891.00	0.00	-34,490.40
BURL NORTHN SANTA 6.15% DUE 05-01-2037 CUSIP : 12189TAZ7	500,000.000	127.7199	638,599.50	637,650.00	0.00	949.50
DISNEY WALT CO NEW 4.375% DUE 08-16-2041 CUSIP : 25468PCP9	150,000.000	106.1205	159,180.75	155,598.00	0.00	3,582.75
DUKE ENERGY 6.05% DUE 04-15-2038 CUSIP : 26442CAE4	1,000,000.000	126.1349	1,261,349.00	1,258,400.00	0.00	2,949.00
FL PWR & LT CO 4.95% DUE 06-01-2035 CUSIP : 341081ET0	500,000.000	114.0877	570,438.50	563,759.50	0.00	6,679.00
GE CAP INTL FDG CO 4.418% DUE 11-15-2035 CUSIP : 36164QNA2	1,000,000.000	104.7907	1,047,907.00	1,065,154.00	0.00	-17,247.00
GENERAL ELEC CO 4.5% DUE 03-11-2044 CUSIP : 369604BH5	850,000.000	107.3475	912,453.75	897,472.50	0.00	14,981.25
HOME DEPOT INC 5.95% DUE 04-01-2041 CUSIP : 437076AV4	750,000.000	127.1269	953,451.75	939,262.50	0.00	14,189.25

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Preferred</i>						
United States - USD						
MEDTRONIC INC 3.5% DUE 03-15-2025 REG CUSIP : 585055BS4	675,000.000	102.9714	695,056.95	680,514.75	0.00	14,542.20
MEDTRONIC INC 4.375% DUE 03-15-2035 CUSIP : 585055BT2	537,000.000	105.7928	568,107.34	548,419.76	0.00	19,687.58
MEDTRONIC INC 4.625% DUE 03-15-2045 CUSIP : 585055BU9	590,000.000	108.1421	638,038.39	621,032.26	0.00	17,006.13
OCCIDENTAL PETE 4.625% DUE 06-15-2045 CUSIP : 674599CF0	125,000.000	104.0507	130,063.38	128,441.25	0.00	1,622.13
ORACLE CORP 3.9% DUE 05-15-2035 CUSIP : 68389XBE4	550,000.000	98.6311	542,471.05	533,714.50	0.00	8,756.55
ORACLE CORP 4.125% DUE 05-15-2045 CUSIP : 68389XBF1	325,000.000	96.916	314,977.00	340,106.00	0.00	-25,129.00
ORACLE CORP 4.375% DUE 05-15-2055 CUSIP : 68389XBG9	500,000.000	99.462	497,310.00	479,180.00	0.00	18,130.00
PEPSICO INC 4.45% DUE 04-14-2046 CUSIP : 713448DD7	240,000.000	106.5078	255,618.72	285,325.90	0.00	-29,707.18
PEPSICO INC 5.5% DUE 01-15-2040 CUSIP : 713448BP2	475,000.000	120.0708	570,336.30	562,851.25	0.00	7,485.05
SLM PRIVATE CR STUDENT LN TR 2004-B STUDLN BKD NT FLTG CL A-2 06-15-2021REG CUSIP : 78443CBM5	18,528.450	99.8497	18,500.60	18,360.69	0.00	139.91
STATE STREET CORP 3.55% DUE 08-18-2025 CUSIP : 857477AT0	40,000.000	102.3758	40,950.32	41,257.04	0.00	-306.72
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 CUSIP : 91324PCR1	345,000.000	110.1618	380,058.21	363,385.05	0.00	16,673.16
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038 CUSIP : 91324PBK7	440,000.000	136.0798	598,751.12	596,829.20	0.00	1,921.92
UTD PARCEL SVC INC 4.875% DUE 11-15-2040 CUSIP : 911312AN6	150,000.000	114.3704	171,555.60	167,629.50	0.00	3,926.10
VISA INC 4.15% DUE 12-14-2035 CUSIP : 92826CAE2	350,000.000	104.6983	366,444.05	360,006.50	0.00	6,437.55
VISA INC 4.3% DUE 12-14-2045 CUSIP : 92826CAF9	180,000.000	105.5514	189,992.52	183,907.32	0.00	6,085.20
WAL-MART STORES 5% DUE 10-25-2040 CUSIP : 931142CY7	650,000.000	115.0865	748,062.25	742,430.00	0.00	5,632.25
WAL-MART STORES 5.25% DUE 09-01-2035 CUSIP : 931142CB7	225,000.000	119.6027	269,106.08	256,292.32	0.00	12,813.76

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

<u>Security Description / Asset ID</u>	<u>Shares/Par Value</u>	<u>Market Price</u>	<u>Market Value</u>	<u>ERISA Cost</u>	<u>Unrealized Gain/Loss on Security Movements</u>	<u>Unrealized Gain/Loss</u>
<i>Corporate Debt Instruments - Preferred</i>						
United States - USD						
WAL-MART STORES 6.2% DUE 04-15-2038 CUSIP : 931142CM3	80,000.000	131.8194	105,455.52	100,313.20	0.00	5,142.32
WAL-MART STORES 6.5% DUE 08-15-2037 CUSIP : 931142CK7	265,000.000	135.5206	359,129.59	342,286.19	0.00	16,843.40
WELLS FARGO & CO 3% DUE 10-23-2026 CUSIP : 949746SH5	265,000.000	95.2397	252,385.21	264,814.76	0.00	-12,429.55
WELLS FARGO & CO 3.9% DUE 05-01-2045 CUSIP : 949746GK0	375,000.000	94.8507	355,690.13	379,200.00	0.00	-23,509.87
Total United States - USD			14,458,358.91	14,392,315.09	0.00	66,043.82
Total Corporate Debt Instruments - Preferred			16,040,826.71	15,984,640.82	0.00	56,185.89
<i>Corporate Debt Instruments - Other</i>						
Belgium - USD						
ANHEUSER-BUSCH 3.65% DUE 02-01-2026 CUSIP : 035242AP1	556,000.000	101.519	564,445.64	588,630.10	0.00	-24,184.46
ANHEUSER-BUSCH 4.7% DUE 02-01-2036 CUSIP : 035242AM8	725,000.000	105.1868	762,604.30	750,063.25	0.00	12,541.05
ANHEUSER-BUSCH 4.9% DUE 02-01-2046 CUSIP : 035242AN6	1,800,000.000	108.087	1,945,566.00	1,916,613.66	0.00	28,952.34
Total Belgium - USD			3,272,615.94	3,255,307.01	0.00	17,308.93
Canada - USD						
BANK MONTREAL QUE 1.75% DUE 06-15-2021 CUSIP : 06367XF30	565,000.000	97.3369	549,953.49	562,045.05	0.00	-12,091.56
BARRICK N AMER FIN 5.75% DUE 05-01-2043 CUSIP : 06849RAK8	140,000.000	105.1139	147,159.46	154,747.05	0.00	-7,587.59
CDN NAT RES LTD 6.25% DUE 03-15-2038 CUSIP : 136385AL5	110,000.000	113.7664	125,143.04	122,317.80	0.00	2,825.24
CDN PAC RY CO NEW 4.8% DUE 08-01-2045 CUSIP : 13645RAU8	115,000.000	107.0421	123,098.42	122,917.05	0.00	181.37
ENCANA CORP 6.5% DUE 02-01-2038 CUSIP : 292505AG9	100,000.000	108.076	108,076.00	100,688.00	0.00	7,388.00
HUSKY ENERGY INC 4% DUE 04-15-2024 CUSIP : 448055AK9	40,000.000	101.8171	40,726.84	41,091.60	0.00	-364.76

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
Canada - USD						
PVTPL EMERA US FIN LP SR NT 144A 4.75% DUE 06-15-2046/06-16-2016 BEO CUSIP : 29103DAK2	355,000.000	100.8445	357,997.98	352,472.40	0.00	5,525.58
SUNCOR ENERGY INC 6.5% DUE 06-15-2038 CUSIP : 867229AE6	280,000.000	127.774	357,767.20	365,498.65	0.00	-7,731.45
TRANSCANADA 4.875% DUE 01-15-2026 CUSIP : 89352HAT6	80,000.000	111.1144	88,891.52	92,272.00	0.00	-3,380.48
TRANSCANADA 5.85% DUE 03-15-2036 CUSIP : 89352HAB5	475,000.000	119.1996	566,198.10	562,676.85	0.00	3,521.25
TRANS-CDA PIPELINES SR NT 2.5 DUE 08-01-2022 CUSIP : 893526DM2	625,000.000	97.6524	610,327.50	573,787.50	0.00	36,540.00
Total Canada - USD			3,075,339.55	3,050,513.95	0.00	24,825.60
Colombia - USD						
ECOPETROL S A 5.875% DUE 05-28-2045 CUSIP : 279158AJ8	120,000.000	86.40	103,680.00	108,597.60	0.00	-4,917.60
Total Colombia - USD			103,680.00	108,597.60	0.00	-4,917.60
Israel - USD						
TEVA 3.15% DUE 10-01-2026 CUSIP : 88167AAE1	125,000.000	92.1927	115,240.88	124,667.50	0.00	-9,426.62
TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000 CUSIP : 88167AAF8	60,000.000	85.6862	51,411.72	59,500.20	0.00	-8,088.48
Total Israel - USD			166,652.60	184,167.70	0.00	-17,515.10
Mexico - USD						
AMER MOVIL SAB DE CV 6.125% 03-30-2040 CUSIP : 02364WAW5	225,000.000	114.1253	256,781.93	286,337.25	0.00	-29,555.32
GRUPO TELEVISA S A 6.625% DUE 01-15-2040 CUSIP : 40049JAZ0	100,000.000	104.7882	104,788.20	117,797.00	0.00	-13,008.80
Total Mexico - USD			361,570.13	404,134.25	0.00	-42,564.12
Netherlands - USD						
LYB INTL FIN B V 4.875% DUE 03-15-2044 CUSIP : 50247VAC3	35,000.000	103.5587	36,245.55	31,961.79	0.00	4,283.76

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Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
Total Netherlands - USD			36,245.55	31,961.79	0.00	4,283.76
Peru - USD						
SOUTHN COPPER CORP 5.875% DUE 04-23-2045 CUSIP : 84265VAJ4	165,000.000	98.1726	161,984.79	168,366.00	0.00	-6,381.21
Total Peru - USD			161,984.79	168,366.00	0.00	-6,381.21
Switzerland - USD						
NOVARTIS CAP CORP 3.7% DUE 09-21-2042 CUSIP : 66989HAF5	225,000.000	95.7746	215,492.85	212,154.75	0.00	3,338.10
NOVARTIS CAP CORP 4% DUE 11-20-2045 CUSIP : 66989HAK4	155,000.000	100.9186	156,423.83	171,577.25	0.00	-15,153.42
PVTPL LAFARGEHOLCIM FIN US LLC GTD NT SER B 4.75% DUE 09-22-2046 BEO CUSIP : 50587KAB7	210,000.000	96.715	203,101.50	205,625.70	0.00	-2,524.20
PVTPL SWISS RE TREAS US CORP SR NT 144A 4.25% DUE 12-06-2042 BEO CUSIP : 87089HAB9	577,000.000	97.6558	563,473.97	545,018.04	0.00	18,455.93
ROCHE HLDGS INC 2.625% DUE 05-15-2026 CUSIP : 771196BK7	335,000.000	96.1919	322,242.87	331,663.40	0.00	-9,420.53
Total Switzerland - USD			1,460,735.02	1,466,039.14	0.00	-5,304.12
United Kingdom - USD						
AON PLC 4.75% DUE 05-15-2045 CUSIP : 00185AAH7	505,000.000	101.0783	510,445.42	536,420.56	0.00	-25,975.14
HSBC HLDGS PLC 3.9% DUE 05-25-2026 CUSIP : 404280BB4	850,000.000	100.6829	855,804.65	888,411.50	0.00	-32,606.85
HSBC HLDGS PLC 4.375% DUE 11-23-2026 CUSIP : 404280BH1	230,000.000	100.7424	231,707.52	229,981.60	0.00	1,725.92
INVESCO FIN PLC 3.75% DUE 01-15-2026 CUSIP : 46132FAD2	105,000.000	101.3383	106,405.22	105,744.87	0.00	660.35
RIO TINTO FIN USA 4.125 DUE 08-21-2042 CUSIP : 76720AAG1	215,000.000	98.2195	211,171.93	211,367.50	0.00	-195.57
SANTANDER UK GROUP 2.875% DUE 08-05-2021 CUSIP : 80281LAE5	920,000.000	97.7855	899,626.60	918,813.20	0.00	-19,186.60
Total United Kingdom - USD			2,815,161.34	2,890,739.23	0.00	-75,577.89
United States - USD						

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

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<i>Corporate Debt Instruments - Other</i>						
United States - USD						
ABBOTT LABS 3.75% DUE 11-30-2026 CUSIP : 002824BF6	675,000.000	99.3091	670,336.43	669,978.00	0.00	358.43
ABBVIE INC FIXED 4.7% DUE 05-14-2045 CUSIP : 00287YAS8	115,000.000	98.113	112,829.95	112,408.58	0.00	421.37
ACTAVIS FDG SCS 4.75% DUE 03-15-2045 CUSIP : 00507UUAU5	975,000.000	98.1734	957,190.65	1,039,111.00	0.00	-81,920.35
AETNA INC NEW 3.2% DUE 06-15-2026 CUSIP : 00817YAW8	270,000.000	98.9269	267,102.63	268,990.20	0.00	-1,887.57
AETNA INC NEW 4.5% DUE 05-15-2042 CUSIP : 00817YAJ7	200,000.000	101.4218	202,843.60	220,797.70	0.00	-17,954.10
AIR LEASE CORP 3% DUE 09-15-2023 CUSIP : 00912XAT1	210,000.000	95.5386	200,631.06	207,181.80	0.00	-6,550.74
AIR LEASE CORP 3.875 DUE 04-01-2021 CUSIP : 00912XAM6	485,000.000	102.741	498,293.85	487,425.00	0.00	10,868.85
ALLSTATE CORP 4.2% DUE 12-15-2046 CUSIP : 020002BC4	75,000.000	102.1219	76,591.43	74,682.00	0.00	1,909.43
ALTRIA GROUP INC 4.5% DUE 05-02-2043 CUSIP : 02209SAQ6	460,000.000	101.6373	467,531.58	454,961.32	0.00	12,570.26
AMAZON COM INC 4.95% DUE 12-05-2044 CUSIP : 023135AQ9	110,000.000	114.0546	125,460.06	122,880.21	0.00	2,579.85
AMERICREDIT 1.82% DUE 07-08-2020 CUSIP : 03065LAE9	750,000.000	100.0876	750,657.00	744,185.25	0.00	6,471.75
AMERICREDIT AUTOMOBILE RECEIVABLES SER 2012-4 NTS CL D 2.68 10-09-2018 CUSIP : 03063XAG0	675,000.000	100.0491	675,331.43	680,118.52	0.00	-4,787.09
AMERN INTL GROUP 3.9% DUE 04-01-2026 CUSIP : 026874DH7	160,000.000	101.7582	162,813.12	159,920.00	0.00	2,893.12
AMERN TOWER CORP 3.375% DUE 10-15-2026 CUSIP : 03027XAK6	185,000.000	94.6691	175,137.84	183,157.40	0.00	-8,019.56
AMGEN INC 4.4% 05-01-2045 CUSIP : 031162BZ2	700,000.000	95.8546	670,982.20	715,809.59	0.00	-44,827.39
ANADARKO PETE CORP 4.5% DUE 07-15-2044 CUSIP : 032511BK2	120,000.000	93.9551	112,746.12	109,852.32	0.00	2,893.80
ANADARKO PETE CORP 5.55% DUE 03-15-2026 CUSIP : 032511BN6	270,000.000	111.926	302,200.20	309,776.40	0.00	-7,576.20
ANALOG DEVICES INC 5.3% DUE 12-15-2045 CUSIP : 032654AK1	275,000.000	109.9636	302,399.90	300,609.47	0.00	1,790.43

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Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

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<i>Corporate Debt Instruments - Other</i>						
United States - USD						
APACHE CORP 4.25% DUE 01-15-2044 CUSIP : 037411BC8	430,000.000	98.5823	423,903.89	414,866.60	0.00	9,037.29
APACHE CORP 6% DUE 01-15-2037 CUSIP : 037411AR6	40,000.000	115.0154	46,006.16	47,686.80	0.00	-1,680.64
APPLE INC 3.85% DUE 08-04-2046 CUSIP : 037833CD0	610,000.000	95.8141	584,466.01	572,212.50	0.00	12,253.51
APPLE INC 4.375% DUE 05-13-2045 CUSIP : 037833BH2	350,000.000	102.7322	359,562.70	353,398.85	0.00	6,163.85
APPLE INC 4.5% DUE 02-23-2036 CUSIP : 037833BW9	500,000.000	106.7933	533,966.50	528,125.00	0.00	5,841.50
APPLE INC 4.65% DUE 02-23-2046 CUSIP : 037833BX7	570,000.000	107.9849	615,513.93	596,880.22	0.00	18,633.71
APPLIED MATLS INC 5.1% DUE 10-01-2035 CUSIP : 038222AK1	125,000.000	111.2019	139,002.38	137,201.25	0.00	1,801.13
AT&T INC 4.55% DUE 03-09-2049 CUSIP : 00206RDK5	207,000.000	90.3266	186,976.06	177,531.26	0.00	9,444.80
AT&T INC 4.75% DUE 05-15-2046 CUSIP : 00206RCQ3	180,000.000	94.7419	170,535.42	187,212.98	0.00	-16,677.56
AT&T INC 5.15% DUE 03-15-2042 CUSIP : 00206RDH2	205,000.000	99.6172	204,215.26	191,129.08	0.00	13,086.18
AT&T INC 5.35% DUE 09-01-2040 CUSIP : 04650NAB0	20,000.000	102.6997	20,539.94	19,754.34	0.00	785.60
BALT GAS & ELEC CO 3.5% DUE 08-15-2046 CUSIP : 059165EH9	365,000.000	89.9789	328,422.99	348,226.45	0.00	-19,803.46
BANK AMER CORP 3.248% DUE 10-21-2027 CUSIP : 06051GGA1	275,000.000	95.47	262,542.50	275,000.00	0.00	-12,457.50
BANK AMER CORP 4.45% DUE 03-03-2026 CUSIP : 06051GFU8	1,015,000.000	103.0538	1,045,996.07	1,096,342.84	0.00	-50,346.77
BANK AMER CORP 4.875% DUE 04-01-2044 CUSIP : 06051GFG9	100,000.000	108.5071	108,507.10	101,720.00	0.00	6,787.10
BANK AMER CORP 5% DUE 01-21-2044 CUSIP : 06051GFC8	450,000.000	109.5093	492,791.85	532,827.00	0.00	-40,035.15
BK NEW YORK MELLON 2.8% DUE 05-04-2026 CUSIP : 06406FAC7	35,000.000	96.3011	33,705.39	34,875.75	0.00	-1,170.36
BK NEW YORK MELLON 3% DUE 10-30-2028 CUSIP : 06406GAA9	110,000.000	95.0833	104,591.63	109,879.00	0.00	-5,287.37

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
BURL NORTHN SANTA 3.9% DUE 08-01-2046 CUSIP : 12189LAZ4	80,000.000	97.7678	78,214.24	80,869.95	0.00	-2,655.71
CENTERPOINT ENERGY 5.85 DUE 01-15-2041 CUSIP : 15189WAH3	240,000.000	113.1435	271,544.40	265,286.40	0.00	6,258.00
CHARTER 6.484% DUE 10-23-2045 CUSIP : 161175BA1	595,000.000	115.6079	687,867.01	732,483.20	0.00	-44,616.19
CHARTER 6.834% DUE 10-23-2055 CUSIP : 161175BC7	500,000.000	117.2322	586,161.00	612,670.00	0.00	-26,509.00
CHEVRON CORP NEW 2.954% DUE 05-16-2026 CUSIP : 166764BL3	65,000.000	98.3672	63,938.68	67,314.00	0.00	-3,375.32
CIGNA CORP 3.25% DUE 04-15-2025 REG CUSIP : 125509BU2	440,000.000	97.3946	428,536.24	440,685.00	0.00	-12,148.76
CISCO SYS INC 5.5% DUE 01-15-2040 CUSIP : 17275RAF9	225,000.000	121.8196	274,094.10	269,487.00	0.00	4,607.10
CITIBANK CR CARD 2.68% DUE 06-07-2023 CUSIP : 17305EFR1	600,000.000	101.6876	610,125.60	608,998.80	0.00	1,126.80
CITIGROUP INC 4.125% DUE 07-25-2028 CUSIP : 172967KU4	460,000.000	98.7824	454,399.04	458,578.60	0.00	-4,179.56
CITIGROUP INC 4.65% DUE 07-30-2045 CUSIP : 172967JU6	158,000.000	105.4048	166,539.58	178,156.06	0.00	-11,616.48
CITIGROUP INC 4.75% DUE 05-18-2046 CUSIP : 172967KR1	440,000.000	100.1154	440,507.76	446,243.60	0.00	-5,735.84
CME GROUP INC 5.3 09-15-2043 CUSIP : 12572QAF2	30,000.000	117.1497	35,144.91	34,348.05	0.00	796.86
CMO BEAR STEARNS COM MTG TR 2007-PWR18 MTG PSSTHRU CL A-4 5.7 DUE 6-11-50 REG CUSIP : 07401DBC4	430,010.760	102.1447	439,233.20	448,263.48	0.00	-9,030.28
CMO BEAR STEARNS COML MTG SECS TR 2007-TOP26 CL A4 FLT RT 1-12-2045 BEO CUSIP : 07388VAE8	620,451.650	100.1049	621,102.50	638,599.89	0.00	-17,497.39
CMO CITIGROUP COML MTG TR 2016-P3 FRN BNDS 04-15-2049 CUSIP : 29429CAG0	330,000.000	103.4687	341,446.71	339,880.23	0.00	1,566.48
CMO CITIGROUP COML MTG TR SER 2014-GC21 CL B 4.328 05-10-2047 CUSIP : 17322MAZ9	525,000.000	103.4093	542,898.83	539,171.32	0.00	3,727.51
CMO COMM 2014-CCRE14 MTG TR MTG PASS THRU CTF CL B DUE 02-10-2047 REG CUSIP : 12630DBB9	375,000.000	107.6357	403,633.88	401,991.37	0.00	1,642.51
CMO COMM 2014-CCRE17 MTG TR MTG PASS THRU CTF CL B 4.377% DUE 05-10-2047 REG CUSIP : 12631DBE2	413,700.000	103.8497	429,626.21	429,754.04	0.00	-127.83

