



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

Report Summary:

Number of Other Included Managers: 0  
 Form 13F Information Table Entry Total: 45  
 Form 13F Information Table Value Total: \$ 457,955  
 (thousands)

List of Other Included Managers: None

SECURITIES AND EXCHANGE COMMISSIONS FORM 13F INFORMATION  
 PREPARED FOR ALLEGHANY CORPORATION  
 AS OF 09/30/2002

| 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/ PUT/ CALL | SOLE     | INVESTMENT DISCRETION SHRD (A) (B) |
| AMB PROPERTY CORP            | COM            | 00163T109 | 592                   | 20,500           | SH            |          | X                                  |
| ALLIANT ENERGY CORP          | COM            | 018802108 | 2,673                 | 138,850          | SH            |          | X                                  |
| AMLI RESIDENTIAL PPTYS TR    | SH BEN INT     | 001735109 | 110                   | 5,000            | SH            |          | X                                  |
| AMEREN CORP                  | COM            | 023608102 | 4,165                 | 100,000          | SH            |          | X                                  |
| AON CORP                     | COM            | 037389103 | 102                   | 4,981            | SH            |          | X                                  |
| APARTMENT INVT & MGMT CO     | CL A           | 03748R101 | 777                   | 20,000           | SH            |          | X                                  |
| ARCH COAL INC                | COM            | 039380100 | 14,895                | 900,000          | SH            |          | X                                  |
| ARCHSTONE-SMITH TR           | COM            | 039583109 | 1,148                 | 48,093           | SH            |          | X                                  |
| ASSOCIATED BANC CORP         | COM            | 045487105 | 1,214                 | 38,264           | SH            |          | X                                  |
| AVALONBAY CMNTYS INC         | COM            | 053484101 | 1,115                 | 26,664           | SH            |          | X                                  |
| BRE PROPERTIES INC           | CL A           | 05564E106 | 958                   | 31,150           | SH            |          | X                                  |
| BALDWIN & LYONS INC          | CL B           | 057755209 | 530                   | 24,260           | SH            |          | X                                  |
| BANK ONE CORP                | COM            | 06423A103 | 702                   | 18,775           | SH            |          | X                                  |
| BARRICK GOLD CORP            | COM            | 067901108 | 824                   | 53,000           | SH            |          | X                                  |
| BERKSHIRE HATHAWAY INC DEL   | CL B           | 084670207 | 2,788                 | 1,131            | SH            |          | X                                  |
| BOSTON PROPERTIES INC        | COM            | 101121101 | 1,352                 | 36,350           | SH            |          | X                                  |
| BURLINGTON NORTHN SANTA FE   | COM            | 12189T104 | 382,720               | 16,000,000       | SH            |          | X                                  |
| CHARTER ONE FINL INC         | COM            | 160903100 | 892                   | 30,007           | SH            |          | X                                  |
| CINERGY CORP                 | COM            | 172474108 | 3,143                 | 100,000          | SH            |          | X                                  |
| COMMERCE GROUP INC MASS      | COM            | 200641108 | 647                   | 20,000           | SH            |          | X                                  |
| DQE INC                      | COM            | 23329J104 | 1,500                 | 100,000          | SH            |          | X                                  |
| FEDERAL REALTY INVT TR       | SH BEN INT     | 313747206 | 935                   | 34,640           | SH            |          | X                                  |
| FIFTH THIRD BANCORP          | COM            | 316773100 | 512                   | 8,362            | SH            |          | X                                  |
| FIRST FED CAP CORP           | COM            | 319960100 | 3,145                 | 161,884          | SH            |          | X                                  |
| FIRST INDUSTRIAL REALTY TRUS | COM            | 32054K103 | 824                   | 26,600           | SH            |          | X                                  |
| GENERAL GROWTH PPTYS INC     | COM            | 370021107 | 760                   | 14,750           | SH            |          | X                                  |
| GREAT PLAINS ENERGY INC      | COM            | 391164100 | 1,915                 | 100,000          | SH            |          | X                                  |
| HARLEYSVILLE GROUP INC       | COM            | 412824104 | 2,163                 | 82,400           | SH            |          | X                                  |
| HERCULES INC                 | COM            | 427056106 | 921                   | 100,000          | SH            |          | X                                  |
| LONGVIEW FIBRE CO            | COM            | 543213102 | 4,858                 | 700,000          | SH            |          | X                                  |
| MACERICH CO                  | COM            | 554382101 | 970                   | 31,310           | SH            |          | X                                  |
| MACK CALI RLTY CORP          | COM            | 554489104 | 1,150                 | 35,800           | SH            |          | X                                  |
| MARSHALL & ILSLEY CORP       | COM            | 571834100 | 558                   | 20,000           | SH            |          | X                                  |
| MERCHANTS GROUP INC          | COM            | 588539106 | 513                   | 22,300           | SH            |          | X                                  |
| MERCURY GENL CORP NEW        | COM            | 589400100 | 886                   | 20,700           | SH            |          | X                                  |
| PHILIP MORRIS COS INC        | COM            | 718154107 | 970                   | 25,000           | SH            |          | X                                  |
| PROGRESSIVE CORP OHIO        | COM            | 743315103 | 1,975                 | 39,000           | SH            |          | X                                  |
| RLI CORP                     | COM            | 749607107 | 770                   | 14,343           | SH            |          | X                                  |
| SAFECO CORP                  | COM            | 786429100 | 3,178                 | 100,000          | SH            |          | X                                  |

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|                        |      |           |         |            |    |   |
|------------------------|------|-----------|---------|------------|----|---|
| TECO ENERGY INC        | COM  | 872375100 | 1,588   | 100,000    | SH | X |
| TAUBMAN CTRS INC       | COM  | 876664103 | 636     | 44,700     | SH | X |
| UNITED FIRE & CAS CORP | COM  | 910331107 | 2,572   | 75,684     | SH | X |
| WELLS FARGO & CO       | COM  | 949746101 | 1,064   | 22,094     | SH | X |
| WESTAR ENERGY INC      | COM  | 95709T100 | 1,006   | 100,000    | SH | X |
| XL CAPL LTD            | CL A | G98255105 | 1,239   | 16,854     | SH | X |
| GRAND TOTAL            |      |           | 457,955 | 19,613,446 |    |   |

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