

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 | | | | |