



# QUARTERLY STATEMENT

As of June 30, 2002  
of the Condition and Affairs of the

## FIDELITY EXCESS AND SURPLUS INSURANCE COMPANY

NAIC Group Code..... 0084, 0084 (Current Period) (Prior Period)	NAIC Company Code..... 12203	Employer's ID Number..... 22-2824607
Organized under the Laws of OHIO	State of Domicile or Port of Entry OHIO	
Country of Domicile US		
Incorporated..... June 30, 1987	Commenced Business..... September 11, 1987	
Statutory Home Office	515 MAIN STREET, ..... CINCINNATI, ..... OH ..... 45202 <i>(Street and Number) (City or Town, State and Zip Code)</i>	
Main Administrative Office	515 MAIN STREET, ..... CINCINNATI, ..... OH ..... 45202 <i>(Street and Number) (City or Town, State and Zip Code)</i>	(513) 369-3000 <i>(Area Code) (Telephone Number)</i>
Mail Address	P.O. BOX 5370, ..... CINCINNATI, ..... OH ..... 45201 <i>(Street and Number or P. O. Box) (City or Town, State and Zip Code)</i>	
Primary Location of Books and Records	515 MAIN STREET, ..... CINCINNATI, ..... OH ..... 45202 <i>(Street and Number) (City or Town, State and Zip Code)</i>	(513) 369-3000 <i>(Area Code) (Telephone Number)</i>
Internet Website Address	N/A	
Statement Contact	T. MATTHEW HELD <i>(Name)</i> mheld@gaic.com <i>(E-Mail Address)</i>	(513) 369-3040 <i>(Area Code) (Telephone Number) (Extension)</i> (513) 369-3034 <i>(Fax Number)</i>
Policyowner Relations Contact	..... <i>(Street and Number) (City or Town, State and Zip Code)</i>	<i>(Area Code) (Telephone Number) (Extension)</i>

### OFFICERS

President ..... ROBERT ALLAN NELSON	Treasurer ..... THOMAS MATTHEW HELD	Secretary ..... KAREN HOLLEY HORRELL
CHESTER ANTHONY NALEPA EVE CUTLER ROSEN	LEO ANTHONY HAAS THOMAS EDWARD MISHELL	LEONARD JOHN MIKULSKI FRED JOSEPH RUNK
		RONALD CHARLES HAYES

### DIRECTORS OR TRUSTEES

GARY JOHN GRUBER ROBERT ALLAN NELSON	KAREN HOLLEY HORRELL	KEITH ALAN JENSEN	DONALD DUMFORD LARSON
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State of.....OHIO  
County of.....HAMILTON

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

_____ (Signature) ROBERT ALLAN NELSON (Printed Name) President	_____ (Signature) KAREN HOLLEY HORRELL (Printed Name) Secretary	_____ (Signature) THOMAS MATTHEW HELD (Printed Name) Treasurer
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Subscribed and sworn to before me this  
.....day of ....., 2002  
.....

**FIDELITY EXCESS AND SURPLUS INSURANCE COMPANY**

**ASSETS**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	23,243,161	0	23,243,161	25,179,550
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	337,745
2.2 Common stocks.....	0	0	0	0
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....9,889) and short-term investments (\$.....1,077,585).....	1,087,474	0	1,087,474	4,908,198
6. Other invested assets.....	0	0	0	0
7. Receivable for securities.....	0	0	0	0
8. Aggregate write-ins for invested assets.....	0	0	0	0
9. Subtotals, cash and invested assets (Lines 1 to 8).....	24,330,635	0	24,330,635	30,425,493
10. Agents' balances or uncollected premiums:				
10.1 Premiums and agents' balances in course of collection.....	0	0	0	531,522
10.2 Premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	0	0	0	0
10.3 Accrued retrospective premiums.....	0	0	0	0
11. Funds held by or deposited with reinsured companies.....	0	0	0	0
12. Bills receivable, taken for premiums.....	0	0	0	0
13. Amounts receivable under high deductible policies.....	0	0	0	0
14. Reinsurance recoverables on loss and loss adjustment expense payments.....	0	0	0	951,594
15. Federal and foreign income tax recoverable and interest thereon (including \$.....657 net deferred tax asset) - Parent.....	1,713	1,056	657	257,243
16. Guaranty funds receivable or on deposit.....	0	0	0	0
17. Electronic data processing equipment and software.....	0	0	0	0
18. Interest, dividends and real estate income due and accrued.....	382,298	0	382,298	437,030
19. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0	0	0
20. Receivable from parent, subsidiaries and affiliates.....	353	0	353	5,522
21. Amounts due from/to protected cells.....	0	0	0	0
22. Equities and deposits in pools and associations.....	0	0	0	0
23. Amounts receivable relating to uninsured accident and health plans.....	0	0	0	0
24. Other assets nonadmitted.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	0	0	0	7,303
26. Total assets excluding protected cell assets (Lines 9 through 25).....	24,714,999	1,056	24,713,943	32,615,707
27. Protected cell assets.....	0	0	0	0
28. TOTALS (Lines 26 and 27).....	24,714,999	1,056	24,713,943	32,615,707

**DETAILS OF WRITE-INS**

0801.....	0	0	0	0
0802.....	0	0	0	0
0803.....	0	0	0	0
0898. Summary of remaining write-ins for Line 8 from overflow page.....	0	0	0	0
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above).....	0	0	0	0
2501. Other assets.....	0	0	0	7,303
2502.....	0	0	0	0
2503.....	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	0	0	0	7,303