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December 31, 2016

Schedule I

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<i>Corporate Debt Instruments - Other</i>						
United States - USD						
CMO COMM SER 2014-CR18 CL A-5 3.828 DUE 07-15-2047 CUSIP : 12632QAX1	265,800.000	105.0487	279,219.44	275,290.12	0.00	3,929.32
CMO GREENWICH CAP COML FDG CORP MTG CL A-1-A 5.704 DUE 12-10-2049 CUSIP : 20173VAF7	412,727.790	101.362	418,349.14	432,214.78	0.00	-13,865.64
CMO GS MTG SECS TR 2014-GC20 MTG PASS THRU CTF CL B 4.529 DUE 04-12-2047 CUSIP : 36252WBC1	600,000.000	102.4105	614,463.00	624,745.80	0.00	-10,282.80
CMO GS MTG SECS TR 2014-GC22 SER 2014-GC22 CL B 4.391 DUE 06-10-2047 CUSIP : 36253BAZ6	300,000.000	104.3329	312,998.70	304,617.60	0.00	8,381.10
CMO JPMBB COML MTG SECS TR 2013-C14 COMLMTG PASSTHRU CTF CL B DUE 08-15-2046 REG CUSIP : 46840LAJ1	300,000.000	107.3895	322,168.50	315,840.00	0.00	6,328.50
CMO LB COMMERCIAL CONDUIT MORTGAGE TRUST2007-C3 A1A 07-15-2044 CUSIP : 50177AAF6	221,796.100	101.0946	224,223.88	229,740.90	0.00	-5,517.02
CMO WACHOVIA BK COML MTG TR COML MTG CUSIP : 92978NAG9	660,337.130	101.624	671,061.00	691,715.75	0.00	-20,654.75
CMO WFRBS COML MTG TR 2012-C10 COML MTG PASSTHRU CTF A-2 1.76 12-15-2045 REG CUSIP : 92890NAT6	500,000.000	100.1472	500,736.00	498,223.00	0.00	2,513.00
CMO WFRBS COML MTG TR 2014-C20 MTG PASS THRU CTF CL B 4.378% DUE 05-15-2047 REG CUSIP : 92890FAY2	350,000.000	103.3459	361,710.65	358,723.05	0.00	2,987.60
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP : 20030NBU4	745,000.000	87.3312	650,617.44	634,307.70	0.00	16,309.74
COMCAST CORP NEW 4.6% DUE 08-15-2045 CUSIP : 20030NBQ3	450,000.000	104.8268	471,720.60	455,635.80	0.00	16,084.80
COMCAST CORP NEW 4.75% DUE 03-01-2044 CUSIP : 20030NBK6	855,000.000	107.2525	917,008.88	914,285.74	0.00	2,723.14
COMCAST CORP NEW 6.5% DUE 11-15-2035 CUSIP : 20030NAK7	600,000.000	128.0578	768,346.80	764,046.00	0.00	4,300.80
COMM 2014-CCRE16 4.582% DUE 04-10-2047 CUSIP : 12591VAH4	600,000.000	105.4686	632,811.60	627,763.20	0.00	5,048.40
COMM 2014-UBS2 MTG 4.701% DUE 03-10-2047 CUSIP : 12591UAJ2	500,000.000	106.4883	532,441.50	525,568.50	0.00	6,873.00
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044 CUSIP : 20826FAC0	660,000.000	99.4708	656,507.28	658,224.40	0.00	-1,717.12
CONS EDISON CO OF NEW 5.85 DUE 03-15-2036 BEO CUSIP : 209111EL3	275,000.000	120.6968	331,916.20	334,182.75	0.00	-2,266.55
CONSUMERS ENERGY 4.1% DUE 11-15-2045 CUSIP : 210518CY0	60,000.000	103.1942	61,916.52	69,086.40	0.00	-7,169.88

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December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
CROWN CASTLE INTL 3.7% DUE 06-15-2026 CUSIP : 22822VAC5	345,000.000	98.1531	338,628.20	349,732.75	0.00	-11,104.55
CSX CORP 3.95% DUE 05-01-2050 CUSIP : 126408HC0	50,000.000	89.9298	44,964.90	42,291.00	0.00	2,673.90
CVS HEALTH CORP 5.125% DUE 07-20-2045 CUSIP : 126650CN8	205,000.000	111.4447	228,461.64	215,953.36	0.00	12,508.28
DEVON ENERGY CORP 5% DUE 06-15-2045 CUSIP : 25179MAU7	200,000.000	98.2335	196,467.00	195,328.00	0.00	1,139.00
DISCOVER BK NEW 3.45% DUE 07-27-2026 CUSIP : 25466AAJ0	500,000.000	96.5611	482,805.50	500,420.00	0.00	-17,614.50
DISCOVERY 4.875% DUE 04-01-2043 CUSIP : 25470DAJ8	585,000.000	92.4094	540,594.99	527,875.40	0.00	12,719.59
DOMINION GAS HLDGS 4.6% DUE 12-15-2044 CUSIP : 257375AJ4	35,000.000	99.4969	34,823.92	37,725.45	0.00	-2,901.53
DTE ELEC CO 3.7% DUE 03-15-2045 CUSIP : 23338VAE6	250,000.000	95.6107	239,026.75	270,300.00	0.00	-31,273.25
DTE ENERGY CO 2.85% DUE 10-01-2026 CUSIP : 233331AY3	810,000.000	92.9004	752,493.24	809,165.70	0.00	-56,672.46
DUKE ENERGY 2.95% DUE 12-01-2026 CUSIP : 26442CAS3	480,000.000	98.374	472,195.20	478,838.40	0.00	-6,643.20
DUKE ENERGY CORP 3.75% DUE 09-01-2046 CUSIP : 26441CAT2	165,000.000	90.0207	148,534.16	164,907.60	0.00	-16,373.44
DUKE ENERGY CORP 4.8% DUE 12-15-2045 CUSIP : 26441CAP0	530,000.000	105.6971	560,194.63	627,244.40	0.00	-67,049.77
DUKE UNIV 4.077% DUE 10-01-2048 CUSIP : 26442TAC1	111,000.000	102.386	113,648.46	109,468.20	0.00	4,180.26
EASTMAN CHEM CO 3.8% DUE 03-15-2025 CUSIP : 277432AR1	91,000.000	100.8489	91,772.50	89,758.22	0.00	2,014.28
EATON CORP OHIO 4 DUE 11-02-2032 CUSIP : 278062AD6	525,000.000	98.5836	517,563.90	500,353.88	0.00	17,210.02
EATON CORP OHIO 4.15 DUE 11-02-2042 REG CUSIP : 278062AE4	70,000.000	97.7474	68,423.18	68,011.37	0.00	411.81
ECOLAB INC 5.5% DUE 12-08-2041 CUSIP : 278865AM2	30,000.000	117.5991	35,279.73	32,640.30	0.00	2,639.43
ENERGY TRANSFER 4.75% DUE 01-15-2026 CUSIP : 29273RBG3	200,000.000	103.3842	206,768.40	208,956.00	0.00	-2,187.60

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December 31, 2016

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<i>Corporate Debt Instruments - Other</i>						
United States - USD						
ENERGY TRANSFER 4.9% DUE 03-15-2035 CUSIP : 29273RBE8	305,000.000	93.453	285,031.65	285,806.35	0.00	-774.70
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 CUSIP : 29273RBJ7	225,000.000	106.3939	239,386.28	243,650.25	0.00	-4,263.97
ENTERPRISE PRODS 3.75% DUE 02-15-2025 CUSIP : 29379VBE2	261,000.000	101.6062	265,192.18	270,893.85	0.00	-5,701.67
ENTERPRISE PRODS 4.95% DUE 10-15-2054 CUSIP : 29379VBF9	140,000.000	96.9128	135,677.92	109,519.90	0.00	26,158.02
ENTERPRISE PRODS 5.1% DUE 02-15-2045 CUSIP : 29379VBC6	240,000.000	105.4649	253,115.76	201,033.12	0.00	52,082.64
EOG RES INC 5.1% DUE 01-15-2036 CUSIP : 26875PAQ4	25,000.000	108.7736	27,193.40	28,535.25	0.00	-1,341.85
EOG RES INC FIXED 3.9% DUE 04-01-2035 CUSIP : 26875PAN1	35,000.000	94.7031	33,146.09	35,336.35	0.00	-2,190.26
ERAC USA FIN LLC 4.5% DUE 02-15-2045 CUSIP : 26884TAN2	85,000.000	95.3581	81,054.39	79,042.18	0.00	2,012.21
EXELON CORP 4.45% DUE 04-15-2046 CUSIP : 30161NAV3	95,000.000	97.8926	92,997.97	94,515.50	0.00	-1,517.53
FEDEX CORP 4.1% DUE 02-01-2045 CUSIP : 31428XBB1	125,000.000	93.634	117,042.50	111,386.37	0.00	5,656.13
FEDEX CORP 4.55% DUE 04-01-2046 CUSIP : 31428XBG0	180,000.000	100.7709	181,387.62	179,209.80	0.00	2,177.82
FEDEX CORP 4.75% DUE 11-15-2045 CUSIP : 31428XBE5	148,000.000	103.5673	153,279.60	152,968.51	0.00	311.09
FID NATL 4.5% DUE 08-15-2046 CUSIP : 31620MAU0	655,000.000	95.2052	623,594.06	649,278.40	0.00	-25,684.34
GATX CORP 3.25% DUE 09-15-2026 CUSIP : 361448AY9	255,000.000	94.374	240,653.70	253,253.25	0.00	-12,599.55
GENERAL MTRS CO 6.6% DUE 04-01-2036 CUSIP : 37045VAK6	55,000.000	114.3007	62,865.39	66,913.00	0.00	-4,047.61
GENERAL MTRS CO 6.75% DUE 04-01-2046 CUSIP : 37045VAL4	100,000.000	117.269	117,269.00	112,503.00	0.00	4,766.00
GEORGE WASH UNIV 3.545% DUE 09-15-2046 CUSIP : 372546AV3	150,000.000	85.3715	128,057.25	150,000.00	0.00	-21,942.75
GILEAD SCIENCES 4% DUE 09-01-2036 CUSIP : 375558BJ1	500,000.000	95.8866	479,433.00	473,805.00	0.00	5,628.00

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<i>Corporate Debt Instruments - Other</i>						
United States - USD						
GILEAD SCIENCES 4.15% DUE 03-01-2047 CUSIP : 375558BK8	275,000.000	94.9803	261,195.83	267,998.50	0.00	-6,802.67
GILEAD SCIENCES 4.5% DUE 02-01-2045 CUSIP : 375558BA0	190,000.000	99.9159	189,840.21	185,851.16	0.00	3,989.05
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP : 375558BD4	395,000.000	103.4671	408,695.05	417,252.64	0.00	-8,557.59
GILEAD SCIENCES 4.8% DUE 04-01-2044 CUSIP : 375558AX1	325,000.000	103.8366	337,468.95	333,411.00	0.00	4,057.95
GOLDMAN SACHS 3.5% DUE 11-16-2026 CUSIP : 38145GAH3	910,000.000	97.6985	889,056.35	907,643.10	0.00	-18,586.75
GOLDMAN SACHS 5.15% DUE 05-22-2045 CUSIP : 38148LAF3	610,000.000	105.166	641,512.60	649,479.20	0.00	-7,966.60
HALLIBURTON CO 5% DUE 11-15-2045 CUSIP : 406216BK6	235,000.000	107.8445	253,434.58	259,844.20	0.00	-6,409.62
HESS CORP 5.6% DUE 02-15-2041 CUSIP : 42809HAD9	140,000.000	101.1139	141,559.46	143,508.40	0.00	-1,948.94
INTEL CORP 4.1% DUE 05-19-2046 CUSIP : 458140AV2	415,000.000	99.1177	411,338.46	423,826.60	0.00	-12,488.14
INTEL CORP 4.8% DUE 10-01-2041 CUSIP : 458140AK6	175,000.000	110.0827	192,644.73	189,372.75	0.00	3,271.98
INTL PAPER CO 5.15% DUE 05-15-2046 CUSIP : 460146CN1	175,000.000	104.2869	182,502.08	170,874.50	0.00	11,627.58
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-23-2016 CUSIP : 478375AN8	185,000.000	93.256	172,523.60	198,019.05	0.00	-25,495.45
JPMORGAN CHASE & 2.95% DUE 10-01-2026 CUSIP : 46625HRV4	1,550,000.000	95.4488	1,479,456.40	1,550,771.30	0.00	-71,314.90
JPMORGAN CHASE & 3.2% DUE 06-15-2026 CUSIP : 46625HRS1	35,000.000	97.8753	34,256.36	36,295.78	0.00	-2,039.42
JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044 CUSIP : 46625HJU5	175,000.000	111.2759	194,732.83	217,505.75	0.00	-22,772.92
KIMBERLY CLARK 3.2% DUE 07-30-2046 CUSIP : 494368BV4	35,000.000	86.9544	30,434.04	34,919.50	0.00	-4,485.46
KINDER MORGAN INC 5.05% DUE 02-15-2046 CUSIP : 49456BAJ0	575,000.000	98.9905	569,195.38	543,882.00	0.00	25,313.38
KLA-TENCOR CORP 4.65% DUE 11-01-2024 CUSIP : 482480AE0	19,000.000	105.8612	20,113.63	20,569.02	0.00	-455.39

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<i>Corporate Debt Instruments - Other</i>						
United States - USD						
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP : 50077LAB2	400,000.000	94.0979	376,391.60	415,126.50	0.00	-38,734.90
LEHMAN INC 7.5 SR SUB NTS DUE 08-01-2026BD IN DEFAULT CUSIP : 524909AW8	148,975.700	3.00	4,469.27	8,193.67	0.00	-3,724.40
LOCKHEED MARTIN 4.7% DUE 05-15-2046 CUSIP : 539830BL2	590,000.000	108.7726	641,758.34	615,631.27	0.00	26,127.07
LOWES COS INC 4.25% DUE 09-15-2044 CUSIP : 548661DE4	175,000.000	101.4222	177,488.85	174,172.77	0.00	3,316.08
LOWES COS INC 4.375% DUE 09-15-2045 CUSIP : 548661DJ3	125,000.000	103.0193	128,774.13	128,472.75	0.00	301.38
LYONDELLBASELL 4.625% DUE 02-26-2055 CUSIP : 552081AM3	75,000.000	92.9244	69,693.30	60,823.50	0.00	8,869.80
MA INST TECH 3.950% DUE 07-01-2038 CUSIP : 575718AE1	250,000.000	104.8268	262,067.00	256,322.25	0.00	5,744.75
MARATHON PETE CORP 4.75% DUE 09-15-2044 CUSIP : 56585AAH5	110,000.000	88.6507	97,515.77	95,169.80	0.00	2,345.97
MCDONALDS CORP 4.875% DUE 12-09-2045 CUSIP : 58013MFA7	140,000.000	107.1074	149,950.36	140,852.74	0.00	9,097.62
MERCK & CO INC 4.15% DUE 05-18-2043 CUSIP : 58933YAJ4	575,000.000	102.7176	590,626.20	585,666.25	0.00	4,959.95
METLIFE INC 5.7% DUE 06-15-2035 CUSIP : 59156RAM0	400,000.000	117.6638	470,655.20	473,032.00	0.00	-2,376.80
MICROSOFT CORP 3.7% DUE 08-08-2046 CUSIP : 594918BT0	895,000.000	94.1465	842,611.18	897,247.05	0.00	-54,635.87
MICROSOFT CORP 3.75% DUE 02-12-2045 CUSIP : 594918BD5	135,000.000	93.7751	126,596.39	139,417.20	0.00	-12,820.81
MICROSOFT CORP 4% DUE 02-12-2055 CUSIP : 594918BE3	500,000.000	94.5781	472,890.50	458,845.00	0.00	14,045.50
MICROSOFT CORP 4.45% DUE 11-03-2045 CUSIP : 594918BL7	642,000.000	106.5419	683,999.00	680,614.80	0.00	3,384.20
MIDAMERICAN ENERGY 6.75% DUE 12-30-2031 CUSIP : 595620AB1	375,000.000	135.3441	507,540.38	479,617.88	0.00	27,922.50
MIDAMERICAN ENERGY CO 4.25% 05-01-2046 CUSIP : 595620AP0	150,000.000	102.9928	154,489.20	148,378.80	0.00	6,110.40
MN MNG & MFG CO 6.375% DUE 02-15-2028 CUSIP : 604059AE5	475,000.000	128.1682	608,798.95	615,543.48	0.00	-6,744.53

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
MOLSON COORS 4.2% DUE 07-15-2046 CUSIP : 60871RAH3	110,000.000	93.2325	102,555.75	109,292.70	0.00	-8,736.95
MONSANTO CO NEW 3.95% DUE 04-15-2045 CUSIP : 61166WAV3	60,000.000	87.7439	52,646.34	50,573.88	0.00	2,072.46
MONSANTO CO NEW 4.4% DUE 07-15-2044 CUSIP : 61166WAP6	75,000.000	96.6496	72,487.20	72,570.00	0.00	-82.80
MORGAN STANLEY 3.125% DUE 07-27-2026 CUSIP : 61761J3R8	135,000.000	95.5376	128,975.76	134,082.00	0.00	-5,106.24
MORGAN STANLEY 4.3% DUE 01-27-2045 CUSIP : 61747YDY8	225,000.000	99.6589	224,228.03	236,871.00	0.00	-12,642.97
MORGAN STANLEY 4.35 DUE 09-08-2026 CUSIP : 6174467Y9	782,000.000	102.4748	801,352.94	825,370.90	0.00	-24,017.96
NEW YORK & 3.583% DUE 08-01-2036 CUSIP : 649322AC8	75,000.000	95.6657	71,749.28	74,997.75	0.00	-3,248.47
NEW YORK PUB LIBR 4.305% DUE 07-01-2045 CUSIP : 649757AA9	150,000.000	97.907	146,860.50	140,943.00	0.00	5,917.50
NEWELL BRANDS INC 4.2% DUE 04-01-2026 CUSIP : 651229AW6	65,000.000	104.378	67,845.70	64,868.70	0.00	2,977.00
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG CUSIP : 651639AP1	95,000.000	93.8251	89,133.85	99,403.25	0.00	-10,269.40
NISOURCE FIN CORP 5.65% DUE 02-01-2045 CUSIP : 65473QBD4	225,000.000	116.5959	262,340.78	295,177.50	0.00	-32,836.72
NORFOLK SOUTHN 2.9% DUE 06-15-2026 CUSIP : 655844BS6	236,000.000	96.2298	227,102.33	227,912.28	0.00	-809.95
NORTHN STS PWR CO 3.6% DUE 05-15-2046 CUSIP : 665772CP2	355,000.000	94.665	336,060.75	359,606.90	0.00	-23,546.15
NORTHN STS PWR CO MINN NORTHN ST PWR 6.25 DUE 06-01-2036 BEO CUSIP : 665772CB3	515,000.000	129.5233	667,045.00	662,609.30	0.00	4,435.70
NUCOR CORP 5.2% DUE 08-01-2043 CUSIP : 670346AN5	45,000.000	112.845	50,780.25	49,570.20	0.00	1,210.05
ONCOR ELEC 5.3 DUE 06-01-2042 CUSIP : 68233JAS3	250,000.000	117.2932	293,233.00	328,445.00	0.00	-35,212.00
ORACLE CORP 3.85% DUE 07-15-2036 CUSIP : 68389XBH7	175,000.000	97.592	170,786.00	180,587.75	0.00	-9,801.75
ORACLE CORP 4% DUE 07-15-2046 CUSIP : 68389XBJ3	865,000.000	95.6496	827,369.04	895,197.50	0.00	-67,828.46

