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be deemed to be filed.

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SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the Registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

Date: October 17, 2003

ALLIED CAPITAL CORPORATION

By: /s/ Penni F. Roll

Penni F. Roll:
Chief Financial Officer

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EXHIBIT INDEX

Exhibit No.	Description
99.1	Press release dated October 17, 2003

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