## FIDELITY EXCESS AND SURPLUS INSURANCE COMPANY LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$.....0).....	0	4,215,354
2. Reinsurance payable on paid losses and loss adjustment expenses.....	0	54,246
3. Loss adjustment expenses.....	0	1,425,727
4. Commissions payable, contingent commissions and other similar charges.....	0	237,965
5. Other expenses (excluding taxes, licenses and fees).....	0	111,902
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	0	11,202
7. Federal and foreign income taxes (including \$.....0 on realized capital gains (losses) (including \$.....0 net deferred tax liability).....	184	90,184
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....0 and including warranty reserves of \$.....0).....	0	1,842,642
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions).....	0	110,933
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	0	0
15. Remittances and items not allocated.....	0	0
16. Provision for reinsurance.....	802	802
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	18,598
20. Payable for securities.....	0	0
21. Liability for amounts held under uninsured accident and health plans.....	0	0
22. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
23. Aggregate write-ins for liabilities.....	0	1,236
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	986	8,120,791
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	986	8,120,791
27. Aggregate write-ins for special surplus funds.....	0	0
28. Common capital stock.....	3,547,500	3,547,500
29. Preferred capital stock.....	0	0
30. Aggregate write-ins for other than special surplus funds.....	0	0
31. Surplus notes.....	0	0
32. Gross paid in and contributed surplus.....	6,452,507	6,452,506
33. Unassigned funds (surplus).....	14,712,950	14,494,911
34. Less treasury stock, at cost:		
34.1 .....0.000 shares common (value included in Line 28 \$.....0).....	0	0
34.2 .....0.000 shares preferred (value included in Line 29 \$.....0).....	0	0
35. Surplus as regards policyholders (Lines 27 to 33, less 34).....	24,712,957	24,494,916
36. TOTALS.....	24,713,943	32,615,707

### DETAILS OF WRITE-INS

2301. Other liabilities.....	0	1,236
2302. ....	0	0
2303. ....	0	0
2398. Summary of remaining write-ins for Line 23 from overflow page.....	0	0
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	0	1,236
2701. ....	0	0
2702. ....	0	0
2703. ....	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	0	0
3001. ....	0	0
3002. ....	0	0
3003. ....	0	0
3098. Summary of remaining write-ins for Line 30 from overflow page.....	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above).....	0	0

**FIDELITY EXCESS AND SURPLUS INSURANCE COMPANY  
STATEMENT OF INCOME**

	1 Current Year to Date	2 Previous Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$...362,933).....	276,443	4,707,852	6,365,792
1.2 Assumed..... (written \$...(1,842,642)).....	0	1,416,851	3,112,977
1.3 Ceded..... (written \$...362,933).....	276,443	4,707,852	6,365,792
1.4 Net..... (written \$...(1,842,642)).....	0	1,416,851	3,112,977
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....0):			
2.1 Direct.....	65,138	4,999,278	1,028,726
2.2 Assumed.....	0	445,380	0
2.3 Ceded.....	65,138	4,999,278	0
2.4 Net.....	0	445,380	1,028,726
3. Loss expenses incurred.....	0	507,053	679,424
4. Other underwriting expenses incurred.....	0	138,192	225,574
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	0	1,090,626	1,933,723
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(0)	326,226	1,179,254
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	831,424	959,123	1,897,453
10. Net realized capital gains (losses).....	(324,155)	(2,588)	210,894
11. Net investment gain (loss) (Lines 9 + 10).....	507,270	956,534	2,108,347
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0).....	0	0	0
13. Finance and service charges not included in premiums.....	0	0	0
14. Aggregate write-ins for miscellaneous income.....	(7)	(6)	(30)
15. Total other income (Lines 12 through 14).....	(7)	(6)	(30)
16. Net income before dividends to policyholders and before federal and foreign income taxes (Lines 8 + 11 + 15).....	507,263	1,282,754	3,287,571
17. Dividends to policyholders.....	0	0	0
18. Net income after dividends to policyholders but before federal and foreign income taxes (Line 16 minus Line 17).....	507,263	1,282,754	3,287,571
19. Federal and foreign income taxes incurred.....	0	472,000	1,268,000
20. Net income (Line 18 minus Line 19) (to Line 22).....	507,263	810,754	2,019,571
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 previous year.....	24,494,917	22,119,596	22,119,596
<b>GAINS AND (LOSSES) IN SURPLUS</b>			
22. Net income (from Line 20).....	507,263	810,754	2,019,571
23. Net unrealized capital gains or losses.....	(32,725)	65,217	61,690
24. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
25. Change in net deferred income taxes.....	(635,936)	2,847	123,490
26. Change in nonadmitted assets.....	379,438	119,235	84,435
27. Change in provision for reinsurance.....	0	0	(802)
28. Change in surplus notes.....	0	0	0
29. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
30. Cumulative effect of changes in accounting principles.....	0	86,936	86,936
31. Capital changes:			
31.1 Paid in.....	0	0	0
31.2 Transferred from surplus (Stock Dividend).....	0	0	0
31.3 Transferred to surplus.....	0	0	0
32. Surplus adjustments:			
32.1 Paid in.....	0	0	0
32.2 Transferred to capital (Stock Dividend).....	0	0	0
32.3 Transferred from capital.....	0	0	0
33. Net remittances from or (to) Home Office.....	0	0	0
34. Dividends to stockholders.....	0	0	0
35. Change in treasury stock.....	0	0	0
36. Aggregate write-ins for gains and losses in surplus.....	0	0	0
37. Change in surplus as regards policyholders (Lines 22 through 36).....	218,040	1,084,989	2,375,321
38. Surplus as regards policyholders, as of statement date (Lines 21 plus 37).....	24,712,957	23,204,585	24,494,917
<b>DETAILS OF WRITE-INS</b>			
0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Miscellaneous expense.....	(7)	(6)	(30)
1402. ....	0	0	0
1403. ....	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(7)	(6)	(30)
3601. ....	0	0	0
3602. ....	0	0	0
3603. ....	0	0	0
3698. Summary of remaining write-ins for Line 36 from overflow page.....	0	0	0
3699. Totals (Lines 3601 thru 3603 plus 3698) (Line 36 above).....	0	0	0

## CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>		
1. Premiums collected net of reinsurance.....	(1,421,966)	3,465,165
2. Loss and loss adjustment expenses paid (net of salvage and subrogation).....	4,743,733	1,587,631
3. Underwriting expenses paid.....	348,811	155,419
4. Other underwriting income (expenses).....	0	0
5. Cash from underwriting (Line 1 minus Line 2 minus Line 3 plus Line 4).....	(6,514,510)	1,722,115
6. Net investment income.....	896,180	2,049,198
7. Other income (expenses):		
7.1 Agents' balances charged off.....	0	0
7.2 Net funds held under reinsurance treaties.....	0	0
7.3 Net amount withheld or retained for account of others.....	0	0
7.4 Aggregate write-ins for miscellaneous items.....	(8)	5,918
7.5 Total other income (Lines 7.1 to 7.4).....	(8)	5,918
8. Dividends to policyholders on direct business, less \$.....0 dividends on reinsurance assumed or ceded (net).....	0	0
9. Federal and foreign income taxes (paid) recovered.....	(90,000)	(1,292,000)
10. Net cash from operations (Line 5 plus Line 6 plus Line 7.5 minus Line 8 plus Line 9).....	(5,708,337)	2,485,231
<b>CASH FROM INVESTMENTS</b>		
11. Proceeds from investments sold, matured or repaid:		
11.1 Bonds.....	2,528,407	6,807,771
11.2 Stocks.....	340,013	166,500
11.3 Mortgage loans.....	0	0
11.4 Real estate.....	0	0
11.5 Other invested assets.....	0	0
11.6 Net gains or (losses) on cash and short-term investments.....	0	0
11.7 Miscellaneous proceeds.....	0	0
11.8 Total investment proceeds (Lines 11.1 to 11.7).....	2,868,420	6,974,271
12. Cost of investments acquired (long-term only):		
12.1 Bonds.....	973,450	5,773,996
12.2 Stocks.....	0	0
12.3 Mortgage loans.....	0	0
12.4 Real estate.....	0	0
12.5 Other invested assets.....	0	0
12.6 Miscellaneous applications.....	0	0
12.7 Total investments acquired (Lines 12.1 to 12.6).....	973,450	5,773,996
13. Net cash from investments (Line 11.8 minus Line 12.7).....	1,894,970	1,200,275
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>		
14. Cash provided:		
14.1 Surplus notes, capital and surplus paid in.....	0	(1)
14.2 Capital notes \$.....0 less amounts repaid \$.....0.....	0	0
14.3 Net transfers from affiliates.....	5,169	601
14.4 Borrowed funds received.....	0	0
14.5 Other cash provided.....	7,306	2,370
14.6 Total (Lines 14.1 to 14.5).....	12,476	2,969
15. Cash applied:		
15.1 Dividends to stockholders paid.....	(0)	0
15.2 Net transfers to affiliates.....	18,597	139,736
15.3 Borrowed funds repaid.....	0	0
15.4 Other applications.....	1,236	0
15.5 Total (Lines 15.1 to 15.4).....	19,832	139,736
16. Net cash from financing and miscellaneous sources (Line 14.6 minus Line 15.5).....	(7,357)	(136,766)
<b>RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS</b>		
17. Net change in cash and short-term investments (Line 10, plus Line 13, plus Line 16).....	(3,820,724)	3,548,739
18. Cash and short-term investments:		
18.1 Beginning of year.....	4,908,198	1,359,459
18.2 End of period (Line 17 plus Line 18.1).....	1,087,474	4,908,198
<b>DETAILS OF WRITE-INS</b>		
07.401 Miscellaneous income.....	0	5,948
07.402 Miscellaneous expense.....	(8)	(30)
07.403 .....	0	0
07.498 Summary of remaining write-ins for Line 7.4 from overflow page.....	0	0
07.499 Total (Lines 7.401 to 7.403 plus 7.498) (Line 7.4 above).....	(8)	5,918

**FIDELITY EXCESS AND SURPLUS INSURANCE COMPANY**  
**NOTES TO FINANCIAL STATEMENTS**

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17.) SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

A. Transfers of Receivables reported as Sales

The Company did not sell any receivable balances during 2002.

B. Transfer and Servicing of Financial Assets

The Company was not involved in any Transfers and Servicing of Financial Assets during 2002.

C. Wash Sales

The Company was not involved in any wash sale transactions during 2002.

20.) OTHER ITEMS

C. Other Disclosures

Effective 1/1/2002 Fidelity Excess and Surplus Insurance Company entered into a 100% reinsurance agreement with it's parent, American Empire Surplus Lines Insurance Company to reinsure 100% of the net liabilities of Fidelity Excess and Surplus Insurance Company. Effective the same date, Fidelity Excess and Surplus Insurance Company terminated its participation in the Pooling Agreement with American Empire Surplus Lines Insurance Company.

**GENERAL INTERROGATORIES**

(Responses to these interrogatories should be based on changes that have occurred since prior year end unless otherwise noted)

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

1.1 Did the reporting entity implement any significant accounting policy changes which would require disclosure in the Notes to the Financial Statements? Yes [ ] No [X]

1.2 If yes, explain:..... \_\_\_\_\_

2.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

2.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

3.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

3.2 If yes, date of change: .....  
If not previously filed, furnish herewith a certified copy of the instrument as amended.

4. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No [ ]  
If yes, attach an organizational chart.

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

5.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that ceased to exist as a result of the merger or consolidation.

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

6. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] N/A [ ]

If yes, attach an explanation.  
\_\_\_\_\_  
\_\_\_\_\_

7.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ....12/31/1996.....

7.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. ....12/31/1996.....

7.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ....04/24/1998.....