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December 31, 2016

Schedule I

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Corporate Debt Instruments - Other						
United States - USD						
PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043 CUSIP : 094308HF7	550,000.000	113.9694	626,831.70	625,394.00	0.00	1,437.70
PACIFICORP 6% DUE 01-15-2039 CUSIP : 095114CL0	340,000.000	127.2406	432,618.04	412,552.60	0.00	20,065.44
PECO ENERGY CO 5.95% DUE 10-01-2036 CUSIP : 093304AH0	250,000.000	122.9739	307,434.75	303,156.00	0.00	4,278.75
PFIZER INC 2.75% DUE 06-03-2026 CUSIP : 717081DV2	100,000.000	97.084	97,084.00	99,974.00	0.00	-2,890.00
PFIZER INC 4.125% DUE 12-15-2046 CUSIP : 717081ED1	580,000.000	101.7262	590,011.96	578,990.80	0.00	11,021.16
PFIZER INC 4.3% DUE 06-15-2043 CUSIP : 717081DE0	150,000.000	103.5182	155,277.30	150,114.90	0.00	5,162.40
PHILIP MORRIS INTL 4.25% DUE 11-10-2044 CUSIP : 718172BL2	410,000.000	98.741	404,838.10	449,897.10	0.00	-45,059.00
PIONEER NAT RES CO 4.45% DUE 01-15-2026 CUSIP : 723787AM9	25,000.000	105.9563	26,489.08	27,381.25	0.00	-892.17
PLAINS ALL AMER PIPELINE BND 4.65% DUE 10-15-2025 CUSIP : 72650RBJ0	200,000.000	103.3133	206,626.60	209,838.00	0.00	-3,211.40
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045 CUSIP : 72650RBH4	115,000.000	92.3815	106,238.73	103,579.35	0.00	2,659.38
PUBLIC SVC CO COLO 3.55% DUE 06-15-2046 CUSIP : 744448CM1	250,000.000	92.3782	230,945.50	247,400.00	0.00	-16,454.50
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM NTS BOOK ENTRY MTN 5.8% DUE 05-01-2037 CUSIP : 74456QAR7	350,000.000	123.9036	433,662.60	423,188.85	0.00	10,473.75
PUGET SOUND ENERGY 4.434% DUE 11-15-2041 CUSIP : 745332CE4	525,000.000	104.7578	549,978.45	551,806.50	0.00	-1,828.05
PVTPL AMGEN INC SR NT 144A 4.563% DUE 06-15-2048/06-14-2016 BEO CUSIP : 031162CC2	167,000.000	96.7256	161,531.75	153,093.26	0.00	8,438.49
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 5% DUE 06-15-2044 BEO CUSIP : 09256BAG2	325,000.000	98.64	320,580.00	331,818.50	0.00	-11,238.50
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 6.25% DUE 08-15-2042 BEO CUSIP : 09256BAE7	87,000.000	114.416	99,541.92	102,797.46	0.00	-3,255.54
PVTPL BXHTL 2015-JWRZ CL A FLTG RT DUE 05-15-2029 CUSIP : 05606YAA0	500,000.000	100.2824	501,412.00	495,454.50	0.00	5,957.50
PVTPL COX COMMUNICATIONS INC NEW NT 144A3.35% DUE 09-15-2026/06-15-2026 BEO CUSIP : 224044CG0	80,000.000	95.4938	76,395.04	79,864.80	0.00	-3,469.76

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO CUSIP : 224044BV8	185,000.000	124.7089	230,711.47	203,862.04	0.00	26,849.43
PVTPL FMR LLC NT 144A 4.95% DUE 02-01-2033 BEO CUSIP : 30251BAD0	250,000.000	103.5691	258,922.75	260,968.50	0.00	-2,045.75
PVTPL FMR LLC NT 144A 6.45% DUE 11-15-2039 BEO CUSIP : 30251BAB4	275,000.000	121.9145	335,264.88	339,384.37	0.00	-4,119.49
PVTPL MYLAN N V SR NT 144A 3.95% DUE 06-15-2026/06-09-2016 BEO CUSIP : 62854AAD6	110,000.000	93.5848	102,943.28	109,307.13	0.00	-6,363.85
PVTPL NAVIENT PVT ED LN TR 2014-CT CL A VAR RT DUE 09-16-2024 BEO CUSIP : 63938HAA5	108,789.380	99.9748	108,761.97	107,437.07	0.00	1,324.90
PVTPL ONEMAIN FINL ISSUANCE TR 2015-2 SRS 2015-2A CL A 2.57 DUE 07-18-2025BEO CUSIP : 68267JAA1	1,000,000.000	100.0035	1,000,035.00	988,281.00	0.00	11,754.00
PVTPL PENSKE TRUCK LEASING CO L P / PTL 3.375% 02-01-2022 CUSIP : 709599AS3	629,000.000	100.8459	634,320.71	610,750.83	0.00	23,569.88
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 144A 3.4% 11-15-2028 CUSIP : 709599AW4	185,000.000	95.6773	177,003.01	184,435.75	0.00	-7,432.74
PVTPL SLM PRIVATE ED LN TR 2012-D NT CL A-2 2.95% DUE 02-15-2046 BEO CUSIP : 78447CAB6	225,521.310	100.9213	227,599.04	227,952.23	0.00	-353.19
PVTPL SLM PVT ED LN TR 2012-C NT CL A-2 RED 3.336 DUE 10-15-2046 BEO CUSIP : 78447BAB8	356,208.650	101.3495	361,015.69	360,696.92	0.00	318.77
QUALCOMM INC FIXED 4.65% DUE 05-20-2035 CUSIP : 747525AJ2	584,000.000	105.7121	617,358.66	613,177.66	0.00	4,181.00
REYNOLDS AMERN INC 7% DUE 08-04-2041 CUSIP : 761713BW5	175,000.000	119.7381	209,541.68	196,792.75	0.00	12,748.93
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 CUSIP : 761713BB1	320,000.000	118.4126	378,920.32	378,054.30	0.00	866.02
SANTANDER DR AUTO 1.83% DUE 01-15-2020 CUSIP : 80284BAE4	750,000.000	100.1729	751,296.75	746,821.50	0.00	4,475.25
SANTANDER DR AUTO 1.96% DUE 05-15-2020 CUSIP : 80284QAE1	750,000.000	100.2282	751,711.50	743,358.00	0.00	8,353.50
SANTANDER DR AUTO 1.97% DUE 11-15-2019 CUSIP : 80284CAE2	700,000.000	100.2097	701,467.90	701,026.90	0.00	441.00
SANTANDER DRIVE AUTO RECEIVABLES TR SER 2014-2 CL B 1.85 DUE 02-15-2019 REG CUSIP : 80283WAE9	53,496.230	100.0162	53,504.90	53,502.77	0.00	2.13

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December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
SLM PRIVATE CR STUDENT LOAN TRUST 2004-A06-15-2033 REG CUSIP : 78443CBH6	337,769.350	96.422	325,683.96	316,023.42	0.00	9,660.54
SOUTHERN CO 4.4% DUE 07-01-2046 CUSIP : 842587CX3	670,000.000	98.9115	662,707.05	673,510.40	0.00	-10,803.35
SOUTHN BAPTIST 4.857% DUE 07-15-2045 CUSIP : 842329AA2	160,000.000	108.0585	172,893.60	165,292.32	0.00	7,601.28
SOUTHN CAL EDISON CO 5.55 DUE 01-15-2036BEO CUSIP : 842400EZ2	165,000.000	120.7228	199,192.62	198,059.40	0.00	1,133.22
SPECTRA ENERGY 4.5% DUE 03-15-2045 CUSIP : 84756NAG4	125,000.000	95.0851	118,856.38	127,160.85	0.00	-8,304.47
SUNOCO LOGISTICS 3.9% DUE 07-15-2026 CUSIP : 86765BAT6	150,000.000	96.7939	145,190.85	149,544.00	0.00	-4,353.15
SYNCHRONY CR CARD 1.6% DUE 04-15-2021 CUSIP : 87165LAK7	700,000.000	100.0844	700,590.80	695,006.20	0.00	5,584.60
SYNCHRONY CR CARD 2.37% DUE 03-15-2023 CUSIP : 87165LAF8	1,400,000.000	100.9018	1,412,625.20	1,393,929.60	0.00	18,695.60
THERMO FISHER 3.65% DUE 12-15-2025 CUSIP : 883556BM3	110,000.000	100.325	110,357.50	109,379.82	0.00	977.68
TIME WARNER INC 4.65% DUE 06-01-2044 CUSIP : 887317AU9	89,000.000	95.6146	85,096.99	94,277.70	0.00	-9,180.71
TIME WARNER INC FIXED 4.85% DUE 07-15-2045 CUSIP : 887317AX3	311,000.000	100.1089	311,338.68	333,299.43	0.00	-21,960.75
TOTAL SYS SVCS INC 4.8% DUE 04-01-2026 CUSIP : 891906AC3	445,000.000	107.7522	479,497.29	443,798.50	0.00	35,698.79
TRAVELERS COS INC 3.75% DUE 05-15-2046 CUSIP : 89417EAL3	380,000.000	94.3604	358,569.52	358,042.20	0.00	527.32
TRAVELERS COS INC 4.3% 08-25-2045 CUSIP : 89417EAK5	180,000.000	103.5856	186,454.08	181,457.10	0.00	4,996.98
TRINITY ACQSTN PLC 4.4% DUE 03-15-2026 CUSIP : 89641UAC5	75,000.000	101.2254	75,919.05	79,215.75	0.00	-3,296.70
TTX CO MEDIUM TERM 4.2% DUE 07-01-2046 CUSIP : 87305QCM1	250,000.000	94.778	236,945.00	249,740.00	0.00	-12,795.00
U S BANCORP MEDIUM 2.375% DUE 07-22-2026 CUSIP : 91159HHN3	435,000.000	92.5767	402,708.65	431,815.80	0.00	-29,107.15
UNION PAC CORP 3.375% DUE 02-01-2035 CUSIP : 907818EB0	55,000.000	94.5743	52,015.87	49,673.91	0.00	2,341.96

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December 31, 2016

Schedule I

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<i>Corporate Debt Instruments - Other</i>						
United States - USD						
UNION PAC CORP 4.05% DUE 03-01-2046 CUSIP : 907818EJ3	90,000.000	100.2858	90,257.22	92,404.88	0.00	-2,147.66
UNION PAC CORP 4.3% DUE 06-15-2042 CUSIP : 907818DL9	450,000.000	103.5992	466,196.40	460,856.00	0.00	5,340.40
US BANCORP 3.1% DUE 04-27-2026 CUSIP : 91159HHM5	110,000.000	97.356	107,091.60	109,915.30	0.00	-2,823.70
UTD TECHNOLOGIES 4.5% DUE 06-01-2042 CUSIP : 913017BT5	620,000.000	107.0404	663,650.48	652,809.61	0.00	10,840.87
UTD TECHNOLOGIES CORP NT DTD 08/04/1998 6.7 DUE 08-01-2028 BEO CUSIP : 913017AT6	300,000.000	130.1897	390,569.10	380,001.00	0.00	10,568.10
VA ELEC & PWR CO 4% DUE 11-15-2046 CUSIP : 927804FW9	85,000.000	99.6974	84,742.79	84,602.20	0.00	140.59
VA ELEC & PWR CO 4.2% DUE 05-15-2045 CUSIP : 927804FT6	335,000.000	101.7579	340,888.97	378,660.55	0.00	-37,771.58
VERIZON 4.125% DUE 08-15-2046 CUSIP : 92343VDC5	80,000.000	90.5022	72,401.76	79,957.60	0.00	-7,555.84
VERIZON 4.672% DUE 03-15-2055 CUSIP : 92343VCZ5	150,000.000	93.911	140,866.50	157,921.50	0.00	-17,055.00
VERIZON 5.012% DUE 08-21-2054 CUSIP : 92343VCM4	607,000.000	99.4762	603,820.53	555,763.74	0.00	48,056.79
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG CUSIP : 92343VCQ5	655,000.000	98.6986	646,475.83	604,321.99	0.00	42,153.84
VERIZON COMMUNICATIONS 4.522% 09-15-2048 CUSIP : 92343VCX0	195,000.000	95.8912	186,987.84	214,071.00	0.00	-27,083.16
VIACOM INC NEW 3.875% DUE 04-01-2024 CUSIP : 92553PAX0	220,000.000	97.0522	213,514.84	224,349.50	0.00	-10,834.66
VIACOM INC NEW 4.25% DUE 09-01-2023 CUSIP : 92553PAT9	213,000.000	100.0795	213,169.34	223,371.81	0.00	-10,202.47
WALGREENS BOOTS 4.65% DUE 06-01-2046 CUSIP : 931427AR9	40,000.000	101.4772	40,590.88	39,686.40	0.00	904.48
WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044 CUSIP : 931427AC2	375,000.000	102.7809	385,428.38	369,151.75	0.00	16,276.63
WELLS FARGO & CO 4.75% DUE 12-07-2046 CUSIP : 94974BGU8	1,115,000.000	101.4856	1,131,564.44	1,111,945.50	0.00	19,618.94
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027 CUSIP : 94974BGL8	1,050,000.000	102.8574	1,080,002.70	1,167,194.79	0.00	-87,192.09

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Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

<u>Security Description / Asset ID</u>	<u>Shares/Par Value</u>	<u>Market Price</u>	<u>Market Value</u>	<u>ERISA Cost</u>	<u>Unrealized Gain/Loss on Security Movements</u>	<u>Unrealized Gain/Loss</u>
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
WILLIAMS PARTNERS 5.1% DUE 09-15-2045 CUSIP : 96949LAC9	220,000.000	95.0449	209,098.78	199,480.80	0.00	9,617.98
WORLD FINL NETWORK 2.25% DUE 04-17-2023 CUSIP : 981464DM9	750,000.000	100.3715	752,786.25	747,924.75	0.00	4,861.50
Total United States - USD			80,038,033.32	80,828,087.70	0.00	-790,054.38
Total Corporate Debt Instruments - Other			91,492,018.24	92,387,914.37	0.00	-895,896.13
<i>Value of Interest in Common/Collective Trusts</i>						
United States - USD						
COLTV SHORT TERM INVT FD CUSIP : 195998AC3	3,186,710.100	1.00	3,186,710.10	3,186,710.10	0.00	0.00
Total United States - USD			3,186,710.10	3,186,710.10	0.00	0.00
Total Value of Interest in Common/Collective Trusts			3,186,710.10	3,186,710.10	0.00	0.00
<i>Other</i>						
Canada - USD						
BRITISH COLUMBIA PROV CDA BRIT COLUMBIA PROV CDA 2.25 DUE 06-02-2026 BEO CUSIP : 11070TAK4	855,000.000	95.126	813,327.30	850,819.05	0.00	-37,491.75
Total Canada - USD			813,327.30	850,819.05	0.00	-37,491.75
Colombia - USD						
COLOMBIA REP GLOBAL BD 4.5% DUE 01-28-2026/09-28-2015 REG CUSIP : 195325CX1	700,000.000	103.00	721,000.00	766,150.00	0.00	-45,150.00
COLOMBIA(REP OF) GLOBAL BD 6.125% DUE 01-18-2041/10-20-2009 REG CUSIP : 195325BM6	125,000.000	108.00	135,000.00	120,625.00	0.00	14,375.00
Total Colombia - USD			856,000.00	886,775.00	0.00	-30,775.00
Mexico - USD						
PETROLEOS MEXICANOS 6.375% 01-23-2045 CUSIP : 71654QBR2	610,000.000	91.00	555,100.00	643,550.00	0.00	-88,450.00

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<i>Other</i>						
Mexico - USD						
UTD MEXICAN STS UTD MEXICAN STATES 4.35 01-15-2047 REG 4.35 DUE 01-15-2047 REG CUSIP : 91087BAB6	900,000.000	85.75	771,750.00	880,593.75	0.00	-108,843.75
Total Mexico - USD			1,326,850.00	1,524,143.75	0.00	-197,293.75
Saudi Arabia - USD						
SAUDI ARABIA KINGDOM TRANCHE # TR 1 2.375% DUE 10-26-2021 REG CUSIP : 80413TAA7	365,000.000	97.0936	354,391.64	361,375.55	0.00	-6,983.91
Total Saudi Arabia - USD			354,391.64	361,375.55	0.00	-6,983.91
United States - USD						
&&& CASH MARGIN REQUIREMENT ON FINANCIAL FUTURES (COLLATERAL) HELD ELSEWHERE CUSIP : 9999990A4	255,000.000	1.00	255,000.00	255,000.00	0.00	0.00
&&& BOND FUTURES OFFSET - LONG CUSIP : 999999027	0.000	-2,162.639063	-21,626,390.63	0.00	0.00	-21,626,390.63
&&& BOND FUTURES OFFSET - SHORT CUSIP : 999999035	0.000	1,039.775	10,397,750.00	0.00	0.00	10,397,750.00
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 CUSIP : 13063A5G5	250,000.000	148.501	371,252.50	363,417.50	0.00	7,835.00
CCP DUE FROM JP MORGAN CUSIP : 999991BB7	343,402.410	1.00	343,402.41	343,402.41	0.00	0.00
COLORADO BRDG ENTERPRISE REV 6.078% 12-01-2040 BEO TAXABLE CUSIP : 19633SAB9	15,000.000	125.146	18,771.90	18,674.70	0.00	97.20
DISTRICT COLUMBIA WTR & SWR AUTH PUB UTITAXABLE-SR LIEN-SER A 4.814 10-01-2114 CUSIP : 254845JZ4	150,000.000	99.871	149,806.50	148,587.00	0.00	1,219.50
ESC CB LEHMAN BRTH HLD SUB D05/09/08 7.500% MN38 CUSIP : 524ESC7N4	250,000.000	0.00	0.00	0.00	0.00	0.00
FUT MAR 17 10 YR T-NOTES CUSIP : 999599GH0	80.000	124.28125	9,942,500.00	0.00	0.00	9,942,500.00
FUT MAR 17 CBT 5Y T-NOTE CUSIP : 999599GH0	58.000	117.6640625	6,824,515.63	0.00	0.00	6,824,515.63
FUT MAR 17 CBT UL T-BONDS CUSIP : 999599GH0	4.000	160.25	641,000.00	0.00	0.00	641,000.00
FUT MAR 17 CBT ULT TNOTE CUSIP : 999599GH0	42.000	134.0625	-5,630,625.00	0.00	0.00	-5,630,625.00

This schedule has been derived from information certified
as complete and accurate by The Northern Trust Company.

The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
United States - USD						
FUT MAR 17 U.S. T-BONDS CUSIP : 999599GH0	28.000	150.65625	4,218,375.00	0.00	0.00	4,218,375.00
FUT MAR 17 US 2YR T-NOTE CUSIP : 999599GH0	22.000	108.34375	-4,767,125.00	0.00	0.00	-4,767,125.00
L A CAL DEPT ARPTS ARPT REV TAX BUILD AMER BD 6.582 DUE 05-15-2039 CUSIP : 544435C32	105,000.000	128.071	134,474.55	134,477.70	0.00	-3.15
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE CUSIP : 54438CPA4	225,000.000	143.691	323,304.75	317,936.25	0.00	5,368.50
LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE CUSIP : 544495VY7	300,000.000	136.84	410,520.00	407,202.00	0.00	3,318.00
METROPOLITAN TRANSN AUTH N Y REV 6.687% 11-15-2040 BEO TAXABLE CUSIP : 59259YDC0	375,000.000	131.866	494,497.50	490,803.75	0.00	3,693.75
NEW YORK N Y 5.698% 03-01-2027 BEO TAXABLE CUSIP : 64966HYK0	375,000.000	118.021	442,578.75	445,323.75	0.00	-2,745.00
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 3.45% 08-01-2026 BEO TAXABLE CUSIP : 64971WVE7	350,000.000	99.762	349,167.00	354,354.00	0.00	-5,187.00
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE CUSIP : 64971M5L2	250,000.000	121.726	304,315.00	301,390.00	0.00	2,925.00
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.289% 03-15-2033 BEO TAXABLE CUSIP : 6499022E2	200,000.000	116.261	232,522.00	233,392.00	0.00	-870.00
PORT AUTH N Y & N J 4.81% 10-15-2065 BEO TAXABLE CUSIP : 73358WXQ2	275,000.000	106.927	294,049.25	279,364.25	0.00	14,685.00
PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE CUSIP : 73358WEK6	425,000.000	110.75	470,687.50	450,874.00	0.00	19,813.50
SAN ANTONIO TEX WTR REV 5.502% 05-15-2029 BEO TAXABLE CUSIP : 79642BHT3	1,000,000.000	117.534	1,175,340.00	1,195,120.00	0.00	-19,780.00
SOUTH CAROLINA ST PUB SVC AUTH REV 6.454% 01-01-2050 BEO TAXABLE CUSIP : 837151AA7	240,000.000	130.836	314,006.40	300,458.40	0.00	13,548.00
UNIVERSITY CALIF REVS 5.77% 05-15-2043 BEO TAXABLE CUSIP : 91412F7Y7	325,000.000	122.266	397,364.50	396,448.00	0.00	916.50
Total United States - USD			6,481,060.51	6,436,225.71	0.00	44,834.80
Total Other			9,831,629.45	10,059,339.06	0.00	-227,709.61
<i>Other Liabilities</i>						

This schedule has been derived from information certified as complete and accurate by The Northern Trust Company.

The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other Liabilities</i>						
United States - USD						
CCP DUE TO JP MORGAN	299,627.700	1.00	-299,627.70	-299,627.70	0.00	0.00
CCP DUE TO/FROM CREDIT SUISSE	20,550.350	1.00	-20,550.35	-20,550.35	0.00	0.00
CCP DUE TO/FROM MORGAN STANLEY	2,238.850	1.00	-2,238.85	-2,238.85	0.00	0.00
Total United States - USD			-322,416.90	-322,416.90	0.00	0.00
Pending trade purchases: United States dollar	0.000	0.00	-25,656.25	-25,656.25	0.00	0.00
Total - all currencies			-25,656.25	-25,656.25	0.00	0.00
Total Other Liabilities			-348,073.15	-348,073.15	0.00	0.00
Total			138,537,404.27	139,426,685.95	0.00	-889,281.68

Total investments (excluding amount due to/from broker and accrued interest)

\$182,693,789

Note: COLTV Short Term Invst FD represents a party-in-interest

This schedule has been derived from information certified as complete and accurate by The Northern Trust Company.

