



**Edgar Filing: ALLEGHANY CORP /DE - Form 13F-HR**

Number of Other Included Managers: 0  
 Form 13F Information Table Entry Total: 29  
 Form 13F Information Table Value Total: \$483,952  
 (thousands)

List of Other Included Managers: None

SECURITIES AND EXCHANGE COMMISSIONS FORM 13F INFORMATION  
 PREPARED FOR ALLEGHANY CORPORATION  
 AS OF 12/31/2002

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	MARKET VALUE (X 1000)	SHRS OR PRIN AMT	SH/ PRN	PUT/ CALL	SOLE (A)	SHRD (B)
AMB PROPERTY CORP	COM	00163T109	561	20,500	SH			X
ALLIANT ENERGY CORP	COM	018802108	1,665	100,000	SH		X	
AMEREN CORP	COM	023608102	4,157	100,000	SH			X
APARTMENT INVT & MGMT CO	CL A	03748R101	750	20,000	SH			X
ARCH COAL INC	COM	039380100	19,431	900,000	SH			X
ARCHSTONE-SMITH TR	COM	039583109	1,132	48,093	SH			X
AVALONBAY CMNTYS INC	COM	053484101	1,044	26,664	SH			X
BRE PROPERTIES INC	CL A	05564E106	972	31,150	SH			X
BARRICK GOLD CORP	COM	067901108	817	53,000	SH		X	
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	2,740	1,131	SH			X
BOSTON PROPERTIES INC	COM	101121101	1,340	36,350	SH			X
BURLINGTON NORTHN SANTA FE	COM	12189T104	416,160	16,000,000	SH			X
CIGNA CORP	COM	125509109	4,112	100,000	SH			X
CINERGY CORP	COM	172474108	3,372	100,000	SH			X
DQE INC	COM	23329J104	1,524	100,000	SH			X
FEDERAL REALTY INVT TR	SH BEN INT	313747206	974	34,640	SH			X
FIRST FED CAP CORP	COM	319960100	1,854	96,000	SH			X
FIRST INDUSTRIAL REALTY TR	COM	32054K103	745	26,600	SH			X
GENERAL GROWTH PPTYS INC	COM	370021107	1,173	22,550	SH			X
GREAT PLAINS ENERGY INC	COM	391164100	2,288	100,000	SH			X
HERCULES INC	COM	427056106	880	100,000	SH		X	
LONGVIEW FIBRE CO	COM	543213102	5,061	700,000	SH		X	
MACERICH CO	COM	554382101	963	31,310	SH			X
MACK CALI RLTY CORP	COM	554489104	1,200	39,600	SH			X
PHILIP MORRIS COS INC	COM	718154107	1,013	25,000	SH			X
SAFECO CORP	COM	786429100	3,467	100,000	SH			X
SIERRA PAC RES NEW	COM	826428104	1,300	200,000	SH			X
TAUBMAN CTRS INC	COM	876664103	725	44,700	SH			X
UNITED FIRE & CAS CORP	COM	910331107	2,532	75,684	SH			X
GRAND TOTAL			483,952	19,232,972				