7.4 By what department or departments?..... OHIO, DELAWARE AND ARIZONA

8.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? (You need not report an action, either formal or informal, if a confidentiality clause is part of the agreement.) Yes [ ] No [X]

8.2 If yes, give full information:  
\_\_\_\_\_

**GENERAL INTERROGATORIES (continued)**

**INVESTMENT**

(Responses to these interrogatories should be based on changes that have occurred since prior year end unless otherwise noted)

9.1 Has there been any change in the reporting entity's own preferred or common stock? Yes [ ] No [X]

9.2 If yes, explain:.....

10.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

10.2 If yes, give full and complete information relating thereto:

11. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....0

12. Amount of real estate and mortgages held in short-term investments: \$.....0

13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [ ] No [X]

13.2 If yes, please complete the following:

	1 Prior Year-End Statement Value	2 Current Quarter Statement Value
13.21 Bonds.....	\$.....0	\$.....0
13.22 Preferred Stock.....	\$.....0	\$.....0
13.23 Common Stock.....	\$.....0	\$.....0
13.24 Short-Term Investments.....	\$.....0	\$.....0
13.25 Mortgages, Loans or Real Estate.....	\$.....0	\$.....0
13.26 All Other.....	\$.....0	\$.....0
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26).....	\$.....0	\$.....0
13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above.....	\$.....0	\$.....0
13.29 Receivable from Parent not included in Lines 13.21 to 13.26 above.....	\$.....0	\$.....0

14.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [ ] No [X]

14.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]  
If no, attach a description with this statement.

15. Excluding items in Schedule E, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Part 1-General, Section IV.H-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

15.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
THE BANK OF NEW YORK	ONE WALL STREET, NEW YORK, NEW YORK 10286

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

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

15.3 Have there been any changes, including name changes, in the custodian(s) identified in 15.1 during the current year? Yes [ ] No [ ]

15.4 If yes, give full and complete information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
AMERICAN MONEY MANAGEMENT CORP.	N/A	ONE EAST FOURTH STREET, CINCINNATI, OHIO 45202

**FIDELITY EXCESS AND SURPLUS INSURANCE COMPANY  
GENERAL INTERROGATORIES (continued)**

**PART 2**

**PROPERTY & CASUALTY INTERROGATORIES**

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

SEE NOTES TO FINANCIAL STATEMENTS NO. 20 C.

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	.....0.0	.....0.0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
Total.....	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0

**FIDELITY EXCESS AND SURPLUS INSURANCE COMPANY  
SCHEDULE A - VERIFICATION**

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value, beginning of period.....	0	0	0	0
2. Increase (decrease) by adjustment.....	0	0	0	0
3. Cost of acquired.....	0	0	0	0
4. Cost of additions to and permanent improvements.....	0	0	0	0
5. Total profit (loss) on sales.....	0	0	0	0
6. Increase (decrease) by foreign exchange adjustment.....	0	0	0	0
7. Amount received on sales.....	0	0	0	0
8. Book/adjusted carrying value at end of current period.....	0	0	0	0
9. Total valuation allowance.....	0	0	0	0
10. Subtotal (Lines 8 plus 9).....	0	0	0	0
11. Total nonadmitted amounts.....	0	0	0	0
12. Statement value, current period (Page 2, real estate lines, current period).....	0	0	0	0

**NONE**

**SCHEDULE B - VERIFICATION**

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/recorded investment excluding accrued interest on mortgages owned, beginning of period.....	0	0	0	0
2. Amount loaned during period:				
2.1 Actual cost at time of acquisitions.....	0	0	0	0
2.2 Additional investment made after acquisitions.....	0	0	0	0
3. Accrual of discount and mortgage interest points and commitment fees.....	0	0	0	0
4. Increase (decrease) by adjustment.....	0	0	0	0
5. Total profit (loss) on sale.....	0	0	0	0
6. Amounts paid on account or in full during the period.....	0	0	0	0
7. Amortization of premium.....	0	0	0	0
8. Increase (decrease) by foreign exchange adjustment.....	0	0	0	0
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period.....	0	0	0	0
10. Total valuation allowance.....	0	0	0	0
11. Subtotal (Lines 9 plus 10).....	0	0	0	0
12. Total nonadmitted amounts.....	0	0	0	0
13. Statement value of mortgages owned at end of current period.....	0	0	0	0

**NONE**

**SCHEDULE BA - VERIFICATION**

Other Invested Assets Included in Schedule BA

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, beginning of period.....	0	0	0	0
2. Cost of acquisitions during period:				
2.1 Actual cost at time of acquisitions.....	0	0	0	0
2.2 Additional investment made after acquisitions.....	0	0	0	0
3. Accrual of discount.....	0	0	0	0
4. Increase (decrease) by adjustment.....	0	0	0	0
5. Total profit (loss) on sale.....	0	0	0	0
6. Amounts paid on account or in full during the period.....	0	0	0	0
7. Amortization of premium.....	0	0	0	0
8. Increase (decrease) by foreign exchange adjustment.....	0	0	0	0
9. Book/adjusted carrying value of long-term invested assets at end of current period.....	0	0	0	0
10. Total valuation allowance.....	0	0	0	0
11. Subtotal (Lines 9 plus 10).....	0	0	0	0
12. Total nonadmitted amounts.....	0	0	0	0
13. Statement value of long-term invested assets at end of current period.....	0	0	0	0

**NONE**

**SCHEDULE D - PART 1B**

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

	1 Statement Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Statement Value End of First Quarter	6 Statement Value End of Second Quarter	7 Statement Value End of Third Quarter	8 Statement Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1.....	18,429,121	5,817,280	6,344,425	(11,218)	18,429,121	17,890,758	0	22,449,474
2. Class 2.....	9,264,581	0	2,802,310	(1,006,603)	9,264,581	5,455,668	0	8,550,552
3. Class 3.....	0	0	0	974,320	0	974,320	0	0
4. Class 4.....	0	0	0	0	0	0	0	0
5. Class 5.....	0	0	0	0	0	0	0	0
6. Class 6.....	0	0	0	0	0	0	0	0
7. Total Bonds.....	27,693,702	5,817,280	9,146,735	(43,501)	27,693,702	24,320,746	0	31,000,026
<b>PREFERRED STOCK</b>								
8. Class 1.....	0	0	0	0	0	0	0	0
9. Class 2.....	337,535	0	337,464	(71)	337,535	0	0	337,745
10. Class 3.....	0	0	0	0	0	0	0	0
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	337,535	0	337,464	(71)	337,535	0	0	337,745
15. Total Bonds and Preferred Stock.....	28,031,237	5,817,280	9,484,199	(43,572)	28,031,237	24,320,746	0	31,337,771