The Home Insurance Company Retirement Plan
Schedule of Reportable Transactions per Schedule H, Line 4j of Form 5500
Year Ended December 31, 2016

Schedule II

Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	8,200,204.680	05 Oct 16	1.0000			0.00	8,200,204.68	8,200,204.68	0.00
COLTV SHORT TERM INVT FD	14,837,661.480	14 Dec 16	1.0000			0.00	14,837,661.48	14,837,661.48	0.00
COLTV SHORT TERM INVT FD	-9,420,704.600	11 Oct 16		1.0000		0.00	9,420,704.60	9,420,704.60	0.00
COLTV SHORT TERM INVT FD	-11,049,317.870	15 Dec 16		1.0000		0.00	11,049,317.87	11,049,317.87	0.00

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000 1.5% DUE 08-15-2026 RE CUSIP: 9128282A7	Total acquisitions	5	6,740,923.19			0.00	6,740,923.19	6,740,923.19
	Total dispositions	11		6,491,011.26		0.00	6,740,923.19	6,491,011.26
UNITED STATES TREAS NTS DTD 12/31/2015 1.75% DUE 12-31-2020 REG CUSIP: 912828N48	Total acquisitions	2	5,764,087.70			0.00	5,764,087.70	5,764,087.70
	Total dispositions	13		8,918,791.23		0.00	8,755,186.49	8,918,791.23
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	Total acquisitions	128	100,244,405.05			0.00	100,244,405.05	100,244,405.05
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	Total dispositions	123		101,933,132.25		0.00	101,933,132.25	101,933,132.25

This schedule has been derived from information certified as complete and accurate by The Northern Trust Company.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26
Schedule of Active Participant Data as of January 1, 2016

Attained Age	Years of Credited Service									
	Under 1	1 to 4	5 to 9	10 to 14	15 to 19	20 to 24	25 to 29	30 to 34	35 to 39	40 & Over
	No.	No.	No.	No.	No.	No.	No.	No.	No.	No.
Under 25	0	0	0	0	0	0	0	0	0	0
25 - 29	0	0	0	0	0	0	0	0	0	0
30 - 34	0	0	0	0	0	0	0	0	0	0
35 - 39	0	0	0	0	0	0	0	0	0	0
40 - 44	0	0	0	0	0	0	0	0	0	0
45 - 49	0	2	1	1	0	0	0	0	0	0
50 - 54	0	4	8	3	0	1	0	0	0	0
55 - 59	0	5	20	12	3	1	0	0	0	0
60 - 64	0	6	21	11	4	2	0	0	0	0
65 - 69	0	2	2	2	2	0	1	0	0	0
70 & Over	0	0	0	0	0	0	0	0	0	0

Plan Name: The Home Insurance Company Retirement Plan
 EIN / PN: 36-4233459/ 004
 Plan Sponsor: Zurich America Insurance Company
 Valuation Date: January 1, 2016

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis:

- Applicable month January 2016
- Interest rate basis 3-Segment rates

Interest rates:

	Reflecting Corridors	Not Reflecting Corridors ¹
■ First segment rate - 10-year rate	4.43%	1.41%
■ Second segment rate - 20-year rate	5.91%	3.96%
■ Third segment rate - 30-year rate	6.65%	4.97%
■ Effective interest rate	5.93%	4.03%

Annual rates of increase

- Compensation: N/A
- Social Security wage bases N/A
- Statutory limits on compensation N/A

Administrative expenses \$500,000

¹ The rates not reflecting stabilization are to be used for purposes of determining the deductible limit.

Plan Name	The Home Insurance Company Retirement Plan
EIN/PN	36-4233459/004
Plan Sponsor	Zurich America Insurance Company
Valuation Date	January 1, 2016

SCHEDULE SB ATTACHMENTS

Demographic Assumptions

Mortality Separate rates for non-annuitants (based on RP-2000 "Employees" table without collar or amount adjustments with generational projection using Scale AA) and annuitants (based on RP-2000 "Healthy Annuitants" table without collar or amount adjustments with generational projection using Scale AA).

Termination Rates varying by age:

Percentage terminating during the year	
Age	Rate
< 50	10.0%
50 - 52	8.0%
53 - 54	5.0%
55+	0.0%

Disability No disability decrements assumed.

Retirement Rates varying by age:

Percentage retiring during the year	
Age	Rate
55 – 59	5.0%
60 – 61	8.0%
62	12.0%
63	15.0%
64	20.0%
65 – 66	35.0%
67 – 69	50.0%
70+	100.0%

Benefit commencement date

- Preretirement death benefit The later of the death of the active participant or the date the participant would have attained age 55.
- Deferred vested benefit The later of age 60 or termination of employment.
- Disability benefit No disability benefits assumed.
- Retirement benefit Upon termination of employment.

Form of payment 50% - Life annuity; 50% - 50% Joint & Survivor

Plan Name	The Home Insurance Company Retirement Plan
EIN/PN	36-4233459/004
Plan Sponsor	Zurich America Insurance Company
Valuation Date	January 1, 2016

SCHEDULE SB ATTACHMENTS

Percent married	95% of males; 90% of females.
Spouse age	Wife three years younger than male participant. Husband two years older than female participant.
Timing of benefit payments	Benefit payments are assumed to be made uniformly throughout the year.

Methods	
Valuation date	First day of plan year.
Funding target	Present value of accrued benefits as required by regulations under IRC §430.
Target normal cost	Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430.
Actuarial value of assets	<p>Average of the fair market value of assets on the valuation date and 12 and 24 months preceding the valuation date, adjusted for contributions, benefits, administrative expenses and expected earnings of 4.40% for the 2015 plan year and 5.10% for the 2014 plan year (with such expected earnings limited as described in IRS Notice 2009-22). The average asset value must be within 10% of market value, including discounted contributions receivable (discounted using the effective interest rate for the 2015 plan year.)</p> <p>The method of computing the actuarial value of assets complies with rules governing the calculation of such values under the Pension Protection Act of 2006 (PPA). These rules produce smoothed values that reflect the underlying market value of plan assets but fluctuate less than the market value. As a result, the actuarial value of assets will be lower than the market value in some years and greater in other years. However, over the long term under PPA's smoothing rules, the method has a significant bias to produce an actuarial value of assets that is below the market value of assets.</p>

Plan Name	The Home Insurance Company Retirement Plan
EIN/PN	36-4233459/004
Plan Sponsor	Zurich America Insurance Company
Valuation Date	January 1, 2016

SCHEDULE SB ATTACHMENTS

Benefits not valued

All benefits described in the Plan Provisions section of this report were valued. Willis Towers Watson has reviewed the plan provisions with Zurich North America and, based on that review, is not aware of any significant benefits required to be valued that were not.

The plan pays small benefits (with a present value up to \$1,000 in a single lump sum payment). Such lump sums are not explicitly valued; rather such participants' benefits are valued using the benefit choice assumptions described above.

Data Sources

Willis Towers Watson used asset data supplied by the trustee. Zurich, through its third party administrator, furnished participant data as of the valuation date. Data were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with Zurich, assumptions or estimates were made when data were not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date. We are not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations.

Assumptions Rationale - Significant Economic Assumptions for Contributions

Interest rates

The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time.

Administrative expenses

We understand that the administrative expense assumption reflects the plan sponsor's estimate of administrative expenses estimated by determining the expected actual expenses for the coming year and the actual expenses paid from the trust in the preceding year.

Assumptions Rationale - Significant Demographic Assumptions

Mortality

Assumptions were selected by the plan sponsor and, as required by ASC 715 and IAS 19 represent a best estimate of future experience. Assumptions used for funding purposes are as prescribed by IRC §430(h).

Plan Name	The Home Insurance Company Retirement Plan
EIN/PN	36-4233459/004
Plan Sponsor	Zurich America Insurance Company
Valuation Date	January 1, 2016

SCHEDULE SB ATTACHMENTS

Termination	Termination rates were based on an experience study conducted in August 2015.
Disability	No disability decrements assumed.
Retirement	Retirement rates were based on an experience study conducted in August 2015.
Marital Assumptions	
■ Percent married	The assumed percentage married is based on an experience study conducted in August 2015.
■ Spouse age	The assumed age difference for spouses is based on an experience study conducted in August 2015
■ Form of Payment	The assumed form of payments are based on an experience study conducted in August 2015.

Source of Prescribed Methods

Funding methods	The methods used for funding purposes, including the method of determining plan assets, are “prescribed methods set by law”, as defined in the actuarial standards of practice (ASOPs). These methods are required by IRC §430, or were selected by the plan sponsor from a range of methods permitted by IRC §430.
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Changes in Assumptions and Methods

Change in assumptions since prior valuation	<p>The expected return on assets was changed from 4.40% for Plan Year 2015 to 4.30% for Plan Year 2016.</p> <p>The following assumptions were changed as a result of the experience study conducted in August 2015:</p> <ul style="list-style-type: none">• Termination rates• Disability rates• Retirement rates• Form of payment• Percent married• Spouse age difference
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Plan Name	The Home Insurance Company Retirement Plan
EIN/PN	36-4233459/004
Plan Sponsor	Zurich America Insurance Company
Valuation Date	January 1, 2016

SCHEDULE SB ATTACHMENTS

The segment interest rates used to calculate the funding target and target normal cost were updated to the current valuation date as required by IRC §430.

Change in methods since prior valuation

There has been no change in methods since the prior valuation.

Plan Name	The Home Insurance Company Retirement Plan
EIN/PN	36-4233459/004
Plan Sponsor	Zurich America Insurance Company
Valuation Date	January 1, 2016

Form 5500Department of the Treasury
Internal Revenue ServiceDepartment of Labor
Employee Benefits Security
Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**OMB Nos. 1210-0110
1210-0089**2016****This Form is Open to Public Inspection****Part I Annual Report Identification Information**For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

- A** This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)
☒ a single-employer plan ☐ a DFE (specify) _____
- B** This return/report is: ☐ the first return/report ☐ the final return/report
☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
- C** If the plan is a collectively-bargained plan, check here. ☐
- D** Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ the DFVC program
☐ special extension (enter description)

Part II Basic Plan Information—enter all requested information

1a Name of plan THE HOME INSURANCE COMPANY RETIREMENT PLAN	1b Three-digit plan number (PN) ▶ 004
	1c Effective date of plan 12/14/1991
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) ZURICH AMERICAN INSURANCE COMPANY 1299 ZURICH WAY 2E SCHAUMBURG IL 60196	2b Employer Identification Number (EIN) 36-4233459 2c Plan Sponsor's telephone number 847-605-6213 2d Business code (see instructions) 524290

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE		<u>12/13/17</u>	NATHAN SOLOMON
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE
Preparer's name (including firm name, if applicable) and address (include room or suite number)			Preparer's telephone number

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number
4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report: a Sponsor's name	4b EIN 4c PN
5 Total number of participants at the beginning of the plan year	5 3,381
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1), 6a(2), 6b, 6c, and 6d).	
a(1) Total number of active participants at the beginning of the plan year	6a(1) 114
a(2) Total number of active participants at the end of the plan year	6a(2) 88
b Retired or separated participants receiving benefits	6b 2,174
c Other retired or separated participants entitled to future benefits	6c 803
d Subtotal. Add lines 6a(2), 6b, and 6c	6d 3,065
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	6e 271
f Total. Add lines 6d and 6e	6f 3,336
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	6g
h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	6h 0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 1I 3H	
b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	

9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
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10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- (1) ☒ **R** (Retirement Plan Information)
- (2) ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3) ☒ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

- (1) ☒ **H** (Financial Information)
- (2) ☐ **I** (Financial Information - Small Plan)
- (3) ☐ **A** (Insurance Information)
- (4) ☐ **C** (Service Provider Information)
- (5) ☒ **D** (DFE/Participating Plan Information)
- (6) ☐ **G** (Financial Transaction Schedules)

The Home Insurance Company Retirement Plan
Schedule of Reportable Transactions per Schedule H, Line 4j of Form 5500
Year Ended December 31, 2016

Schedule II

Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	8,200,204.680	05 Oct 16	1.0000			0.00	8,200,204.68	8,200,204.68	0.00
COLTV SHORT TERM INVT FD	14,837,661.480	14 Dec 16	1.0000			0.00	14,837,661.48	14,837,661.48	0.00
COLTV SHORT TERM INVT FD	-9,420,704.600	11 Oct 16		1.0000		0.00	9,420,704.60	9,420,704.60	0.00
COLTV SHORT TERM INVT FD	-11,049,317.870	15 Dec 16		1.0000		0.00	11,049,317.87	11,049,317.87	0.00

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000 1.5% DUE 08-15-2026 RE CUSIP: 9128282A7	Total acquisitions	5	6,740,923.19			0.00	6,740,923.19	6,740,923.19
	Total dispositions	11		6,491,011.26		0.00	6,740,923.19	6,491,011.26
UNITED STATES TREAS NTS DTD 12/31/2015 1.75% DUE 12-31-2020 REG CUSIP: 912828N48	Total acquisitions	2	5,764,087.70			0.00	5,764,087.70	5,764,087.70
	Total dispositions	13		8,918,791.23		0.00	8,755,186.49	8,918,791.23
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	Total acquisitions	128	100,244,405.05			0.00	100,244,405.05	100,244,405.05
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	Total dispositions	123		101,933,132.25		0.00	101,933,132.25	101,933,132.25

This schedule has been derived from information certified as complete and accurate by The Northern Trust Company.

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

► **Round off amounts to nearest dollar.**

► **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan THE HOME INSURANCE COMPANY RETIREMENT PLAN	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 60%;">B Three-digit plan number (PN) ►</td> <td style="width: 40%; text-align: center;">004</td> </tr> </table>	B Three-digit plan number (PN) ►	004
B Three-digit plan number (PN) ►	004		
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF ZURICH AMERICAN INSURANCE COMPANY	D Employer Identification Number (EIN) 36-4233459		
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B			
F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500			

Part I Basic Information			
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2016</u>			
2 Assets:			
a Market value.....	2a	183,959,024	
b Actuarial value.....	2b	185,132,608	
3 Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	2,394	111,568,805	111,568,805
b For terminated vested participants	873	33,176,921	33,176,921
c For active participants	114	4,476,464	4,532,281
d Total	3,381	149,222,190	149,278,007
4 If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐			
a Funding target disregarding prescribed at-risk assumptions	4a		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5 Effective interest rate.....	5	5.93%	
6 Target normal cost	6	500,000	

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	 Signature of actuary Robert Lista, A.S.A., E.A. Type or print name of actuary Towers Watson Delaware, Inc. Firm name 335 Madison Avenue New York NY 10017-4605 Address of the firm	<u>9/11/2017</u> Date 1704479 Most recent enrollment number 212-309-3585 Telephone number (including area code)
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If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2016
v. 160205

Part II Beginning of Year Carryover and Prefunding Balances		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....	0	19,006,674
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year).....	0	0
9	Amount remaining (line 7 minus line 8).....	0	19,006,674
10	Interest on line 9 using prior year's actual return of <u>-1.58%</u>	0	-300,305
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year).....		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.14%</u>		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return.....		0
	c Total available at beginning of current plan year to add to prefunding balance.....		0
	d Portion of (c) to be added to prefunding balance.....		0
12	Other reductions in balances due to elections or deemed elections.....	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d - line 12).....	0	18,706,369

Part III Funding Percentages			
14	Funding target attainment percentage.....	14	111.48%
15	Adjusted funding target attainment percentage.....	15	124.01%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement.....	16	112.47%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.....	17	%

Part IV Contributions and Liquidity Shortfalls					
18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
Totals ▶			18(b)	0	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years.....	19a	0
b Contributions made to avoid restrictions adjusted to valuation date.....	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.....	19c	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

Wh 9/11/2017

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:				
a Segment rates:	1st segment: 4.43 %	2nd segment: 5.91 %	3rd segment: 6.65 %	☐ N/A, full yield curve used
b Applicable month (enter code)				21b 0
22 Weighted average retirement age				22 63
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute				

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	27

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	500,000	
b Excess assets, if applicable, but not greater than line 31a	31b	500,000	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0
36 Additional cash requirement (line 34 minus line 35)	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:			
a Schedule elected	☐ 2 plus 7 years ☐ 15 years		
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011		
42 Amount of acceleration adjustment	42	0	
43 Excess installment acceleration amount to be carried over to future plan years	43	0	

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	Zurich America Insurance Company
EIN/PN	36-4233459/004
Plan Name	The Home Insurance Company Retirement Plan
Valuation Date	January 1, 2016
Enrolled Actuary	Robert Lista
Enrollment Number	17-04479

The actuarial assumptions that are not mandated by IRC § 430 and regulations, represent the enrolled actuary's best estimate of anticipated experience under the plan, subject to the following conditions:

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years. The amounts of contributions and dates paid shown in Item 18 of Schedule SB were listed in reliance on information provided by the plan administrator and/or trustee.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement
Age as of January 1, 2016

Age	Retirement Rate	Assumed Number Eligible	Assumed Number Retiring	Age X Number Retiring
55	5.0%	1000	50	2750
56	5.0%	950	48	2660
57	5.0%	903	45	2572
58	5.0%	857	43	2486
59	5.0%	815	41	2403
60	8.0%	774	62	3714
61	8.0%	712	57	3474
62	12.0%	655	79	4873
63	15.0%	576	86	5446
64	20.0%	490	98	6271
65	35.0%	392	137	8916
66	35.0%	255	89	5885
67	50.0%	166	83	5547
68	50.0%	83	41	2815
69	50.0%	41	21	1428
70	100.0%	21	21	1449
				62688
				<u>+1000</u>
Weighted Average Retirement Age				63

Plan Name:	The Home Insurance Company Retirement Plan
EIN / PN: Plan	36-4233459/ 004
Sponsor:	Zurich America Insurance Company
Valuation Date	January 1, 2016

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis:

- Applicable month January 2016
- Interest rate basis 3-Segment rates

Interest rates:

	Reflecting Corridors	Not Reflecting Corridors ¹
▪ First segment rate - 10-year rate	4.43%	1.41%
▪ Second segment rate - 20-year rate	5.91%	3.96%
▪ Third segment rate - 30-year rate	6.65%	4.97%
▪ Effective interest rate	5.93%	4.03%

Annual rates of increase

- Compensation: N/A
- Social Security wage bases N/A
- Statutory limits on compensation N/A

Administrative expenses \$500,000

¹ The rates not reflecting stabilization are to be used for purposes of determining the deductible limit.

Plan Name	The Home Insurance Company Retirement Plan
EIN/PN	36-4233459/004
Plan Sponsor	Zurich America Insurance Company
Valuation Date	January 1, 2016

SCHEDULE SB ATTACHMENTS

Demographic Assumptions

Mortality Separate rates for non-annuitants (based on RP-2000 "Employees" table without collar or amount adjustments with generational projection using Scale AA) and annuitants (based on RP-2000 "Healthy Annuitants" table without collar or amount adjustments with generational projection using Scale AA).

Termination

Rates varying by age:

Percentage terminating during the year	
Age	Rate
< 50	10.0%
50 - 52	8.0%
53 - 54	5.0%
55+	0.0%

Disability

No disability decrements assumed.

Retirement

Rates varying by age:

Percentage retiring during the year	
Age	Rate
55 - 59	5.0%
60 - 61	8.0%
62	12.0%
63	15.0%
64	20.0%
65 - 66	35.0%
67 - 69	50.0%
70+	100.0%

Benefit commencement date

- Preretirement death benefit The later of the death of the active participant or the date the participant would have attained age 55.
- Deferred vested benefit The later of age 60 or termination of employment.
- Disability benefit No disability benefits assumed.
- Retirement benefit Upon termination of employment.

Form of payment

50% - Life annuity; 50% - 50% Joint & Survivor

Plan Name	The Home Insurance Company Retirement Plan
EIN/PN	36-4233459/004
Plan Sponsor	Zurich America Insurance Company
Valuation Date	January 1, 2016

SCHEDULE SB ATTACHMENTS

Percent married	95% of males; 90% of females.
Spouse age	Wife three years younger than male participant. Husband two years older than female participant.
Timing of benefit payments	Benefit payments are assumed to be made uniformly throughout the year.

Methods	
Valuation date	First day of plan year.
Funding target	Present value of accrued benefits as required by regulations under IRC §430.
Target normal cost	Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430.
Actuarial value of assets	<p>Average of the fair market value of assets on the valuation date and 12 and 24 months preceding the valuation date, adjusted for contributions, benefits, administrative expenses and expected earnings of 4.40% for the 2015 plan year and 5.10% for the 2014 plan year (with such expected earnings limited as described in IRS Notice 2009-22). The average asset value must be within 10% of market value, including discounted contributions receivable (discounted using the effective interest rate for the 2015 plan year.)</p> <p>The method of computing the actuarial value of assets complies with rules governing the calculation of such values under the Pension Protection Act of 2006 (PPA). These rules produce smoothed values that reflect the underlying market value of plan assets but fluctuate less than the market value. As a result, the actuarial value of assets will be lower than the market value in some years and greater in other years. However, over the long term under PPA's smoothing rules, the method has a significant bias to produce an actuarial value of assets that is below the market value of assets.</p>

Plan Name	The Home Insurance Company Retirement Plan
EIN/PN	36-4233459/004
Plan Sponsor	Zurich America Insurance Company
Valuation Date	January 1, 2016

SCHEDULE SB ATTACHMENTS

Benefits not valued

All benefits described in the Plan Provisions section of this report were valued. Willis Towers Watson has reviewed the plan provisions with Zurich North America and, based on that review, is not aware of any significant benefits required to be valued that were not.

The plan pays small benefits (with a present value up to \$1,000 in a single lump sum payment). Such lump sums are not explicitly valued; rather such participants' benefits are valued using the benefit choice assumptions described above.

Data Sources

Willis Towers Watson used asset data supplied by the trustee, Zurich, through its third party administrator, furnished participant data as of the valuation date. Data were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with Zurich, assumptions or estimates were made when data were not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date. We are not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations.

Assumptions Rationale - Significant Economic Assumptions for Contributions

Interest rates	The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time.
Administrative expenses	We understand that the administrative expense assumption reflects the plan sponsor's estimate of administrative expenses estimated by determining the expected actual expenses for the coming year and the actual expenses paid from the trust in the preceding year.

Assumptions Rationale - Significant Demographic Assumptions

Mortality	Assumptions were selected by the plan sponsor and, as required by ASC 715 and IAS 19 represent a best estimate of future experience. Assumptions used for funding purposes are as prescribed by IRC §430(h).
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Plan Name	The Home Insurance Company Retirement Plan
EIN/PN	36-4233459/004
Plan Sponsor	Zurich America Insurance Company
Valuation Date	January 1, 2016

SCHEDULE SB ATTACHMENTS

Termination	Termination rates were based on an experience study conducted in August 2015.
Disability	No disability decrements assumed.
Retirement	Retirement rates were based on an experience study conducted in August 2015.
Marital Assumptions	
▪ Percent married	The assumed percentage married is based on an experience study conducted in August 2015.
▪ Spouse age	The assumed age difference for spouses is based on an experience study conducted in August 2015
▪ Form of Payment	The assumed form of payments are based on an experience study conducted in August 2015.

Source of Prescribed Methods

Funding methods	The methods used for funding purposes, including the method of determining plan assets, are "prescribed methods set by law", as defined in the actuarial standards of practice (ASOPs). These methods are required by IRC §430, or were selected by the plan sponsor from a range of methods permitted by IRC §430.
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Changes in Assumptions and Methods

Change in assumptions since prior valuation	<p>The expected return on assets was changed from 4.40% for Plan Year 2015 to 4.30% for Plan Year 2016.</p> <p>The following assumptions were changed as a result of the experience study conducted in August 2015:</p> <ul style="list-style-type: none">• Termination rates• Disability rates• Retirement rates• Form of payment• Percent married• Spouse age difference
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Plan Name	The Home Insurance Company Retirement Plan
EIN/PN	36-4233459/004
Plan Sponsor	Zurich America Insurance Company
Valuation Date	January 1, 2016

SCHEDULE SB ATTACHMENTS

The segment interest rates used to calculate the funding target and target normal cost were updated to the current valuation date as required by IRC §430.

Change in methods since prior valuation

There has been no change in methods since the prior valuation.

Plan Name	The Home Insurance Company Retirement Plan
EIN/PN	36-4233459/004
Plan Sponsor	Zurich America Insurance Company
Valuation Date	January 1, 2016

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Summary of Plan Provisions

Plan Provisions

The original plan was effective February 14, 1991 (frozen December 31, 1995), as amended and restated Effective January 1, 2009.

Covered employees	All employees of Zurich North America, who were also former employees of The Home Insurance Company.
Participation date	First of the month coincident with or following the date of becoming age 21 and attaining 1 year of service. If employed before January 1, 1976, earliest of age 30, 3 years of service, or age 21 and 1 year of service.

Definitions

Vesting service	One year for each 1,000-hour calendar year of employment.
Pension service	Years and pro rata portion of years as a Participant (age 21 and 1 year or was a Participant in the Prior Plan), for service after January, 1985 (but not later than December 31, 1995), not to exceed 30 years. For current and former Sterling Forest employees, pension service begins January 1, 1986 (and ends on December 31, 1995).
Pensionable pay	Base pay plus bonus, overtime and tips after January 1, 1989 (but not later than December 31, 1995), base pay previously.
Average earnings	The average of the highest five calendar years of pensionable pay during the ten-year period ending on the earlier of the participant's termination date, retirement date, or December 31, 1995.
Covered Compensation	The average of the Social Security wage bases for the 35 years before a participant becomes eligible for unreduced Social Security benefits defined in 401(l)(5)(E) of the Internal Revenue Code.
New plan benefit	The sum of (1) and (2): (1) 1.6% of average earnings times pension service. (2) 0.4% of average earnings in excess of covered compensation times pension service.

Plan Name	The Home Insurance Company Retirement Plan
EIN/PN	36-4233459/004
Plan Sponsor	Zurich America Insurance Company
Valuation Date	January 1, 2016

SCHEDULE SB ATTACHMENTS

Prior plan benefit	The sum of (1) and (2), and reduced by (3): (1) 2.0% of average earnings times pension service up to 25 years. (2) 1.0% of average earnings times pension service in excess of 25 years. (3) 1.5% of Social Security Primary Insurance Amount times pension service up to 33 1/3 years.
Minimum benefit	The prior plan formula, with 1.8% substituted for 2.0% for all service to 12/31/88 (including pre 1985 service), offset by the participant's 12/31/84 purchased accrued benefit. Participants of the Sterling Forest plan as of January 1, 1986 are ineligible for the minimum benefit.
Normal retirement date (NRD)	First of month coinciding with or next following the attainment of age 65.
Monthly pension benefit*	As of any date, one-twelfth of the larger of (1) and (2): (1) The new plan formula for all service. (2) The prior plan accrued benefit to December 31, 1988, plus the new formula for future service from January 1, 1989. * Plan benefits were "frozen" as of December 31, 1995.
Monthly preretirement death benefit	50% of the post-12/31/88 accrued benefit adjusted by the appropriate Joint and Survivor factor and early retirement factor plus 50% of the prior plan accrued benefit adjusted by the appropriate early retirement factor as well.

Eligibility for Benefits

Normal retirement	Retire on NRD.
Early retirement	Retire on or after attaining age 55 and completing 10 years of vesting service, but before NRD.
Postponed retirement	Retire after NRD.
Vested termination	Terminate for reasons other than death or retirement after completing five years of vesting service.

Plan Name	The Home Insurance Company Retirement Plan
EIN/PN	36-4233459/004
Plan Sponsor	Zurich America Insurance Company
Valuation Date	January 1, 2016

SCHEDULE SB ATTACHMENTS

Disability	Eligible to receive Social Security disability benefits, or receives committee approval of disability.
Preretirement death benefit	Die while eligible for deferred vested, early, normal, or postponed retirement benefits, with a surviving spouse.

Benefits Paid Upon the Following Events

Normal retirement	Monthly pension benefit determined as of NRD.
Early retirement	Monthly pension benefit determined as of early retirement date, with a reduction of .25% for each month that commencement of payment precedes age 60 for prior plan benefit, and a reduction of .25% per month that commencement of payment precedes age 65 for new plan benefit.
Postponed retirement	Monthly pension benefit determined as of actual retirement date.
Vested termination	Monthly pension determined as of termination date; reduction of .25% for each month that commencement of payments precedes age 60 for prior plan benefit; reduction of .25% per month that commencement of payment precedes age 65 for new plan benefit.
Disablement	Monthly pension benefit accrues to NRD.
Preretirement death	Monthly preretirement spouse benefit reduced by .25% per month for each month by which the employee's age exceeds the spouse's age by more than five years.

Other Plan Provisions

Forms of payment	If married at retirement, actuarial equivalent 50% joint and survivor benefit; otherwise, life annuity.
Maximum on benefits and pay	All benefits and pay for determining benefits for any calendar year may not exceed the limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective.

Future Plan Changes

No future plan changes were recognized in determining pension cost or in determining minimum and maximum contributions.

Changes in Benefits Valued Since Prior Year

There have been no changes in benefits valued since the prior year.

Plan Name	The Home Insurance Company Retirement Plan
EIN/PN	36-4233459/004
Plan Sponsor	Zurich America Insurance Company
Valuation Date	January 1, 2016

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24 Change in Actuarial Assumptions

The expected return on assets was changed from 4.40% for Plan Year 2015 to 4.30% for Plan Year 2016.

The following assumptions were changed as a result of the experience study conducted in August 2015:

- Termination rates
- Disability rates
- Retirement rates
- Form of payment
- Percent married
- Spouse age difference

Plan Name	The Home Insurance Company Retirement Plan
EIN/PN	36-4233459/004
Plan Sponsor	Zurich America Insurance Company
Valuation Date	January 1, 2016

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 Schedule of Active Participant Data as of January 1, 2016

Years of Credited Service											
Under 1		1 to 4	5 to 9	10 to 14	15 to 19	20 to 24	25 to 29	30 to 34	35 to 39	40 & Over	
Attained Age	No.	No.	No.	No.	No.	No.	No.	No.	No.	No.	
Under 25	0	0	0	0	0	0	0	0	0	0	
25 - 29	0	0	0	0	0	0	0	0	0	0	
30 - 34	0	0	0	0	0	0	0	0	0	0	
35 - 39	0	0	0	0	0	0	0	0	0	0	
40 - 44	0	0	0	0	0	0	0	0	0	0	
45 - 49	0	2	1	1	0	0	0	0	0	0	
50 - 54	0	4	8	3	0	1	0	0	0	0	
55 - 59	0	5	20	12	3	1	0	0	0	0	
60 - 64	0	6	21	11	4	2	0	0	0	0	
65 - 69	0	2	2	2	2	0	1	0	0	0	
70 & Over	0	0	0	0	0	0	0	0	0	0	

Plan Name: The Home Insurance Company Retirement Plan
 EIN / PN: 36-4233459/ 004
 Plan Sponsor: Zurich America Insurance Company
 Valuation Date: January 1, 2016

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	Zurich America Insurance Company
EIN/PN	36-4233459/004
Plan Name	The Home Insurance Company Retirement Plan
Valuation Date	January 1, 2016
Enrolled Actuary	Robert Lista
Enrollment Number	17-04479

The actuarial assumptions that are not mandated by IRC § 430 and regulations, represent the enrolled actuary's best estimate of anticipated experience under the plan, subject to the following conditions:

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years. The amounts of contributions and dates paid shown in Item 18 of Schedule SB were listed in reliance on information provided by the plan administrator and/or trustee.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement
Age as of January 1, 2016

Age	Retirement Rate	Assumed Number Eligible	Assumed Number Retiring	Age X Number Retiring
55	5.0%	1000	50	2750
56	5.0%	950	48	2660
57	5.0%	903	45	2572
58	5.0%	857	43	2486
59	5.0%	815	41	2403
60	8.0%	774	62	3714
61	8.0%	712	57	3474
62	12.0%	655	79	4873
63	15.0%	576	86	5446
64	20.0%	490	98	6271
65	35.0%	392	137	8916
66	35.0%	255	89	5885
67	50.0%	166	83	5547
68	50.0%	83	41	2815
69	50.0%	41	21	1428
70	100.0%	21	<u>21</u>	<u>1449</u>
				62688
				<u>÷1000</u>
Weighted Average Retirement Age				63

Plan Name: The Home Insurance Company Retirement Plan
 EIN / PN: Plan 36-4233459/ 004
 Sponsor: Zurich America Insurance Company
 Valuation Date: January 1, 2016

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Summary of Plan Provisions

Plan Provisions

The original plan was effective February 14, 1991 (frozen December 31, 1995), as amended and restated Effective January 1, 2009.

Covered employees	All employees of Zurich North America, who were also former employees of The Home Insurance Company.
Participation date	First of the month coincident with or following the date of becoming age 21 and attaining 1 year of service. If employed before January 1, 1976, earliest of age 30, 3 years of service, or age 21 and 1 year of service.

Definitions

Vesting service	One year for each 1,000-hour calendar year of employment.
Pension service	Years and pro rata portion of years as a Participant (age 21 and 1 year or was a Participant in the Prior Plan), for service after January, 1985 (but not later than December 31, 1995), not to exceed 30 years. For current and former Sterling Forest employees, pension service begins January 1, 1986 (and ends on December 31, 1995).
Pensionable pay	Base pay plus bonus, overtime and tips after January 1, 1989 (but not later than December 31, 1995), base pay previously.
Average earnings	The average of the highest five calendar years of pensionable pay during the ten-year period ending on the earlier of the participant's termination date, retirement date, or December 31, 1995.
Covered Compensation	The average of the Social Security wage bases for the 35 years before a participant becomes eligible for unreduced Social Security benefits defined in 401(l)(5)(E) of the Internal Revenue Code.
New plan benefit	The sum of (1) and (2): (1) 1.6% of average earnings times pension service. (2) 0.4% of average earnings in excess of covered compensation times pension service.

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Plan Sponsor	Zurich America Insurance Company
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SCHEDULE SB ATTACHMENTS

Prior plan benefit	The sum of (1) and (2), and reduced by (3): (1) 2.0% of average earnings times pension service up to 25 years. (2) 1.0% of average earnings times pension service in excess of 25 years. (3) 1.5% of Social Security Primary Insurance Amount times pension service up to 33 1/3 years.
Minimum benefit	The prior plan formula, with 1.8% substituted for 2.0% for all service to 12/31/88 (including pre 1985 service), offset by the participant's 12/31/84 purchased accrued benefit. Participants of the Sterling Forest plan as of January 1, 1986 are ineligible for the minimum benefit.
Normal retirement date (NRD)	First of month coinciding with or next following the attainment of age 65.
Monthly pension benefit*	As of any date, one-twelfth of the larger of (1) and (2): (1) The new plan formula for all service. (2) The prior plan accrued benefit to December 31, 1988, plus the new formula for future service from January 1, 1989. * Plan benefits were "frozen" as of December 31, 1995.
Monthly preretirement death benefit	50% of the post-12/31/88 accrued benefit adjusted by the appropriate Joint and Survivor factor and early retirement factor plus 50% of the prior plan accrued benefit adjusted by the appropriate early retirement factor as well.

Eligibility for Benefits

Normal retirement	Retire on NRD.
Early retirement	Retire on or after attaining age 55 and completing 10 years of vesting service, but before NRD.
Postponed retirement	Retire after NRD.
Vested termination	Terminate for reasons other than death or retirement after completing five years of vesting service.

Plan Name	The Home Insurance Company Retirement Plan
EIN/PN	36-4233459/004
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Valuation Date	January 1, 2016

SCHEDULE SB ATTACHMENTS

Disability	Eligible to receive Social Security disability benefits, or receives committee approval of disability.
Preretirement death benefit	Die while eligible for deferred vested, early, normal, or postponed retirement benefits, with a surviving spouse.

Benefits Paid Upon the Following Events

Normal retirement	Monthly pension benefit determined as of NRD.
Early retirement	Monthly pension benefit determined as of early retirement date, with a reduction of .25% for each month that commencement of payment precedes age 60 for prior plan benefit, and a reduction of .25% per month that commencement of payment precedes age 65 for new plan benefit.
Postponed retirement	Monthly pension benefit determined as of actual retirement date.
Vested termination	Monthly pension determined as of termination date; reduction of .25% for each month that commencement of payments precedes age 60 for prior plan benefit; reduction of .25% per month that commencement of payment precedes age 65 for new plan benefit.
Disablement	Monthly pension benefit accrues to NRD.
Preretirement death	Monthly preretirement spouse benefit reduced by .25% per month for each month by which the employee's age exceeds the spouse's age by more than five years.

Other Plan Provisions

Forms of payment	If married at retirement, actuarial equivalent 50% joint and survivor benefit; otherwise, life annuity.
Maximum on benefits and pay	All benefits and pay for determining benefits for any calendar year may not exceed the limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective.

Future Plan Changes

No future plan changes were recognized in determining pension cost or in determining minimum and maximum contributions.

Changes in Benefits Valued Since Prior Year

There have been no changes in benefits valued since the prior year.

Plan Name	The Home Insurance Company Retirement Plan
EIN/PN	36-4233459/004
Plan Sponsor	Zurich America Insurance Company
Valuation Date	January 1, 2016

The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Plan interest in Zurich American Insurance Company Master Retirement Trust **Cost \$42,007,868** **Current Value \$45,369,764**

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Receivable Income - USD</i>						
Income	0.000	0.00	1,177,145.33	1,177,145.33	0.00	0.00
Total - all currencies			1,177,145.33	1,177,145.33	0.00	0.00
Total Receivable Income - USD			1,177,145.33	1,177,145.33	0.00	0.00
<i>Receivables - Other - USD</i>						
Pending trade sales: United States dollar	0.000	0.00	61,890.62	61,890.62	0.00	0.00
Total - all currencies			61,890.62	61,890.62	0.00	0.00
Total Receivables - Other - USD			61,890.62	61,890.62	0.00	0.00
<i>U.S. Government Securities</i>						
United States - USD						
FEDERAL HOME LN MTG CORP SER 2610 CL UD 4 DUE 07-15-2031 CUSIP : 31393QXS6	127,796.320	104.7372	133,850.29	134,793.23	0.00	-942.94
FHLMC MULTICLASS SER 3669 CL GU 4.5 05-15-2040 CUSIP : 31398Q5V5	350,000.000	107.946	377,811.00	383,440.05	0.00	-5,629.05
FHLMC MULTICLASS SER 3859 CL JB 5 05-15-2041 CUSIP : 3137AAM28	221,258.970	108.855	240,851.45	243,192.64	0.00	-2,341.19
FHLMC MULTICLASS SER 4338 CL VB 4.25 DUE 11-15-2032 CUSIP : 3137BBA34	575,000.000	106.8622	614,457.85	619,292.25	0.00	-4,834.60
FNMA REMIC SER 2005-83 CL LA 5.5 10-25-2035 CUSIP : 31394FH65	66,342.010	109.8711	72,890.70	73,311.03	0.00	-420.33
FNMA REMIC TR 2014-19 CL-VB 4.5 04-25-2034 CUSIP : 3136AJPU4	300,000.000	111.1229	333,368.70	336,158.40	0.00	-2,789.70
GNMA 2011-157 REMIC PASSTHRU CL PA 3.0% DUE 03-20-2041 CUSIP : 38378ATW1	184,814.510	101.8961	188,318.78	190,123.73	0.00	-1,804.95
UNITED STATES TREAS BD STRIPPED PRIN PMT0 11-15-2040 REG CUSIP : 912803DP5	10,400,000.000	47.834	4,974,736.00	4,897,568.00	0.00	77,168.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00071 05-15-2037 (UNDDATE) REG CUSIP : 912803DA8	1,300,000.000	56.396	733,148.00	722,293.00	0.00	10,855.00

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
UNITED STATES TREAS BD STRIPPED PRIN PMT00079 11-15-2039 (UNDDATE) REG CUSIP : 912803DJ9	2,845,000.000	49.833	1,417,748.85	1,390,075.53	0.00	27,673.32
UNITED STATES TREAS BD STRIPPED PRIN PMT00090 02-15-2042 (UNDDATE) REG CUSIP : 912803DV2	250,000.000	45.582	113,955.00	112,885.00	0.00	1,070.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG CUSIP : 912803ED1	750,000.000	43.8274	328,705.50	322,655.25	0.00	6,050.25
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG CUSIP : 912803EF8	2,510,000.000	42.8845	1,076,400.95	1,052,907.35	0.00	23,493.60
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG CUSIP : 912803EE9	2,700,000.000	43.522	1,175,094.00	1,151,037.00	0.00	24,057.00
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043 CUSIP : 912803EA7	1,925,000.000	44.0903	848,738.28	830,960.84	0.00	17,777.44
UNITED STATES TREAS SEC STRIPPED INT PMT00523 05-15-2030 (UNDDATE) REG CUSIP : 912833XU9	1,020,000.000	68.7266	701,011.32	785,104.20	0.00	-84,092.88
UNITED STATES TREAS SEC STRIPPED INT PMT00751 05-15-2035 (UNDDATE) REG CUSIP : 912833X88	2,500,000.000	57.6367	1,440,917.50	1,399,212.50	0.00	41,705.00
UNITED STATES TREAS SEC STRIPPED INT PMT00838 02-15-2034 (UNDDATE) REG CUSIP : 9128334X5	300,000.000	60.2958	180,887.40	175,384.80	0.00	5,502.60
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2041 CUSIP : 912834KH0	800,000.000	46.0072	368,057.60	361,600.00	0.00	6,457.60
US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG CUSIP : 912803DZ3	4,000,000.000	44.3577	1,774,308.00	1,735,124.00	0.00	39,184.00
Total United States - USD			17,095,256.97	16,917,118.80	0.00	178,138.17
Total U.S. Government Securities			17,095,256.97	16,917,118.80	0.00	178,138.17
<i>Corporate Debt Instruments - Preferred</i>						
Australia - USD						
BHP BILLITON FIN 5% DUE 09-30-2043 CUSIP : 055451AV0	400,000.000	111.696	446,784.00	482,046.75	0.00	-35,262.75
BHP BILLITON FIN USA LTD 4.125 DUE 02-24-2042 REG CUSIP : 055451AR9	160,000.000	98.3642	157,382.72	126,296.00	0.00	31,086.72
Total Australia - USD			604,166.72	608,342.75	0.00	-4,176.03