**SCHEDULE DA - PART 1**

## Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Amount of Interest Received Current Quarter	5 Paid for Accrued Interest
8099999. Totals.....	1,077,585	.XXX.....	1,077,585	14,103	.0

**SCHEDULE DA - PART 2 - Verification**

## Short-Term Investments Owned

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value, beginning of period.....	5,820,476	2,554,100	.0	2,401,775
2. Cost of short-term investments acquired.....	1,201,600	4,843,830	.0	15,979,827
3. Increase (decrease) by adjustment.....	.0	.0	.0	.0
4. Increase (decrease) by foreign exchange adjustment.....	.0	.0	.0	.0
5. Total profit (loss) on disposal of short-term investments.....	.0	.0	.0	.0
6. Consideration received on disposal of short-term investments.....	4,467,976	6,320,345	.0	12,561,126
7. Book/adjusted carrying value, current period.....	2,554,100	1,077,585	.0	5,820,476
8. Total valuation allowance.....	.0	.0	.0	.0
9. Subtotal (Lines 7 plus 8).....	2,554,100	1,077,585	.0	5,820,476
10. Total nonadmitted amounts.....	.0	.0	.0	.0
11. Statement value (Lines 9 minus 10).....	2,554,100	1,077,585	.0	5,820,476
12. Income collected during period.....	24,485	14,103	.0	76,385
13. Income earned during period.....	24,485	14,104	.0	76,385

**Sch. DB-Part F-Section 1**  
**NONE**

**Sch. DB-Part F-Section 2**  
**NONE**

**Sch. F**  
**NONE**

**FIDELITY EXCESS AND SURPLUS INSURANCE COMPANY**  
**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Is Insurer Licensed? (Yes or No)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	No	0	0	0	0	5,259	10,936
2. Alaska.....AK	No	0	0	0	0	0	0
3. Arizona.....AZ	No	0	0	0	0	7,595	8,215
4. Arkansas.....AR	No	0	(241)	0	0	588	859
5. California.....CA	No	0	87,500	0	0	472,366	525,906
6. Colorado.....CO	No	0	1,190	0	0	6,901	7,699
7. Connecticut.....CT	No	0	0	0	0	69,223	76,195
8. Delaware.....DE	No	207,000	0	0	0	69,538	38,745
9. District of Columbia.....DC	No	0	0	0	0	0	0
10. Florida.....FL	No	0	(1,307,147)	405,000	0	487,346	362,973
11. Georgia.....GA	No	0	0	1,854	0	204,469	231,028
12. Hawaii.....HI	No	0	0	0	0	1,007	1,065
13. Idaho.....ID	No	0	0	0	0	33,313	35,101
14. Illinois.....IL	No	(4,000)	264,095	2,192	500	211,668	181,189
15. Indiana.....IN	No	0	0	0	0	17,235	18,598
16. Iowa.....IA	No	0	0	0	0	193,094	204,039
17. Kansas.....KS	No	0	28,080	0	0	13,239	20,914
18. Kentucky.....KY	No	0	7,500	0	0	107,582	119,300
19. Louisiana.....LA	No	80,172	385,217	20,004	65,481	2,270,455	2,833,980
20. Maine.....ME	No	0	0	0	0	3,873	4,171
21. Maryland.....MD	Yes	0	0	0	0	380,692	526,029
22. Massachusetts.....MA	No	0	0	0	0	16,834	18,677
23. Michigan.....MI	No	6,141	0	0	0	93,489	106,135
24. Minnesota.....MN	No	0	0	0	0	204,636	226,046
25. Mississippi.....MS	No	0	65,000	0	0	12,672	15,557
26. Missouri.....MO	No	0	0	0	0	37,017	40,027
27. Montana.....MT	No	0	0	0	0	22,817	24,606
28. Nebraska.....NE	No	0	0	0	0	23,975	25,890
29. Nevada.....NV	No	0	0	0	0	0	0
30. New Hampshire.....NH	No	0	0	0	0	0	0
31. New Jersey.....NJ	Yes	0	(1,743)	26,823	37,500	2,002,149	2,001,316
32. New Mexico.....NM	No	2,695	20,835	0	0	21,220	19,298
33. New York.....NY	No	0	0	0	(1,359)	874,313	923,265
34. North Carolina.....NC	No	0	0	0	0	275,267	293,874
35. North Dakota.....ND	No	0	6,650	0	0	133,126	183,167
36. Ohio.....OH	Yes	0	0	0	0	47,357	51,502
37. Oklahoma.....OK	No	0	12,996	0	3,036	106,783	134,318
38. Oregon.....OR	No	0	0	0	0	41,722	43,866
39. Pennsylvania.....PA	No	0	0	3,933	(1,182)	292,635	478,225
40. Rhode Island.....RI	No	0	0	0	0	645,383	163,783
41. South Carolina.....SC	Yes	0	0	0	0	178,629	187,524
42. South Dakota.....SD	No	0	0	0	0	74,244	78,119
43. Tennessee.....TN	No	0	232,745	0	0	53,296	92,455
44. Texas.....TX	No	70,925	757,283	3,748,817	207,920	5,399,365	8,336,640
45. Utah.....UT	No	0	0	0	0	0	0
46. Vermont.....VT	No	0	0	0	0	0	0
47. Virginia.....VA	No	0	1,227,862	0	0	1,425,550	1,198,356
48. Washington.....WA	No	0	4,937	0	142,919	186,358	198,096
49. West Virginia.....WV	No	0	0	0	0	1,756	5,021
50. Wisconsin.....WI	No	0	0	0	0	257,630	273,227
51. Wyoming.....WY	No	0	0	0	0	10,727	12,256
52. American Samoa.....AS	No	0	0	0	0	0	0
53. Guam.....GU	No	0	0	0	0	0	0
54. Puerto Rico.....PR	No	0	0	0	0	0	0
55. US Virgin Islands.....VI	No	0	0	0	0	0	0
56. Canada.....CN	No	0	0	0	0	0	0
57. Aggregate Other Alien.....OT	XXX	0	0	0	0	0	0
58. Totals.....	(a).....4	362,933	1,792,759	4,208,623	454,815	16,994,393	20,338,188