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Preferred</i>						
Canada - USD						
CDN NATL RY CO 6.375% DUE 11-15-2037 CUSIP : 136375BQ4	243,000.000	131.6463	319,900.51	318,176.91	0.00	1,723.60
Total Canada - USD			319,900.51	318,176.91	0.00	1,723.60
Netherlands - USD						
SHELL INTL FIN B V 2.5% DUE 09-12-2026 CUSIP : 822582BX9	475,000.000	93.8264	445,675.40	467,552.00	0.00	-21,876.60
Total Netherlands - USD			445,675.40	467,552.00	0.00	-21,876.60
United Kingdom - USD						
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 CUSIP : 822582BF8	210,000.000	101.2977	212,725.17	198,254.07	0.00	14,471.10
Total United Kingdom - USD			212,725.17	198,254.07	0.00	14,471.10
United States - USD						
AMERN WTR CAP CORP 4% DUE 12-01-2046 CUSIP : 03040WAP0	175,000.000	100.4159	175,727.83	175,113.75	0.00	614.08
BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040 CUSIP : 084664BL4	290,000.000	123.031	356,789.90	354,716.40	0.00	2,073.50
BURL NORTHN SANTA 4.45% DUE 03-15-2043 CUSIP : 12189LAN1	300,000.000	104.8002	314,400.60	348,891.00	0.00	-34,490.40
BURL NORTHN SANTA 6.15% DUE 05-01-2037 CUSIP : 12189TAZ7	500,000.000	127.7199	638,599.50	637,650.00	0.00	949.50
DISNEY WALT CO NEW 4.375% DUE 08-16-2041 CUSIP : 25468PCP9	150,000.000	106.1205	159,180.75	155,598.00	0.00	3,582.75
DUKE ENERGY 6.05% DUE 04-15-2038 CUSIP : 26442CAE4	1,000,000.000	126.1349	1,261,349.00	1,258,400.00	0.00	2,949.00
FL PWR & LT CO 4.95% DUE 06-01-2035 CUSIP : 341081ET0	500,000.000	114.0877	570,438.50	563,759.50	0.00	6,679.00
GE CAP INTL FDG CO 4.418% DUE 11-15-2035 CUSIP : 36164QNA2	1,000,000.000	104.7907	1,047,907.00	1,065,154.00	0.00	-17,247.00
GENERAL ELEC CO 4.5% DUE 03-11-2044 CUSIP : 369604BH5	850,000.000	107.3475	912,453.75	897,472.50	0.00	14,981.25
HOME DEPOT INC 5.95% DUE 04-01-2041 CUSIP : 437076AV4	750,000.000	127.1269	953,451.75	939,262.50	0.00	14,189.25

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Preferred</i>						
United States - USD						
MEDTRONIC INC 3.5% DUE 03-15-2025 REG CUSIP : 585055BS4	675,000.000	102.9714	695,056.95	680,514.75	0.00	14,542.20
MEDTRONIC INC 4.375% DUE 03-15-2035 CUSIP : 585055BT2	537,000.000	105.7928	568,107.34	548,419.76	0.00	19,687.58
MEDTRONIC INC 4.625% DUE 03-15-2045 CUSIP : 585055BU9	590,000.000	108.1421	638,038.39	621,032.26	0.00	17,006.13
OCCIDENTAL PETE 4.625% DUE 06-15-2045 CUSIP : 674599CF0	125,000.000	104.0507	130,063.38	128,441.25	0.00	1,622.13
ORACLE CORP 3.9% DUE 05-15-2035 CUSIP : 68389XBE4	550,000.000	98.6311	542,471.05	533,714.50	0.00	8,756.55
ORACLE CORP 4.125% DUE 05-15-2045 CUSIP : 68389XBF1	325,000.000	96.916	314,977.00	340,106.00	0.00	-25,129.00
ORACLE CORP 4.375% DUE 05-15-2055 CUSIP : 68389XBG9	500,000.000	99.462	497,310.00	479,180.00	0.00	18,130.00
PEPSICO INC 4.45% DUE 04-14-2046 CUSIP : 713448DD7	240,000.000	106.5078	255,618.72	285,325.90	0.00	-29,707.18
PEPSICO INC 5.5% DUE 01-15-2040 CUSIP : 713448BP2	475,000.000	120.0708	570,336.30	562,851.25	0.00	7,485.05
SLM PRIVATE CR STUDENT LN TR 2004-B STUDLN BKD NT FLTG CL A-2 06-15-2021REG CUSIP : 78443CBM5	18,528.450	99.8497	18,500.60	18,360.69	0.00	139.91
STATE STREET CORP 3.55% DUE 08-18-2025 CUSIP : 857477AT0	40,000.000	102.3758	40,950.32	41,257.04	0.00	-306.72
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 CUSIP : 91324PCR1	345,000.000	110.1618	380,058.21	363,385.05	0.00	16,673.16
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038 CUSIP : 91324PBK7	440,000.000	136.0798	598,751.12	596,829.20	0.00	1,921.92
UTD PARCEL SVC INC 4.875% DUE 11-15-2040 CUSIP : 911312AN6	150,000.000	114.3704	171,555.60	167,629.50	0.00	3,926.10
VISA INC 4.15% DUE 12-14-2035 CUSIP : 92826CAE2	350,000.000	104.6983	366,444.05	360,006.50	0.00	6,437.55
VISA INC 4.3% DUE 12-14-2045 CUSIP : 92826CAF9	180,000.000	105.5514	189,992.52	183,907.32	0.00	6,085.20
WAL-MART STORES 5% DUE 10-25-2040 CUSIP : 931142CY7	650,000.000	115.0865	748,062.25	742,430.00	0.00	5,632.25
WAL-MART STORES 5.25% DUE 09-01-2035 CUSIP : 931142CB7	225,000.000	119.6027	269,106.08	256,292.32	0.00	12,813.76

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

<u>Security Description / Asset ID</u>	<u>Shares/Par Value</u>	<u>Market Price</u>	<u>Market Value</u>	<u>ERISA Cost</u>	<u>Unrealized Gain/Loss on Security Movements</u>	<u>Unrealized Gain/Loss</u>
<i>Corporate Debt Instruments - Preferred</i>						
United States - USD						
WAL-MART STORES 6.2% DUE 04-15-2038 CUSIP : 931142CM3	80,000.000	131.8194	105,455.52	100,313.20	0.00	5,142.32
WAL-MART STORES 6.5% DUE 08-15-2037 CUSIP : 931142CK7	265,000.000	135.5206	359,129.59	342,286.19	0.00	16,843.40
WELLS FARGO & CO 3% DUE 10-23-2026 CUSIP : 949746SH5	265,000.000	95.2397	252,385.21	264,814.76	0.00	-12,429.55
WELLS FARGO & CO 3.9% DUE 05-01-2045 CUSIP : 949746GK0	375,000.000	94.8507	355,690.13	379,200.00	0.00	-23,509.87
Total United States - USD			14,458,358.91	14,392,315.09	0.00	66,043.82
Total Corporate Debt Instruments - Preferred			16,040,826.71	15,984,640.82	0.00	56,185.89
<i>Corporate Debt Instruments - Other</i>						
Belgium - USD						
ANHEUSER-BUSCH 3.65% DUE 02-01-2026 CUSIP : 035242AP1	556,000.000	101.519	564,445.64	588,630.10	0.00	-24,184.46
ANHEUSER-BUSCH 4.7% DUE 02-01-2036 CUSIP : 035242AM8	725,000.000	105.1868	762,604.30	750,063.25	0.00	12,541.05
ANHEUSER-BUSCH 4.9% DUE 02-01-2046 CUSIP : 035242AN6	1,800,000.000	108.087	1,945,566.00	1,916,613.66	0.00	28,952.34
Total Belgium - USD			3,272,615.94	3,255,307.01	0.00	17,308.93
Canada - USD						
BANK MONTREAL QUE 1.75% DUE 06-15-2021 CUSIP : 06367XF30	565,000.000	97.3369	549,953.49	562,045.05	0.00	-12,091.56
BARRICK N AMER FIN 5.75% DUE 05-01-2043 CUSIP : 06849RAK8	140,000.000	105.1139	147,159.46	154,747.05	0.00	-7,587.59
CDN NAT RES LTD 6.25% DUE 03-15-2038 CUSIP : 136385AL5	110,000.000	113.7664	125,143.04	122,317.80	0.00	2,825.24
CDN PAC RY CO NEW 4.8% DUE 08-01-2045 CUSIP : 13645RAU8	115,000.000	107.0421	123,098.42	122,917.05	0.00	181.37
ENCANA CORP 6.5% DUE 02-01-2038 CUSIP : 292505AG9	100,000.000	108.076	108,076.00	100,688.00	0.00	7,388.00
HUSKY ENERGY INC 4% DUE 04-15-2024 CUSIP : 448055AK9	40,000.000	101.8171	40,726.84	41,091.60	0.00	-364.76

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
Canada - USD						
PVTPL EMERA US FIN LP SR NT 144A 4.75% DUE 06-15-2046/06-16-2016 BEO CUSIP : 29103DAK2	355,000.000	100.8445	357,997.98	352,472.40	0.00	5,525.58
SUNCOR ENERGY INC 6.5% DUE 06-15-2038 CUSIP : 867229AE6	280,000.000	127.774	357,767.20	365,498.65	0.00	-7,731.45
TRANSCANADA 4.875% DUE 01-15-2026 CUSIP : 89352HAT6	80,000.000	111.1144	88,891.52	92,272.00	0.00	-3,380.48
TRANSCANADA 5.85% DUE 03-15-2036 CUSIP : 89352HAB5	475,000.000	119.1996	566,198.10	562,676.85	0.00	3,521.25
TRANS-CDA PIPELINES SR NT 2.5 DUE 08-01-2022 CUSIP : 893526DM2	625,000.000	97.6524	610,327.50	573,787.50	0.00	36,540.00
Total Canada - USD			3,075,339.55	3,050,513.95	0.00	24,825.60
Colombia - USD						
ECOPETROL S A 5.875% DUE 05-28-2045 CUSIP : 279158AJ8	120,000.000	86.40	103,680.00	108,597.60	0.00	-4,917.60
Total Colombia - USD			103,680.00	108,597.60	0.00	-4,917.60
Israel - USD						
TEVA 3.15% DUE 10-01-2026 CUSIP : 88167AAE1	125,000.000	92.1927	115,240.88	124,667.50	0.00	-9,426.62
TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000 CUSIP : 88167AAF8	60,000.000	85.6862	51,411.72	59,500.20	0.00	-8,088.48
Total Israel - USD			166,652.60	184,167.70	0.00	-17,515.10
Mexico - USD						
AMER MOVIL SAB DE CV 6.125% 03-30-2040 CUSIP : 02364WAW5	225,000.000	114.1253	256,781.93	286,337.25	0.00	-29,555.32
GRUPO TELEvisa S A 6.625% DUE 01-15-2040 CUSIP : 40049JAZ0	100,000.000	104.7882	104,788.20	117,797.00	0.00	-13,008.80
Total Mexico - USD			361,570.13	404,134.25	0.00	-42,564.12
Netherlands - USD						
LYB INTL FIN B V 4.875% DUE 03-15-2044 CUSIP : 50247VAC3	35,000.000	103.5587	36,245.55	31,961.79	0.00	4,283.76

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
Total Netherlands - USD			36,245.55	31,961.79	0.00	4,283.76
Peru - USD						
SOUTHN COPPER CORP 5.875% DUE 04-23-2045 CUSIP : 84265VAJ4	165,000.000	98.1726	161,984.79	168,366.00	0.00	-6,381.21
Total Peru - USD			161,984.79	168,366.00	0.00	-6,381.21
Switzerland - USD						
NOVARTIS CAP CORP 3.7% DUE 09-21-2042 CUSIP : 66989HAF5	225,000.000	95.7746	215,492.85	212,154.75	0.00	3,338.10
NOVARTIS CAP CORP 4% DUE 11-20-2045 CUSIP : 66989HAK4	155,000.000	100.9186	156,423.83	171,577.25	0.00	-15,153.42
PVTPL LAFARGEHOLCIM FIN US LLC GTD NT SER B 4.75% DUE 09-22-2046 BEO CUSIP : 50587KAB7	210,000.000	96.715	203,101.50	205,625.70	0.00	-2,524.20
PVTPL SWISS RE TREAS US CORP SR NT 144A 4.25% DUE 12-06-2042 BEO CUSIP : 87089HAB9	577,000.000	97.6558	563,473.97	545,018.04	0.00	18,455.93
ROCHE HLDGS INC 2.625% DUE 05-15-2026 CUSIP : 771196BK7	335,000.000	96.1919	322,242.87	331,663.40	0.00	-9,420.53
Total Switzerland - USD			1,460,735.02	1,466,039.14	0.00	-5,304.12
United Kingdom - USD						
AON PLC 4.75% DUE 05-15-2045 CUSIP : 00185AAH7	505,000.000	101.0783	510,445.42	536,420.56	0.00	-25,975.14
HSBC HLDGS PLC 3.9% DUE 05-25-2026 CUSIP : 404280BB4	850,000.000	100.6829	855,804.65	888,411.50	0.00	-32,606.85
HSBC HLDGS PLC 4.375% DUE 11-23-2026 CUSIP : 404280BH1	230,000.000	100.7424	231,707.52	229,981.60	0.00	1,725.92
INVESCO FIN PLC 3.75% DUE 01-15-2026 CUSIP : 46132FAD2	105,000.000	101.3383	106,405.22	105,744.87	0.00	660.35
RIO TINTO FIN USA 4.125 DUE 08-21-2042 CUSIP : 76720AAG1	215,000.000	98.2195	211,171.93	211,367.50	0.00	-195.57
SANTANDER UK GROUP 2.875% DUE 08-05-2021 CUSIP : 80281LAE5	920,000.000	97.7855	899,626.60	918,813.20	0.00	-19,186.60
Total United Kingdom - USD			2,815,161.34	2,890,739.23	0.00	-75,577.89
United States - USD						

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
ABBOTT LABS 3.75% DUE 11-30-2026 CUSIP : 002824BF6	675,000.000	99.3091	670,336.43	669,978.00	0.00	358.43
ABBVIE INC FIXED 4.7% DUE 05-14-2045 CUSIP : 00287YAS8	115,000.000	98.113	112,829.95	112,408.58	0.00	421.37
ACTAVIS FDG SCS 4.75% DUE 03-15-2045 CUSIP : 00507UUAU5	975,000.000	98.1734	957,190.65	1,039,111.00	0.00	-81,920.35
AETNA INC NEW 3.2% DUE 06-15-2026 CUSIP : 00817YAW8	270,000.000	98.9269	267,102.63	268,990.20	0.00	-1,887.57
AETNA INC NEW 4.5% DUE 05-15-2042 CUSIP : 00817YAJ7	200,000.000	101.4218	202,843.60	220,797.70	0.00	-17,954.10
AIR LEASE CORP 3% DUE 09-15-2023 CUSIP : 00912XAT1	210,000.000	95.5386	200,631.06	207,181.80	0.00	-6,550.74
AIR LEASE CORP 3.875 DUE 04-01-2021 CUSIP : 00912XAM6	485,000.000	102.741	498,293.85	487,425.00	0.00	10,868.85
ALLSTATE CORP 4.2% DUE 12-15-2046 CUSIP : 020002BC4	75,000.000	102.1219	76,591.43	74,682.00	0.00	1,909.43
ALTRIA GROUP INC 4.5% DUE 05-02-2043 CUSIP : 02209SAQ6	460,000.000	101.6373	467,531.58	454,961.32	0.00	12,570.26
AMAZON COM INC 4.95% DUE 12-05-2044 CUSIP : 023135AQ9	110,000.000	114.0546	125,460.06	122,880.21	0.00	2,579.85
AMERICREDIT 1.82% DUE 07-08-2020 CUSIP : 03065LAE9	750,000.000	100.0876	750,657.00	744,185.25	0.00	6,471.75
AMERICREDIT AUTOMOBILE RECEIVABLES SER 2012-4 NTS CL D 2.68 10-09-2018 CUSIP : 03063XAG0	675,000.000	100.0491	675,331.43	680,118.52	0.00	-4,787.09
AMERN INTL GROUP 3.9% DUE 04-01-2026 CUSIP : 026874DH7	160,000.000	101.7582	162,813.12	159,920.00	0.00	2,893.12
AMERN TOWER CORP 3.375% DUE 10-15-2026 CUSIP : 03027XAK6	185,000.000	94.6691	175,137.84	183,157.40	0.00	-8,019.56
AMGEN INC 4.4% 05-01-2045 CUSIP : 031162BZ2	700,000.000	95.8546	670,982.20	715,809.59	0.00	-44,827.39
ANADARKO PETE CORP 4.5% DUE 07-15-2044 CUSIP : 032511BK2	120,000.000	93.9551	112,746.12	109,852.32	0.00	2,893.80
ANADARKO PETE CORP 5.55% DUE 03-15-2026 CUSIP : 032511BN6	270,000.000	111.926	302,200.20	309,776.40	0.00	-7,576.20
ANALOG DEVICES INC 5.3% DUE 12-15-2045 CUSIP : 032654AK1	275,000.000	109.9636	302,399.90	300,609.47	0.00	1,790.43

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
APACHE CORP 4.25% DUE 01-15-2044 CUSIP : 037411BC8	430,000.000	98.5823	423,903.89	414,866.60	0.00	9,037.29
APACHE CORP 6% DUE 01-15-2037 CUSIP : 037411AR6	40,000.000	115.0154	46,006.16	47,686.80	0.00	-1,680.64
APPLE INC 3.85% DUE 08-04-2046 CUSIP : 037833CD0	610,000.000	95.8141	584,466.01	572,212.50	0.00	12,253.51
APPLE INC 4.375% DUE 05-13-2045 CUSIP : 037833BH2	350,000.000	102.7322	359,562.70	353,398.85	0.00	6,163.85
APPLE INC 4.5% DUE 02-23-2036 CUSIP : 037833BW9	500,000.000	106.7933	533,966.50	528,125.00	0.00	5,841.50
APPLE INC 4.65% DUE 02-23-2046 CUSIP : 037833BX7	570,000.000	107.9849	615,513.93	596,880.22	0.00	18,633.71
APPLIED MATLS INC 5.1% DUE 10-01-2035 CUSIP : 038222AK1	125,000.000	111.2019	139,002.38	137,201.25	0.00	1,801.13
AT&T INC 4.55% DUE 03-09-2049 CUSIP : 00206RDK5	207,000.000	90.3266	186,976.06	177,531.26	0.00	9,444.80
AT&T INC 4.75% DUE 05-15-2046 CUSIP : 00206RCQ3	180,000.000	94.7419	170,535.42	187,212.98	0.00	-16,677.56
AT&T INC 5.15% DUE 03-15-2042 CUSIP : 00206RDH2	205,000.000	99.6172	204,215.26	191,129.08	0.00	13,086.18
AT&T INC 5.35% DUE 09-01-2040 CUSIP : 04650NAB0	20,000.000	102.6997	20,539.94	19,754.34	0.00	785.60
BALT GAS & ELEC CO 3.5% DUE 08-15-2046 CUSIP : 059165EH9	365,000.000	89.9789	328,422.99	348,226.45	0.00	-19,803.46
BANK AMER CORP 3.248% DUE 10-21-2027 CUSIP : 06051GGA1	275,000.000	95.47	262,542.50	275,000.00	0.00	-12,457.50
BANK AMER CORP 4.45% DUE 03-03-2026 CUSIP : 06051GFU8	1,015,000.000	103.0538	1,045,996.07	1,096,342.84	0.00	-50,346.77
BANK AMER CORP 4.875% DUE 04-01-2044 CUSIP : 06051GFG9	100,000.000	108.5071	108,507.10	101,720.00	0.00	6,787.10
BANK AMER CORP 5% DUE 01-21-2044 CUSIP : 06051GFC8	450,000.000	109.5093	492,791.85	532,827.00	0.00	-40,035.15
BK NEW YORK MELLON 2.8% DUE 05-04-2026 CUSIP : 06406FAC7	35,000.000	96.3011	33,705.39	34,875.75	0.00	-1,170.36
BK NEW YORK MELLON 3% DUE 10-30-2028 CUSIP : 06406GAA9	110,000.000	95.0833	104,591.63	109,879.00	0.00	-5,287.37

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
BURL NORTN SANTA 3.9% DUE 08-01-2046 CUSIP : 12189LAZ4	80,000.000	97.7678	78,214.24	80,869.95	0.00	-2,655.71
CENTERPOINT ENERGY 5.85 DUE 01-15-2041 CUSIP : 15189WAH3	240,000.000	113.1435	271,544.40	265,286.40	0.00	6,258.00
CHARTER 6.484% DUE 10-23-2045 CUSIP : 161175BA1	595,000.000	115.6079	687,867.01	732,483.20	0.00	-44,616.19
CHARTER 6.834% DUE 10-23-2055 CUSIP : 161175BC7	500,000.000	117.2322	586,161.00	612,670.00	0.00	-26,509.00
CHEVRON CORP NEW 2.954% DUE 05-16-2026 CUSIP : 166764BL3	65,000.000	98.3672	63,938.68	67,314.00	0.00	-3,375.32
CIGNA CORP 3.25% DUE 04-15-2025 REG CUSIP : 125509BU2	440,000.000	97.3946	428,536.24	440,685.00	0.00	-12,148.76
CISCO SYS INC 5.5% DUE 01-15-2040 CUSIP : 17275RAF9	225,000.000	121.8196	274,094.10	269,487.00	0.00	4,607.10
CITIBANK CR CARD 2.68% DUE 06-07-2023 CUSIP : 17305EFR1	600,000.000	101.6876	610,125.60	608,998.80	0.00	1,126.80
CITIGROUP INC 4.125% DUE 07-25-2028 CUSIP : 172967KU4	460,000.000	98.7824	454,399.04	458,578.60	0.00	-4,179.56
CITIGROUP INC 4.65% DUE 07-30-2045 CUSIP : 172967JU6	158,000.000	105.4048	166,539.58	178,156.06	0.00	-11,616.48
CITIGROUP INC 4.75% DUE 05-18-2046 CUSIP : 172967KR1	440,000.000	100.1154	440,507.76	446,243.60	0.00	-5,735.84
CME GROUP INC 5.3 09-15-2043 CUSIP : 12572QAF2	30,000.000	117.1497	35,144.91	34,348.05	0.00	796.86
CMO BEAR STEARNS COM MTG TR 2007-PWR18 MTG PSSTHRU CL A-4 5.7 DUE 6-11-50 REG CUSIP : 07401DBC4	430,010.760	102.1447	439,233.20	448,263.48	0.00	-9,030.28
CMO BEAR STEARNS COML MTG SECS TR 2007-TOP26 CL A4 FLT RT 1-12-2045 BEO CUSIP : 07388VAE8	620,451.650	100.1049	621,102.50	638,599.89	0.00	-17,497.39
CMO CITIGROUP COML MTG TR 2016-P3 FRN BNDS 04-15-2049 CUSIP : 29429CAG0	330,000.000	103.4687	341,446.71	339,880.23	0.00	1,566.48
CMO CITIGROUP COML MTG TR SER 2014-GC21 CL B 4.328 05-10-2047 CUSIP : 17322MAZ9	525,000.000	103.4093	542,898.83	539,171.32	0.00	3,727.51
CMO COMM 2014-CCRE14 MTG TR MTG PASS THRU CTF CL B DUE 02-10-2047 REG CUSIP : 12630DBB9	375,000.000	107.6357	403,633.88	401,991.37	0.00	1,642.51
CMO COMM 2014-CCRE17 MTG TR MTG PASS THRU CTF CL B 4.377% DUE 05-10-2047 REG CUSIP : 12631DBE2	413,700.000	103.8497	429,626.21	429,754.04	0.00	-127.83

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
CMO COMM SER 2014-CR18 CL A-5 3.828 DUE 07-15-2047 CUSIP : 12632QAX1	265,800.000	105.0487	279,219.44	275,290.12	0.00	3,929.32
CMO GREENWICH CAP COML FDG CORP MTG CL A-1-A 5.704 DUE 12-10-2049 CUSIP : 20173VAF7	412,727.790	101.362	418,349.14	432,214.78	0.00	-13,865.64
CMO GS MTG SECS TR 2014-GC20 MTG PASS THRU CTF CL B 4.529 DUE 04-12-2047 CUSIP : 36252WBC1	600,000.000	102.4105	614,463.00	624,745.80	0.00	-10,282.80
CMO GS MTG SECS TR 2014-GC22 SER 2014-GC22 CL B 4.391 DUE 06-10-2047 CUSIP : 36253BAZ6	300,000.000	104.3329	312,998.70	304,617.60	0.00	8,381.10
CMO JPMBB COML MTG SECS TR 2013-C14 COMLMTG PASSTHRU CTF CL B DUE 08-15-2046 REG CUSIP : 46840LAJ1	300,000.000	107.3895	322,168.50	315,840.00	0.00	6,328.50
CMO LB COMMERCIAL CONDUIT MORTGAGE TRUST2007-C3 A1A 07-15-2044 CUSIP : 50177AAF6	221,796.100	101.0946	224,223.88	229,740.90	0.00	-5,517.02
CMO WACHOVIA BK COML MTG TR COML MTG CUSIP : 92978NAG9	660,337.130	101.624	671,061.00	691,715.75	0.00	-20,654.75
CMO WFRBS COML MTG TR 2012-C10 COML MTG PASSTHRU CTF A-2 1.76 12-15-2045 REG CUSIP : 92890NAT6	500,000.000	100.1472	500,736.00	498,223.00	0.00	2,513.00
CMO WFRBS COML MTG TR 2014-C20 MTG PASS THRU CTF CL B 4.378% DUE 05-15-2047 REG CUSIP : 92890FAY2	350,000.000	103.3459	361,710.65	358,723.05	0.00	2,987.60
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP : 20030NBU4	745,000.000	87.3312	650,617.44	634,307.70	0.00	16,309.74
COMCAST CORP NEW 4.6% DUE 08-15-2045 CUSIP : 20030NBQ3	450,000.000	104.8268	471,720.60	455,635.80	0.00	16,084.80
COMCAST CORP NEW 4.75% DUE 03-01-2044 CUSIP : 20030NBK6	855,000.000	107.2525	917,008.88	914,285.74	0.00	2,723.14
COMCAST CORP NEW 6.5% DUE 11-15-2035 CUSIP : 20030NAK7	600,000.000	128.0578	768,346.80	764,046.00	0.00	4,300.80
COMM 2014-CCRE16 4.582% DUE 04-10-2047 CUSIP : 12591VAH4	600,000.000	105.4686	632,811.60	627,763.20	0.00	5,048.40
COMM 2014-UBS2 MTG 4.701% DUE 03-10-2047 CUSIP : 12591UAJ2	500,000.000	106.4883	532,441.50	525,568.50	0.00	6,873.00
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044 CUSIP : 20826FAC0	660,000.000	99.4708	656,507.28	658,224.40	0.00	-1,717.12
CONS EDISON CO OF NEW 5.85 DUE 03-15-2036 BEO CUSIP : 209111EL3	275,000.000	120.6968	331,916.20	334,182.75	0.00	-2,266.55
CONSUMERS ENERGY 4.1% DUE 11-15-2045 CUSIP : 210518CY0	60,000.000	103.1942	61,916.52	69,086.40	0.00	-7,169.88

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Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
CROWN CASTLE INTL 3.7% DUE 06-15-2026 CUSIP : 22822VAC5	345,000.000	98.1531	338,628.20	349,732.75	0.00	-11,104.55
CSX CORP 3.95% DUE 05-01-2050 CUSIP : 126408HC0	50,000.000	89.9298	44,964.90	42,291.00	0.00	2,673.90
CVS HEALTH CORP 5.125% DUE 07-20-2045 CUSIP : 126650CN8	205,000.000	111.4447	228,461.64	215,953.36	0.00	12,508.28
DEVON ENERGY CORP 5% DUE 06-15-2045 CUSIP : 25179MAU7	200,000.000	98.2335	196,467.00	195,328.00	0.00	1,139.00
DISCOVER BK NEW 3.45% DUE 07-27-2026 CUSIP : 25466AAJ0	500,000.000	96.5611	482,805.50	500,420.00	0.00	-17,614.50
DISCOVERY 4.875% DUE 04-01-2043 CUSIP : 25470DAJ8	585,000.000	92.4094	540,594.99	527,875.40	0.00	12,719.59
DOMINION GAS HLDGS 4.6% DUE 12-15-2044 CUSIP : 257375AJ4	35,000.000	99.4969	34,823.92	37,725.45	0.00	-2,901.53
DTE ELEC CO 3.7% DUE 03-15-2045 CUSIP : 23338VAE6	250,000.000	95.6107	239,026.75	270,300.00	0.00	-31,273.25
DTE ENERGY CO 2.85% DUE 10-01-2026 CUSIP : 233331AY3	810,000.000	92.9004	752,493.24	809,165.70	0.00	-56,672.46
DUKE ENERGY 2.95% DUE 12-01-2026 CUSIP : 26442CAS3	480,000.000	98.374	472,195.20	478,838.40	0.00	-6,643.20
DUKE ENERGY CORP 3.75% DUE 09-01-2046 CUSIP : 26441CAT2	165,000.000	90.0207	148,534.16	164,907.60	0.00	-16,373.44
DUKE ENERGY CORP 4.8% DUE 12-15-2045 CUSIP : 26441CAP0	530,000.000	105.6971	560,194.63	627,244.40	0.00	-67,049.77
DUKE UNIV 4.077% DUE 10-01-2048 CUSIP : 26442TAC1	111,000.000	102.386	113,648.46	109,468.20	0.00	4,180.26
EASTMAN CHEM CO 3.8% DUE 03-15-2025 CUSIP : 277432AR1	91,000.000	100.8489	91,772.50	89,758.22	0.00	2,014.28
EATON CORP OHIO 4 DUE 11-02-2032 CUSIP : 278062AD6	525,000.000	98.5836	517,563.90	500,353.88	0.00	17,210.02
EATON CORP OHIO 4.15 DUE 11-02-2042 REG CUSIP : 278062AE4	70,000.000	97.7474	68,423.18	68,011.37	0.00	411.81
ECOLAB INC 5.5% DUE 12-08-2041 CUSIP : 278865AM2	30,000.000	117.5991	35,279.73	32,640.30	0.00	2,639.43
ENERGY TRANSFER 4.75% DUE 01-15-2026 CUSIP : 29273RBG3	200,000.000	103.3842	206,768.40	208,956.00	0.00	-2,187.60

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<i>Corporate Debt Instruments - Other</i>						
United States - USD						
ENERGY TRANSFER 4.9% DUE 03-15-2035 CUSIP : 29273RBE8	305,000.000	93.453	285,031.65	285,806.35	0.00	-774.70
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 CUSIP : 29273RBJ7	225,000.000	106.3939	239,386.28	243,650.25	0.00	-4,263.97
ENTERPRISE PRODS 3.75% DUE 02-15-2025 CUSIP : 29379VBE2	261,000.000	101.6062	265,192.18	270,893.85	0.00	-5,701.67
ENTERPRISE PRODS 4.95% DUE 10-15-2054 CUSIP : 29379VBF9	140,000.000	96.9128	135,677.92	109,519.90	0.00	26,158.02
ENTERPRISE PRODS 5.1% DUE 02-15-2045 CUSIP : 29379VBC6	240,000.000	105.4649	253,115.76	201,033.12	0.00	52,082.64
EOG RES INC 5.1% DUE 01-15-2036 CUSIP : 26875PAQ4	25,000.000	108.7736	27,193.40	28,535.25	0.00	-1,341.85
EOG RES INC FIXED 3.9% DUE 04-01-2035 CUSIP : 26875PAN1	35,000.000	94.7031	33,146.09	35,336.35	0.00	-2,190.26
ERAC USA FIN LLC 4.5% DUE 02-15-2045 CUSIP : 26884TAN2	85,000.000	95.3581	81,054.39	79,042.18	0.00	2,012.21
EXELON CORP 4.45% DUE 04-15-2046 CUSIP : 30161NAV3	95,000.000	97.8926	92,997.97	94,515.50	0.00	-1,517.53
FEDEX CORP 4.1% DUE 02-01-2045 CUSIP : 31428XBB1	125,000.000	93.634	117,042.50	111,386.37	0.00	5,656.13
FEDEX CORP 4.55% DUE 04-01-2046 CUSIP : 31428XBG0	180,000.000	100.7709	181,387.62	179,209.80	0.00	2,177.82
FEDEX CORP 4.75% DUE 11-15-2045 CUSIP : 31428XBE5	148,000.000	103.5673	153,279.60	152,968.51	0.00	311.09
FID NATL 4.5% DUE 08-15-2046 CUSIP : 31620MAU0	655,000.000	95.2052	623,594.06	649,278.40	0.00	-25,684.34
GATX CORP 3.25% DUE 09-15-2026 CUSIP : 361448AY9	255,000.000	94.374	240,653.70	253,253.25	0.00	-12,599.55
GENERAL MTRS CO 6.6% DUE 04-01-2036 CUSIP : 37045VAK6	55,000.000	114.3007	62,865.39	66,913.00	0.00	-4,047.61
GENERAL MTRS CO 6.75% DUE 04-01-2046 CUSIP : 37045VAL4	100,000.000	117.269	117,269.00	112,503.00	0.00	4,766.00
GEORGE WASH UNIV 3.545% DUE 09-15-2046 CUSIP : 372546AV3	150,000.000	85.3715	128,057.25	150,000.00	0.00	-21,942.75
GILEAD SCIENCES 4% DUE 09-01-2036 CUSIP : 375558BJ1	500,000.000	95.8866	479,433.00	473,805.00	0.00	5,628.00

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
GILEAD SCIENCES 4.15% DUE 03-01-2047 CUSIP : 375558BK8	275,000.000	94.9803	261,195.83	267,998.50	0.00	-6,802.67
GILEAD SCIENCES 4.5% DUE 02-01-2045 CUSIP : 375558BA0	190,000.000	99.9159	189,840.21	185,851.16	0.00	3,989.05
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP : 375558BD4	395,000.000	103.4671	408,695.05	417,252.64	0.00	-8,557.59
GILEAD SCIENCES 4.8% DUE 04-01-2044 CUSIP : 375558AX1	325,000.000	103.8366	337,468.95	333,411.00	0.00	4,057.95
GOLDMAN SACHS 3.5% DUE 11-16-2026 CUSIP : 38145GAH3	910,000.000	97.6985	889,056.35	907,643.10	0.00	-18,586.75
GOLDMAN SACHS 5.15% DUE 05-22-2045 CUSIP : 38148LAF3	610,000.000	105.166	641,512.60	649,479.20	0.00	-7,966.60
HALLIBURTON CO 5% DUE 11-15-2045 CUSIP : 406216BK6	235,000.000	107.8445	253,434.58	259,844.20	0.00	-6,409.62
HESS CORP 5.6% DUE 02-15-2041 CUSIP : 42809HAD9	140,000.000	101.1139	141,559.46	143,508.40	0.00	-1,948.94
INTEL CORP 4.1% DUE 05-19-2046 CUSIP : 458140AV2	415,000.000	99.1177	411,338.46	423,826.60	0.00	-12,488.14
INTEL CORP 4.8% DUE 10-01-2041 CUSIP : 458140AK6	175,000.000	110.0827	192,644.73	189,372.75	0.00	3,271.98
INTL PAPER CO 5.15% DUE 05-15-2046 CUSIP : 460146CN1	175,000.000	104.2869	182,502.08	170,874.50	0.00	11,627.58
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-23-2016 CUSIP : 478375AN8	185,000.000	93.256	172,523.60	198,019.05	0.00	-25,495.45
JPMORGAN CHASE & 2.95% DUE 10-01-2026 CUSIP : 46625HRV4	1,550,000.000	95.4488	1,479,456.40	1,550,771.30	0.00	-71,314.90
JPMORGAN CHASE & 3.2% DUE 06-15-2026 CUSIP : 46625HRS1	35,000.000	97.8753	34,256.36	36,295.78	0.00	-2,039.42
JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044 CUSIP : 46625HJU5	175,000.000	111.2759	194,732.83	217,505.75	0.00	-22,772.92
KIMBERLY CLARK 3.2% DUE 07-30-2046 CUSIP : 494368BV4	35,000.000	86.9544	30,434.04	34,919.50	0.00	-4,485.46
KINDER MORGAN INC 5.05% DUE 02-15-2046 CUSIP : 49456BAJ0	575,000.000	98.9905	569,195.38	543,882.00	0.00	25,313.38
KLA-TENCOR CORP 4.65% DUE 11-01-2024 CUSIP : 482480AE0	19,000.000	105.8612	20,113.63	20,569.02	0.00	-455.39

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP : 50077LAB2	400,000.000	94.0979	376,391.60	415,126.50	0.00	-38,734.90
LEHMAN INC 7.5 SR SUB NTS DUE 08-01-2026BD IN DEFAULT CUSIP : 524909AW8	148,975.700	3.00	4,469.27	8,193.67	0.00	-3,724.40
LOCKHEED MARTIN 4.7% DUE 05-15-2046 CUSIP : 539830BL2	590,000.000	108.7726	641,758.34	615,631.27	0.00	26,127.07
LOWES COS INC 4.25% DUE 09-15-2044 CUSIP : 548661DE4	175,000.000	101.4222	177,488.85	174,172.77	0.00	3,316.08
LOWES COS INC 4.375% DUE 09-15-2045 CUSIP : 548661DJ3	125,000.000	103.0193	128,774.13	128,472.75	0.00	301.38
LYONDELLBASELL 4.625% DUE 02-26-2055 CUSIP : 552081AM3	75,000.000	92.9244	69,693.30	60,823.50	0.00	8,869.80
MA INST TECH 3.950% DUE 07-01-2038 CUSIP : 575718AE1	250,000.000	104.8268	262,067.00	256,322.25	0.00	5,744.75
MARATHON PETE CORP 4.75% DUE 09-15-2044 CUSIP : 56585AAH5	110,000.000	88.6507	97,515.77	95,169.80	0.00	2,345.97
MCDONALDS CORP 4.875% DUE 12-09-2045 CUSIP : 58013MFA7	140,000.000	107.1074	149,950.36	140,852.74	0.00	9,097.62
MERCK & CO INC 4.15% DUE 05-18-2043 CUSIP : 58933YAJ4	575,000.000	102.7176	590,626.20	585,666.25	0.00	4,959.95
METLIFE INC 5.7% DUE 06-15-2035 CUSIP : 59156RAM0	400,000.000	117.6638	470,655.20	473,032.00	0.00	-2,376.80
MICROSOFT CORP 3.7% DUE 08-08-2046 CUSIP : 594918BT0	895,000.000	94.1465	842,611.18	897,247.05	0.00	-54,635.87
MICROSOFT CORP 3.75% DUE 02-12-2045 CUSIP : 594918BD5	135,000.000	93.7751	126,596.39	139,417.20	0.00	-12,820.81
MICROSOFT CORP 4% DUE 02-12-2055 CUSIP : 594918BE3	500,000.000	94.5781	472,890.50	458,845.00	0.00	14,045.50
MICROSOFT CORP 4.45% DUE 11-03-2045 CUSIP : 594918BL7	642,000.000	106.5419	683,999.00	680,614.80	0.00	3,384.20
MIDAMERICAN ENERGY 6.75% DUE 12-30-2031 CUSIP : 595620AB1	375,000.000	135.3441	507,540.38	479,617.88	0.00	27,922.50
MIDAMERICAN ENERGY CO 4.25% 05-01-2046 CUSIP : 595620AP0	150,000.000	102.9928	154,489.20	148,378.80	0.00	6,110.40
MN MNG & MFG CO 6.375% DUE 02-15-2028 CUSIP : 604059AE5	475,000.000	128.1682	608,798.95	615,543.48	0.00	-6,744.53

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Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
MOLSON COORS 4.2% DUE 07-15-2046 CUSIP : 60871RAH3	110,000.000	93.2325	102,555.75	109,292.70	0.00	-8,736.95
MONSANTO CO NEW 3.95% DUE 04-15-2045 CUSIP : 61166WAV3	60,000.000	87.7439	52,646.34	50,573.88	0.00	2,072.46
MONSANTO CO NEW 4.4% DUE 07-15-2044 CUSIP : 61166WAP6	75,000.000	96.6496	72,487.20	72,570.00	0.00	-82.80
MORGAN STANLEY 3.125% DUE 07-27-2026 CUSIP : 61761J3R8	135,000.000	95.5376	128,975.76	134,082.00	0.00	-5,106.24
MORGAN STANLEY 4.3% DUE 01-27-2045 CUSIP : 61747YDY8	225,000.000	99.6589	224,228.03	236,871.00	0.00	-12,642.97
MORGAN STANLEY 4.35 DUE 09-08-2026 CUSIP : 6174467Y9	782,000.000	102.4748	801,352.94	825,370.90	0.00	-24,017.96
NEW YORK & 3.583% DUE 08-01-2036 CUSIP : 649322AC8	75,000.000	95.6657	71,749.28	74,997.75	0.00	-3,248.47
NEW YORK PUB LIBR 4.305% DUE 07-01-2045 CUSIP : 649757AA9	150,000.000	97.907	146,860.50	140,943.00	0.00	5,917.50
NEWELL BRANDS INC 4.2% DUE 04-01-2026 CUSIP : 651229AW6	65,000.000	104.378	67,845.70	64,868.70	0.00	2,977.00
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG CUSIP : 651639AP1	95,000.000	93.8251	89,133.85	99,403.25	0.00	-10,269.40
NISOURCE FIN CORP 5.65% DUE 02-01-2045 CUSIP : 65473QBD4	225,000.000	116.5959	262,340.78	295,177.50	0.00	-32,836.72
NORFOLK SOUTHN 2.9% DUE 06-15-2026 CUSIP : 655844BS6	236,000.000	96.2298	227,102.33	227,912.28	0.00	-809.95
NORTHN STS PWR CO 3.6% DUE 05-15-2046 CUSIP : 665772CP2	355,000.000	94.665	336,060.75	359,606.90	0.00	-23,546.15
NORTHN STS PWR CO MINN NORTHN ST PWR 6.25 DUE 06-01-2036 BEO CUSIP : 665772CB3	515,000.000	129.5233	667,045.00	662,609.30	0.00	4,435.70
NUCOR CORP 5.2% DUE 08-01-2043 CUSIP : 670346AN5	45,000.000	112.845	50,780.25	49,570.20	0.00	1,210.05
ONCOR ELEC 5.3 DUE 06-01-2042 CUSIP : 68233JAS3	250,000.000	117.2932	293,233.00	328,445.00	0.00	-35,212.00
ORACLE CORP 3.85% DUE 07-15-2036 CUSIP : 68389XBH7	175,000.000	97.592	170,786.00	180,587.75	0.00	-9,801.75
ORACLE CORP 4% DUE 07-15-2046 CUSIP : 68389XBJ3	865,000.000	95.6496	827,369.04	895,197.50	0.00	-67,828.46

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Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