**DETAILS OF WRITE-INS**

5701.....	XXX	0	0	0	0	0	0
5702.....	XXX	0	0	0	0	0	0
5703.....	XXX	0	0	0	0	0	0
5798. Summary of remaining write-ins for Line 57 from overflow page....	XXX	0	0	0	0	0	0
5799. Totals (Lines 5701 thru 5703 + Line 5798) (Line 57 above).....	XXX	0	0	0	0	0	0

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

**SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY**

## PART 1 – ORGANIZATIONAL CHART

	<u>FEIN Number</u>	<u>NAIC Co. Code</u>	<u>Domiciliary State</u>
<b>AMERICAN FINANCIAL GROUP, INC .</b>	31-1544320		
<b>AFC HOLDING COMPANY</b>	31-1422526		
<b>AMERICAN FINANCIAL CORPORATION</b>	31-0624874		
Dixie Terminal Corporation	31-0823725		
One East Fourth, Inc.	31-0686194		
<b>American Premier Underwriters, Inc.</b>	23-6000765		
GAI (Bermuda) Ltd. (Bermuda)			
GAI Insurance Company, Ltd. (Bermuda)*			
Pennsylvania Company	51-6001624		
Atlanta Casualty Company*	58-1132392	21792	OH
American Premier Insurance Company*	31-1287689	37001	IN
Atlanta Casualty Group, Inc.	58-1293110		
Atlanta Reserve Insurance Company*	31-1627506	10968	OH
Atlanta Specialty Insurance Company*	42-1019055	31925	OH
Penn Central U.K. Limited (United Kingdom)			
Insurance (GB) Limited (United Kingdom)*			
Infinity Insurance Company*	31-0943862	22268	IN
Infinity National Insurance Company*	31-1358834	10068	IN
Infinity Select Insurance Company*	31-1333017	20260	IN
Leader Insurance Company*	34-0927698	11738	OH
Leader Preferred Insurance Company*	34-1785809	10195	OH
Leader Specialty Insurance Company*	34-1767787	10061	IN
TICO Insurance Company*	75-1227771	39497	OH
Republic Indemnity Company of America*	95-2801326	22179	CA
Republic Indemnity Company of California*	31-1054123	43753	CA
Windsor Insurance Company*	58-1806189	12599	IN
American Deposit Insurance Company*	73-0772113	16802	OK
Coventry Insurance Company*	31-1277903	35211	OH
El Aguila Compañía de Seguros, S.A. de C.V. (Mexico)*			
Moore Group Inc.	58-1080659		
Regal Insurance Company*	58-1806192	38873	IN
Premier Lease & Loan Services Insurance Agency, Inc.	91-1242743		
<b>Great American Insurance Company *</b>	31-0501234	16691	OH
American Empire Surplus Lines Insurance Company*	31-0912199	35351	DE
American Empire Insurance Company*	31-0973761	37990	OH
Fidelity Excess and Surplus Insurance Company*	22-2824607	12203	OH
Brothers Property Corporation	59-2840291		
FCIA Management Company, Inc.	13-3628555		
GAI Warranty Company	31-1753938		
Great American Alliance Insurance Company*	95-1542353	26832	OH
Great American Assurance Company*	15-6020948	26344	OH
Great American Contemporary Insurance Company*	36-4079497	10646	OH
Great American Custom Insurance Services, Inc.	31-1070712		
Great American E & S Insurance Company*	31-0954439	37532	DE
Great American Fidelity Insurance Company*	31-1036473	41858	DE
Great American Insurance Company of New York*	13-5539046	22136	NY
Great American Lloyd's Insurance Company*@	31-0974853	38024	TX
Great American Protection Insurance Company*	31-1288778	38580	IN
Great American Security Insurance Company*	31-1209419	31135	OH
Great American Spirit Insurance Company*	31-1237970	33723	IN
Great Texas County Mutual Insurance Company*@	43-6030348	13820	TX
Mid-Continent Casualty Company*	73-0556513	23418	OK
Mid-Continent Insurance Company*	73-1406844	15380	OK
Oklahoma Surety Company*	73-0773259	23426	OK
National Interstate Corporation	34-1607394		
Hudson Indemnity, Ltd. (Cayman Islands)*			
National Interstate Insurance Company*	34-1607395	32620	OH
National Interstate Insurance Company of Hawaii, Inc.*	99-0345306	11051	HI
PLLS Canada Insurance Brokers Inc. (Canada)			
Pointe Apartments, Inc.	41-1752820		
Transport Insurance Company*	75-0784127	33014	OH
Worldwide Insurance Company*	39-1341441	26050	OH
Worldwide Direct Auto Insurance Company*	61-6027355	20133	OH
Worldwide Casualty Insurance Company*	61-0983091	39896	OH
<b>Great American Financial Resources, Inc.</b>	06-1356481		
AAG Holding Company, Inc.	31-1475936		
Great American Life Insurance Company*	13-1935920	63312	OH
American Retirement Life Insurance Company*	59-2760189	88366	OH
Annuity Investors Life Insurance Company*	31-1021738	93661	OH
Consolidated Financial Corporation	36-3383108		
Great American Life Assurance Company*	95-2496321	62200	OH
Great American Life Insurance Company of New York*	13-1996152	67288	NY
Loyal American Life Insurance Company*	63-0343428	65722	OH
Manhattan National Life Insurance Company	45-0252531	67083	IL
United Teacher Associates, Ltd.	74-2180806		
United Teacher Associates Insurance Company*	58-0869673	63479	TX
Great American Life Assurance Company of Puerto Rico*	66-0258488	73814	PR