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Corporate Debt Instruments - Other						
United States - USD						
PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043 CUSIP : 094308HF7	550,000.000	113.9694	626,831.70	625,394.00	0.00	1,437.70
PACIFICORP 6% DUE 01-15-2039 CUSIP : 095114CL0	340,000.000	127.2406	432,618.04	412,552.60	0.00	20,065.44
PECO ENERGY CO 5.95% DUE 10-01-2036 CUSIP : 093304AH0	250,000.000	122.9739	307,434.75	303,156.00	0.00	4,278.75
PFIZER INC 2.75% DUE 06-03-2026 CUSIP : 717081DV2	100,000.000	97.084	97,084.00	99,974.00	0.00	-2,890.00
PFIZER INC 4.125% DUE 12-15-2046 CUSIP : 717081ED1	580,000.000	101.7262	590,011.96	578,990.80	0.00	11,021.16
PFIZER INC 4.3% DUE 06-15-2043 CUSIP : 717081DE0	150,000.000	103.5182	155,277.30	150,114.90	0.00	5,162.40
PHILIP MORRIS INTL 4.25% DUE 11-10-2044 CUSIP : 718172BL2	410,000.000	98.741	404,838.10	449,897.10	0.00	-45,059.00
PIONEER NAT RES CO 4.45% DUE 01-15-2026 CUSIP : 723787AM9	25,000.000	105.9563	26,489.08	27,381.25	0.00	-892.17
PLAINS ALL AMER PIPELINE BND 4.65% DUE 10-15-2025 CUSIP : 72650RBJ0	200,000.000	103.3133	206,626.60	209,838.00	0.00	-3,211.40
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045 CUSIP : 72650RBH4	115,000.000	92.3815	106,238.73	103,579.35	0.00	2,659.38
PUBLIC SVC CO COLO 3.55% DUE 06-15-2046 CUSIP : 744448CM1	250,000.000	92.3782	230,945.50	247,400.00	0.00	-16,454.50
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM NTS BOOK ENTRY MTN 5.8% DUE 05-01-2037 CUSIP : 74456QAR7	350,000.000	123.9036	433,662.60	423,188.85	0.00	10,473.75
PUGET SOUND ENERGY 4.434% DUE 11-15-2041 CUSIP : 745332CE4	525,000.000	104.7578	549,978.45	551,806.50	0.00	-1,828.05
PVTPL AMGEN INC SR NT 144A 4.563% DUE 06-15-2048/06-14-2016 BEO CUSIP : 031162CC2	167,000.000	96.7256	161,531.75	153,093.26	0.00	8,438.49
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 5% DUE 06-15-2044 BEO CUSIP : 09256BAG2	325,000.000	98.64	320,580.00	331,818.50	0.00	-11,238.50
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 6.25% DUE 08-15-2042 BEO CUSIP : 09256BAE7	87,000.000	114.416	99,541.92	102,797.46	0.00	-3,255.54
PVTPL BXHTL 2015-JWRZ CL A FLTG RT DUE 05-15-2029 CUSIP : 05606YAA0	500,000.000	100.2824	501,412.00	495,454.50	0.00	5,957.50
PVTPL COX COMMUNICATIONS INC NEW NT 144A3.35% DUE 09-15-2026/06-15-2026 BEO CUSIP : 224044CG0	80,000.000	95.4938	76,395.04	79,864.80	0.00	-3,469.76

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Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

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<i>Corporate Debt Instruments - Other</i>						
United States - USD						
PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO CUSIP : 224044BV8	185,000.000	124.7089	230,711.47	203,862.04	0.00	26,849.43
PVTPL FMR LLC NT 144A 4.95% DUE 02-01-2033 BEO CUSIP : 30251BAD0	250,000.000	103.5691	258,922.75	260,968.50	0.00	-2,045.75
PVTPL FMR LLC NT 144A 6.45% DUE 11-15-2039 BEO CUSIP : 30251BAB4	275,000.000	121.9145	335,264.88	339,384.37	0.00	-4,119.49
PVTPL MYLAN N V SR NT 144A 3.95% DUE 06-15-2026/06-09-2016 BEO CUSIP : 62854AAD6	110,000.000	93.5848	102,943.28	109,307.13	0.00	-6,363.85
PVTPL NAVIENT PVT ED LN TR 2014-CT CL A VAR RT DUE 09-16-2024 BEO CUSIP : 63938HAA5	108,789.380	99.9748	108,761.97	107,437.07	0.00	1,324.90
PVTPL ONEMAIN FINL ISSUANCE TR 2015-2 SRS 2015-2A CL A 2.57 DUE 07-18-2025BEO CUSIP : 68267JAA1	1,000,000.000	100.0035	1,000,035.00	988,281.00	0.00	11,754.00
PVTPL PENSKE TRUCK LEASING CO L P / PTL 3.375% 02-01-2022 CUSIP : 709599AS3	629,000.000	100.8459	634,320.71	610,750.83	0.00	23,569.88
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 144A 3.4% 11-15-2028 CUSIP : 709599AW4	185,000.000	95.6773	177,003.01	184,435.75	0.00	-7,432.74
PVTPL SLM PRIVATE ED LN TR 2012-D NT CL A-2 2.95% DUE 02-15-2046 BEO CUSIP : 78447CAB6	225,521.310	100.9213	227,599.04	227,952.23	0.00	-353.19
PVTPL SLM PVT ED LN TR 2012-C NT CL A-2 RED 3.336 DUE 10-15-2046 BEO CUSIP : 78447BAB8	356,208.650	101.3495	361,015.69	360,696.92	0.00	318.77
QUALCOMM INC FIXED 4.65% DUE 05-20-2035 CUSIP : 747525AJ2	584,000.000	105.7121	617,358.66	613,177.66	0.00	4,181.00
REYNOLDS AMERN INC 7% DUE 08-04-2041 CUSIP : 761713BW5	175,000.000	119.7381	209,541.68	196,792.75	0.00	12,748.93
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 CUSIP : 761713BB1	320,000.000	118.4126	378,920.32	378,054.30	0.00	866.02
SANTANDER DR AUTO 1.83% DUE 01-15-2020 CUSIP : 80284BAE4	750,000.000	100.1729	751,296.75	746,821.50	0.00	4,475.25
SANTANDER DR AUTO 1.96% DUE 05-15-2020 CUSIP : 80284QAE1	750,000.000	100.2282	751,711.50	743,358.00	0.00	8,353.50
SANTANDER DR AUTO 1.97% DUE 11-15-2019 CUSIP : 80284CAE2	700,000.000	100.2097	701,467.90	701,026.90	0.00	441.00
SANTANDER DRIVE AUTO RECEIVABLES TR SER 2014-2 CL B 1.85 DUE 02-15-2019 REG CUSIP : 80283WAE9	53,496.230	100.0162	53,504.90	53,502.77	0.00	2.13

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December 31, 2016

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<i>Corporate Debt Instruments - Other</i>						
United States - USD						
SLM PRIVATE CR STUDENT LOAN TRUST 2004-A06-15-2033 REG CUSIP : 78443CBH6	337,769.350	96.422	325,683.96	316,023.42	0.00	9,660.54
SOUTHERN CO 4.4% DUE 07-01-2046 CUSIP : 842587CX3	670,000.000	98.9115	662,707.05	673,510.40	0.00	-10,803.35
SOUTHN BAPTIST 4.857% DUE 07-15-2045 CUSIP : 842329AA2	160,000.000	108.0585	172,893.60	165,292.32	0.00	7,601.28
SOUTHN CAL EDISON CO 5.55 DUE 01-15-2036BEO CUSIP : 842400EZ2	165,000.000	120.7228	199,192.62	198,059.40	0.00	1,133.22
SPECTRA ENERGY 4.5% DUE 03-15-2045 CUSIP : 84756NAG4	125,000.000	95.0851	118,856.38	127,160.85	0.00	-8,304.47
SUNOCO LOGISTICS 3.9% DUE 07-15-2026 CUSIP : 86765BAT6	150,000.000	96.7939	145,190.85	149,544.00	0.00	-4,353.15
SYNCHRONY CR CARD 1.6% DUE 04-15-2021 CUSIP : 87165LAK7	700,000.000	100.0844	700,590.80	695,006.20	0.00	5,584.60
SYNCHRONY CR CARD 2.37% DUE 03-15-2023 CUSIP : 87165LAF8	1,400,000.000	100.9018	1,412,625.20	1,393,929.60	0.00	18,695.60
THERMO FISHER 3.65% DUE 12-15-2025 CUSIP : 883556BM3	110,000.000	100.325	110,357.50	109,379.82	0.00	977.68
TIME WARNER INC 4.65% DUE 06-01-2044 CUSIP : 887317AU9	89,000.000	95.6146	85,096.99	94,277.70	0.00	-9,180.71
TIME WARNER INC FIXED 4.85% DUE 07-15-2045 CUSIP : 887317AX3	311,000.000	100.1089	311,338.68	333,299.43	0.00	-21,960.75
TOTAL SYS SVCS INC 4.8% DUE 04-01-2026 CUSIP : 891906AC3	445,000.000	107.7522	479,497.29	443,798.50	0.00	35,698.79
TRAVELERS COS INC 3.75% DUE 05-15-2046 CUSIP : 89417EAL3	380,000.000	94.3604	358,569.52	358,042.20	0.00	527.32
TRAVELERS COS INC 4.3% 08-25-2045 CUSIP : 89417EAK5	180,000.000	103.5856	186,454.08	181,457.10	0.00	4,996.98
TRINITY ACQSTN PLC 4.4% DUE 03-15-2026 CUSIP : 89641UAC5	75,000.000	101.2254	75,919.05	79,215.75	0.00	-3,296.70
TTX CO MEDIUM TERM 4.2% DUE 07-01-2046 CUSIP : 87305QCM1	250,000.000	94.778	236,945.00	249,740.00	0.00	-12,795.00
U S BANCORP MEDIUM 2.375% DUE 07-22-2026 CUSIP : 91159HHN3	435,000.000	92.5767	402,708.65	431,815.80	0.00	-29,107.15
UNION PAC CORP 3.375% DUE 02-01-2035 CUSIP : 907818EB0	55,000.000	94.5743	52,015.87	49,673.91	0.00	2,341.96

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
UNION PAC CORP 4.05% DUE 03-01-2046 CUSIP : 907818EJ3	90,000.000	100.2858	90,257.22	92,404.88	0.00	-2,147.66
UNION PAC CORP 4.3% DUE 06-15-2042 CUSIP : 907818DL9	450,000.000	103.5992	466,196.40	460,656.00	0.00	5,540.40
US BANCORP 3.1% DUE 04-27-2026 CUSIP : 91159HHM5	110,000.000	97.356	107,091.60	109,915.30	0.00	-2,823.70
UTD TECHNOLOGIES 4.5% DUE 06-01-2042 CUSIP : 913017BT5	620,000.000	107.0404	663,650.48	652,809.61	0.00	10,840.87
UTD TECHNOLOGIES CORP NT DTD 08/04/1998 6.7 DUE 08-01-2028 BEO CUSIP : 913017AT6	300,000.000	130.1897	390,569.10	380,001.00	0.00	10,568.10
VA ELEC & PWR CO 4% DUE 11-15-2046 CUSIP : 927804FW9	85,000.000	99.6974	84,742.79	84,602.20	0.00	140.59
VA ELEC & PWR CO 4.2% DUE 05-15-2045 CUSIP : 927804FT6	335,000.000	101.7579	340,888.97	378,660.55	0.00	-37,771.58
VERIZON 4.125% DUE 08-15-2046 CUSIP : 92343VDC5	80,000.000	90.5022	72,401.76	79,957.60	0.00	-7,555.84
VERIZON 4.672% DUE 03-15-2055 CUSIP : 92343VCZ5	150,000.000	93.911	140,866.50	157,921.50	0.00	-17,055.00
VERIZON 5.012% DUE 08-21-2054 CUSIP : 92343VCM4	607,000.000	99.4762	603,820.53	555,763.74	0.00	48,056.79
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG CUSIP : 92343VCQ5	655,000.000	98.6986	646,475.83	604,321.99	0.00	42,153.84
VERIZON COMMUNICATIONS 4.522% 09-15-2048 CUSIP : 92343VCX0	195,000.000	95.8912	186,987.84	214,071.00	0.00	-27,083.16
VIACOM INC NEW 3.875% DUE 04-01-2024 CUSIP : 92553PAX0	220,000.000	97.0522	213,514.84	224,349.50	0.00	-10,834.66
VIACOM INC NEW 4.25% DUE 09-01-2023 CUSIP : 92553PAT9	213,000.000	100.0795	213,169.34	223,371.81	0.00	-10,202.47
WALGREENS BOOTS 4.65% DUE 06-01-2046 CUSIP : 931427AR9	40,000.000	101.4772	40,590.88	39,686.40	0.00	904.48
WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044 CUSIP : 931427AC2	375,000.000	102.7809	385,428.38	369,151.75	0.00	16,276.63
WELLS FARGO & CO 4.75% DUE 12-07-2046 CUSIP : 94974BGU8	1,115,000.000	101.4856	1,131,564.44	1,111,945.50	0.00	19,618.94
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027 CUSIP : 94974BGL8	1,050,000.000	102.8574	1,080,002.70	1,167,194.79	0.00	-87,192.09

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

<u>Security Description / Asset ID</u>	<u>Shares/Par Value</u>	<u>Market Price</u>	<u>Market Value</u>	<u>ERISA Cost</u>	<u>Unrealized Gain/Loss on Security Movements</u>	<u>Unrealized Gain/Loss</u>
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
WILLIAMS PARTNERS 5.1% DUE 09-15-2045 CUSIP : 96949LAC9	220,000.000	95.0449	209,098.78	199,480.80	0.00	9,617.98
WORLD FINL NETWORK 2.25% DUE 04-17-2023 CUSIP : 981464DM9	750,000.000	100.3715	752,786.25	747,924.75	0.00	4,861.50
Total United States - USD			80,038,033.32	80,828,087.70	0.00	-790,054.38
Total Corporate Debt Instruments - Other			91,492,018.24	92,387,914.37	0.00	-895,896.13
<i>Value of Interest in Common/Collective Trusts</i>						
United States - USD						
COLTV SHORT TERM INVT FD CUSIP : 195998AC3	3,186,710.100	1.00	3,186,710.10	3,186,710.10	0.00	0.00
Total United States - USD			3,186,710.10	3,186,710.10	0.00	0.00
Total Value of Interest in Common/Collective Trusts			3,186,710.10	3,186,710.10	0.00	0.00
<i>Other</i>						
Canada - USD						
BRITISH COLUMBIA PROV CDA BRIT COLUMBIA PROV CDA 2.25 DUE 06-02-2026 BEO CUSIP : 11070TAK4	855,000.000	95.126	813,327.30	850,819.05	0.00	-37,491.75
Total Canada - USD			813,327.30	850,819.05	0.00	-37,491.75
Colombia - USD						
COLOMBIA REP GLOBAL BD 4.5% DUE 01-28-2026/09-28-2015 REG CUSIP : 195325CX1	700,000.000	103.00	721,000.00	766,150.00	0.00	-45,150.00
COLOMBIA(REP OF) GLOBAL BD 6.125% DUE 01-18-2041/10-20-2009 REG CUSIP : 195325BM6	125,000.000	108.00	135,000.00	120,625.00	0.00	14,375.00
Total Colombia - USD			856,000.00	886,775.00	0.00	-30,775.00
Mexico - USD						
PETROLEOS MEXICANOS 6.375% 01-23-2045 CUSIP : 71654QBR2	610,000.000	91.00	555,100.00	643,550.00	0.00	-88,450.00

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
Mexico - USD						
UTD MEXICAN STS UTD MEXICAN STATES 4.35 01-15-2047 REG 4.35 DUE 01-15-2047 REG CUSIP : 91087BAB6	900,000.000	85.75	771,750.00	880,593.75	0.00	-108,843.75
Total Mexico - USD			1,326,850.00	1,524,143.75	0.00	-197,293.75
Saudi Arabia - USD						
SAUDI ARABIA KINGDOM TRANCHE # TR 1 2.375% DUE 10-26-2021 REG CUSIP : 80413TAA7	365,000.000	97.0936	354,391.64	361,375.55	0.00	-6,983.91
Total Saudi Arabia - USD			354,391.64	361,375.55	0.00	-6,983.91
United States - USD						
&&& CASH MARGIN REQUIREMENT ON FINANCIAL FUTURES (COLLATERAL) HELD ELSEWHERE CUSIP : 9999990A4	255,000.000	1.00	255,000.00	255,000.00	0.00	0.00
&&& BOND FUTURES OFFSET - LONG CUSIP : 999999027	0.000	-2,162.639063	-21,626,390.63	0.00	0.00	-21,626,390.63
&&& BOND FUTURES OFFSET - SHORT CUSIP : 999999035	0.000	1,039.775	10,397,750.00	0.00	0.00	10,397,750.00
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 CUSIP : 13063A5G5	250,000.000	148.501	371,252.50	363,417.50	0.00	7,835.00
CCP DUE FROM JP MORGAN CUSIP : 999991BB7	343,402.410	1.00	343,402.41	343,402.41	0.00	0.00
COLORADO BRDG ENTERPRISE REV 6.078% 12-01-2040 BEO TAXABLE CUSIP : 19633SAB9	15,000.000	125.146	18,771.90	18,674.70	0.00	97.20
DISTRICT COLUMBIA WTR & SWR AUTH PUB UTITAXABLE-SR LIEN-SER A 4.814 10-01-2114 CUSIP : 254845JZ4	150,000.000	99.871	149,806.50	148,587.00	0.00	1,219.50
ESC CB LEHMAN BRTH HLD SUB D05/09/08 7.500% MN38 CUSIP : 524ESC7N4	250,000.000	0.00	0.00	0.00	0.00	0.00
FUT MAR 17 10 YR T-NOTES CUSIP : 999599GH0	80.000	124.28125	9,942,500.00	0.00	0.00	9,942,500.00
FUT MAR 17 CBT 5Y T-NOTE CUSIP : 999599GH0	58.000	117.6640625	6,824,515.63	0.00	0.00	6,824,515.63
FUT MAR 17 CBT UL T-BONDS CUSIP : 999599GH0	4.000	160.25	641,000.00	0.00	0.00	641,000.00
FUT MAR 17 CBT ULT TNOTE CUSIP : 999599GH0	42.000	134.0625	-5,630,625.00	0.00	0.00	-5,630,625.00

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
United States - USD						
FUT MAR 17 U.S. T-BONDS CUSIP : 999599GH0	28.000	150.65625	4,218,375.00	0.00	0.00	4,218,375.00
FUT MAR 17 US 2YR T-NOTE CUSIP : 999599GH0	22.000	108.34375	-4,767,125.00	0.00	0.00	-4,767,125.00
L A CAL DEPT ARPTS ARPT REV TAX BUILD AMER BD 6.582 DUE 05-15-2039 CUSIP : 544435C32	105,000.000	128.071	134,474.55	134,477.70	0.00	-3.15
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE CUSIP : 54438CPA4	225,000.000	143.691	323,304.75	317,936.25	0.00	5,368.50
LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE CUSIP : 544495VY7	300,000.000	136.84	410,520.00	407,202.00	0.00	3,318.00
METROPOLITAN TRANSN AUTH N Y REV 6.687% 11-15-2040 BEO TAXABLE CUSIP : 59259YDC0	375,000.000	131.866	494,497.50	490,803.75	0.00	3,693.75
NEW YORK N Y 5.698% 03-01-2027 BEO TAXABLE CUSIP : 64966HYK0	375,000.000	118.021	442,578.75	445,323.75	0.00	-2,745.00
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 3.45% 08-01-2026 BEO TAXABLE CUSIP : 64971WVE7	350,000.000	99.762	349,167.00	354,354.00	0.00	-5,187.00
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE CUSIP : 64971M5L2	250,000.000	121.726	304,315.00	301,390.00	0.00	2,925.00
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.289% 03-15-2033 BEO TAXABLE CUSIP : 6499022E2	200,000.000	116.261	232,522.00	233,392.00	0.00	-870.00
PORT AUTH N Y & N J 4.81% 10-15-2065 BEO TAXABLE CUSIP : 73358WXQ2	275,000.000	106.927	294,049.25	279,364.25	0.00	14,685.00
PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE CUSIP : 73358WEK6	425,000.000	110.75	470,687.50	450,874.00	0.00	19,813.50
SAN ANTONIO TEX WTR REV 5.502% 05-15-2029 BEO TAXABLE CUSIP : 79642BHT3	1,000,000.000	117.534	1,175,340.00	1,195,120.00	0.00	-19,780.00
SOUTH CAROLINA ST PUB SVC AUTH REV 6.454% 01-01-2050 BEO TAXABLE CUSIP : 837151AA7	240,000.000	130.836	314,006.40	300,458.40	0.00	13,548.00
UNIVERSITY CALIF REVS 5.77% 05-15-2043 BEO TAXABLE CUSIP : 91412F7Y7	325,000.000	122.266	397,364.50	396,448.00	0.00	916.50
Total United States - USD			6,481,060.51	6,436,225.71	0.00	44,834.80
Total Other			9,831,629.45	10,059,339.06	0.00	-227,709.61
<i>Other Liabilities</i>						

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The Home Insurance Company Retirement Plan
Schedule of Assets (Held at End of Year) - per Schedule H, Line 4i of Form 5500
December 31, 2016

Schedule I

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other Liabilities</i>						
United States - USD						
CCP DUE TO JP MORGAN	299,627.700	1.00	-299,627.70	-299,627.70	0.00	0.00
CCP DUE TO/FROM CREDIT SUISSE	20,550.350	1.00	-20,550.35	-20,550.35	0.00	0.00
CCP DUE TO/FROM MORGAN STANLEY	2,238.850	1.00	-2,238.85	-2,238.85	0.00	0.00
Total United States - USD			-322,416.90	-322,416.90	0.00	0.00
Pending trade purchases: United States dollar	0.000	0.00	-25,656.25	-25,656.25	0.00	0.00
Total - all currencies			-25,656.25	-25,656.25	0.00	0.00
Total Other Liabilities			-348,073.15	-348,073.15	0.00	0.00
Total			138,537,404.27	139,426,685.95	0.00	-889,281.68

Total investments (excluding amount due to/from broker and accrued interest)

\$182,693,789

Note: COLTV Short Term Invst FD represents a party-in-interest

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SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24 Change in Actuarial Assumptions

The expected return on assets was changed from 4.40% for Plan Year 2015 to 4.30% for Plan Year 2016.

The following assumptions were changed as a result of the experience study conducted in August 2015:

- Termination rates
- Disability rates
- Retirement rates
- Form of payment
- Percent married
- Spouse age difference

Plan Name	The Home Insurance Company Retirement Plan
EIN/PN	36-4233459/004
Plan Sponsor	Zurich America Insurance Company
Valuation Date	January 1, 2016