\*Denotes Insurer

@ Denotes company which is affiliated but not owned

## FIDELITY EXCESS AND SURPLUS INSURANCE COMPANY PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	0	205	0.0	0.0
2. Allied lines.....	0	27	0.0	0.0
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	0	0.0	0.0
5. Commercial multiple peril.....	0	3,069	0.0	0.0
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	0	0	0.0	0.0
9. Inland marine.....	0	271	0.0	0.0
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical malpractice-occurrence.....	0	0	0.0	0.0
11.2. Medical malpractice-claims made.....	0	0	0.0	0.0
12. Earthquake.....	0	0	0.0	0.0
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	0	0	0.0	0.0
17.1. Other liability-occurrence.....	204,497	240,815	117.8	82.2
17.2. Other liability-claims made.....	54,750	1,767	3.2	1.5
18.1. Products liability-occurrence.....	16,868	(88,040)	(521.9)	558.7
18.2. Products liability-claims made.....	0	(6)	0.0	0.0
19.1, 19.2 Private passenger auto liability.....	0	0	0.0	0.0
19.3, 19.4 Commercial auto liability.....	328	(94,767)	(28,892.4)	5.4
21. Auto physical damage.....	0	1,511	0.0	0.0
22. Aircraft (all perils).....	0	286	0.0	0.0
23. Fidelity.....	0	0	0.0	0.0
24. Surety.....	0	0	0.0	0.0
26. Burglary and theft.....	0	0	0.0	0.0
27. Boiler and machinery.....	0	0	0.0	0.0
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
34. Totals.....	276,443	65,138	23.6	106.2
<b>DETAILS OF WRITE-INS</b>				
3301. ....	0	0	0.0	0.0
3302. ....	0	0	0.0	0.0
3303. ....	0	0	0.0	0.0
3398. Sum. of remaining write-ins for Line 33 from overflow page.....	0	0	0.0	0.0
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33).....	0	0	0.0	0.0

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
	1. Fire.....	0	0
2. Allied lines.....	0	0	0
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	0	0	0
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	0	0	0
9. Inland marine.....	0	0	0
10. Financial guaranty.....	0	0	0
11.1. Medical malpractice-occurrence.....	0	0	0
11.2. Medical malpractice-claims made.....	0	0	0
12. Earthquake.....	0	0	0
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	0	0	0
17.1. Other liability-occurrence.....	96,517	347,433	1,587,461
17.2. Other liability-claims made.....	0	0	0
18.1. Products liability-occurrence.....	8,380	16,066	153,813
18.2. Products liability-claims made.....	0	0	0
19.1, 19.2 Private passenger auto liability.....	0	0	0
19.3, 19.4 Commercial auto liability.....	520	(566)	51,485
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	0	0	0
24. Surety.....	0	0	0
26. Burglary and theft.....	0	0	0
27. Boiler and machinery.....	0	0	0
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business.....	0	0	0
34. Totals.....	105,418	362,933	1,792,759
<b>DETAILS OF WRITE-INS</b>			
3301. ....	0	0	0
3302. ....	0	0	0
3303. ....	0	0	0
3398. Sum. of remaining write-ins for Line 33 from overflow page.....	0	0	0
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33).....	0	0	0

**FIDELITY EXCESS AND SURPLUS INSURANCE COMPANY**

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (a)	2002 Loss and LAE Payments on Claims Reported as of Prior Year-End	2002 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2002 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (b)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserves Developed (Savings)/Deficiency (c)
1. 1999 + Prior	.....586	.....1,546	.....2,132	.....2,132	.....0	.....2,132	.....0	.....0	.....0	.....0	.....1,546	.....(1,546)	.....(0)
2. 2000	.....390	.....589	.....979	.....979	.....0	.....979	.....0	.....0	.....0	.....0	.....589	.....(589)	.....0
3. Subtotals 2000 + Prior	.....976	.....2,135	.....3,111	.....3,111	.....0	.....3,111	.....0	.....0	.....0	.....0	.....2,135	.....(2,135)	.....(0)
4. 2001	.....466	.....2,064	.....2,530	.....2,530	.....0	.....2,530	.....0	.....0	.....0	.....0	.....2,064	.....(2,064)	.....0
5. Subtotals 2001 + Prior	.....1,442	.....4,199	.....5,641	.....5,641	.....0	.....5,641	.....0	.....0	.....0	.....0	.....4,199	.....(4,199)	.....(0)
6. 2002	.....XXX	.....XXX	.....XXX	.....XXX	.....0	.....0	.....XXX	.....0	.....0	.....0	.....XXX	.....XXX	.....XXX
7. Totals	.....1,442	.....4,199	.....5,641	.....5,641	.....0	.....5,641	.....0	.....0	.....0	.....0	.....4,199	.....(4,199)	.....(0)
8. Prior Year-End's Surplus As Regards Policyholders	.....24,495										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....291.1 %	2. ....(100.0)%	3. ....(0.0)%
													Col. 13, Line 7 Line 8
													4. ....(0.0)%

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(a) Should equal prior year-end Annual Statement; Page 3, Col. 1, Lines 1 + 3.  
 (b) Should equal Q.S. Page 3, Col.1, Lines 1 and 3.  
 (c) Should also equal Cols. 6 + 10 less Col. 3 for Lines 1 through 5 only.

# FIDELITY EXCESS AND SURPLUS INSURANCE COMPANY SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	RESPONSE
1. Will the SVO Compliance Certification be filed with this statement?	_____ YES
2. Will the Trusteed Surplus Statement be filed with the State of Domicile and the NAIC with this statement?	_____ NO
3. Will Supplement A to Schedule T (Medical Malpractice Supplement) be filed with this statement?	_____ NO

**EXPLANATIONS:**

**BAR CODE:**



**Overflow Page  
NONE**

**Sch. A-Part 2  
NONE**

**Sch. A-Part 3  
NONE**

**Sch. B-Part 1  
NONE**

**Sch. B-Part 2  
NONE**

**Sch. BA-Part 1  
NONE**

**Sch. BA-Part 2  
NONE**

**FIDELITY EXCESS AND SURPLUS INSURANCE COMPANY**

**SCHEDULE D - PART 3**

Show all Long-Term Bonds and Stock Acquired by the Company During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
<b>Bonds - Industrial and Miscellaneous</b>								
<b>United States</b>								
42307T-AD-0.....	HEINZ FINANCE 6.00 3-15-12 NC.....	04/16/2002.....	GOLDMAN SACHS & CO.....		973,450	1,000,000	7,000	1.....
	United States.....				973,450	1,000,000	7,000	XXX.....
4599999.	Total - Bonds - Industrial & Miscellaneous.....				973,450	1,000,000	7,000	XXX.....
6099997.	Total - Bonds - Part 3.....				973,450	1,000,000	7,000	XXX.....
6099999.	Total - Bonds.....				973,450	1,000,000	7,000	XXX.....
7299999.	Total - Bonds, Preferred and Common Stocks.....				973,450	XXX.....	7,000	XXX.....

(a) For all common stock bearing the NAIC designation "U" provide: the number of such issues:.....0.

**FIDELITY EXCESS AND SURPLUS INSURANCE COMPANY**

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
<b>Bonds - U.S. Government</b>																
831641-CA-1	SBIC 1996-10B 7.710 6-1-06	06/10/2002	PAYDOWN		10,849	10,849	10,849	10,849	0	0	0	0	0	417		1PE
0399999	Total - Bonds - U.S. Government				10,849	10,849	10,849	10,849	0	0	0	0	0	417	0	XXX
<b>Bonds - Industrial and Miscellaneous</b>																
<b>United States</b>																
030096-AD-3	AMERICAN STORES 9.125 4-1-02 NC	04/01/2002	REDEEMED		1,500,000	1,500,000	1,492,260	1,500,000	287	0	0	0	0	68,438		2PE
440327-AE-4	HORACE MANN 6.625 1-15-06 NC	05/08/2002	CS FIRST BOSTON CORP		611,814	600,000	588,330	590,141	821	0	0	21,673	21,673	32,904		2PE
552673-AM-7	MCI COMM CORP 7.50 8-20-04 NC	04/30/2002	GOLDMAN SACHS & CO		364,000	700,000	734,230	712,169	(1,602)	0	0	(348,169)	(348,169)	36,896		2PE
87203R-AA-0	BAE SYTM ASST 6.664 9-15-13 A043008	06/15/2002	SINKING FUND PAYMENT		13,231	13,231	13,231	13,231	0	0	0	0	0	441		1PE
	United States				2,489,045	2,813,231	2,828,051	2,815,541	(494)	0	0	(326,496)	(326,496)	138,679	0	XXX
4599999	Total - Bonds - Industrial & Miscellaneous				2,489,045	2,813,231	2,828,051	2,815,541	(494)	0	0	(326,496)	(326,496)	138,679	0	XXX
6099997	Total - Bonds - Part 4				2,499,894	2,824,080	2,838,900	2,826,390	(494)	0	0	(326,496)	(326,496)	139,096	0	XXX
6099999	Total - Bonds				2,499,894	2,824,080	2,838,900	2,826,390	(494)	0	0	(326,496)	(326,496)	139,096	0	XXX
<b>Preferred Stocks - Public Utilities</b>																
<b>United States</b>																
595620-20-4	MIDAMERICAN ENERGY CO 7.80% PFD	05/01/2002	SINKING FUND PAYMENT		1,665,000	166,500	170,871	168,479	(140)	0	0	(1,979)	(1,979)		5,448	RP2U
595620-20-4	MIDAMERICAN ENERGY CO 7.80% PFD	05/01/2002	REDEEMED BY CALL		1,670,000	173,513	171,384	168,985	(140)	0	0	4,528	4,528		5,464	RP2U
	United States				340,013	0	342,255	337,464	(280)	0	0	2,549	2,549	0	10,912	XXX
6199999	Total - Preferred Stocks - Public Utilities				340,013	0	342,255	337,464	(280)	0	0	2,549	2,549	0	10,912	XXX
6599997	Total - Preferred Stocks - Part 4				340,013	0	342,255	337,464	(280)	0	0	2,549	2,549	0	10,912	XXX
6599999	Total - Preferred Stocks				340,013	0	342,255	337,464	(280)	0	0	2,549	2,549	0	10,912	XXX
7199999	Total - Preferred and Common Stocks				340,013	XXX	342,255	337,464	(280)	0	0	2,549	2,549	0	10,912	XXX
7299999	Total - Bonds, Preferred and Common Stocks				2,839,907	XXX	3,181,155	3,163,854	(774)	0	0	(323,947)	(323,947)	139,096	10,912	XXX

(a) For all common stock bearing the NAIC designation "U" provide: the number of such issues: 0.

E05

**Sch. DB-Part A-Section 1**  
**NONE**

**Sch. DB-Part B-Section 1**  
**NONE**

**Sch. DB-Part C-Section 1**  
**NONE**

**Sch. DB-Part D-Section 1**  
**NONE**

**FIDELITY EXCESS AND SURPLUS INSURANCE COMPANY**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Rate of Interest	3 Amount of Interest Received During Current Quarter	4 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			8 *
				5 First Month	6 Second Month	7 Third Month	
<b>Open Depositories</b>							
The Bank of New York..... New York, New York.....	.....0.600	.....33	.....0	.....526	.....504	.....493	.....
The Provident Bank..... Cincinnati, Ohio.....	.....0.000	.....0	.....0	.....10,281	.....9,904	.....9,396	.....
The Provident Bank..... Cincinnati, Ohio.....	.....0.000	.....0	.....0	.....(847,655)	.....(800,155)	.....0	.....
0199999. Total Open Depositories.....	.....XXX	.....33	.....0	.....(836,848)	.....(789,747)	.....9,889	XXX
0399999. Total Cash on Deposit.....	.....XXX	.....33	.....0	.....(836,848)	.....(789,747)	.....9,889	XXX
0599999. Total Cash.....	.....XXX	.....33	.....0	.....(836,848)	.....(789,747)	.....9,889	XXX

**FIDELITY EXCESS AND SURPLUS INSURANCE COMPANY**  
**Overflow Page for Write-Ins**

**FIDELITY EXCESS AND SURPLUS INSURANCE COMPANY**  
**Overflow Page for Write-Ins**