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ALLEGHANY CORP /DE  
Form 13F-HR  
May 15, 2003

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2003

Check here if Amendment [ ]; Amendment Number:  
This Amendment (Check only one): [ ] is a restatement.  
[ ] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Alleghany Corporation  
Address: 375 Park Avenue  
New York, NY 10152

Form 13F File Number: 28-1590

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Peter R. Sismondo  
Title: Vice President, Controller, Treasurer and Assistant Secretary  
Phone: 212-752-1356

Signature, Place, and Date of Signing:

/s/ Peter R. Sismondo                      New York, NY                      May 15, 2003  
-----  
[Signature]                                      [City, State]                                      [Date]

Report Type (Check only one):

- [ X ] 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
- [ ] 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)
- [ ] 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 1  
Form 13F Information Table Entry Total: 26  
Form 13F Information Table Value Total: \$631,817  
(thousands)

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List of Other Included Managers:

No.	Form 13F File Number	Name
2		Alleghany Insurance Holdings LLC

SECURITIES AND EXCHANGE COMMISSIONS FORM 13F INFORMATION  
 PREPARED FOR ALLEGHANY CORPORATION  
 AS OF 03/31/03

COLUMN 1 ----- NAME OF ISSUER -----	COLUMN 2 ----- TITLE OF CLASS -----	COLUMN 3 ----- CUSIP -----	COLUMN 4 ----- MARKET VALUE (X 1000) -----	COLUMN 5 ----- SHRS OR PRIN AMT -----	COLUMN 5 ----- SH/ PRN -----	COLUMN 5 ----- PUT/ CALL -----	COLUMN 5 ----- SOLE S (A) -----	COLUMN 5 ----- INVE DISC -----
ALTRIA GROUP INC	COM	02209S103	749	25,000	SH			
AMB PROPERTY CORP	COM	00163T109	579	20,500	SH			
AMEREN CORP	COM	023608102	3,905	100,000	SH			
APARTMENT INVT & MGMT CO	CL A	03748R101	730	20,000	SH			
ARCH COAL INC	COM	039380100	17,334	900,000	SH			
ARCHSTONE-SMITH TR	COM	039583109	1,056	48,093	SH			
AVALONBAY CMNTYS INC	COM	053484101	984	26,664	SH			
BRE PROPERTIES INC	CL A	05564E106	917	31,150	SH			
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	2,417	1,131	SH			
BOSTON PROPERTIES INC	COM	101121101	1,378	36,350	SH			
BURLINGTON NORTHN SANTA FE	COM	12189T104	337,953	13,300,000	SH		X	
BURLINGTON NORTHN SANTA FE	COM	12189T104	68,607	2,700,000	SH			
CIGNA CORP	COM	125509109	13,091	285,700	SH		X	
CIGNA CORP	COM	125509109	155,985	3,404,300	SH			
CINERGY CORP	COM	172474108	3,365	100,000	SH			
DQE INC	COM	23329J104	1,219	100,000	SH			
FEDERAL REALTY INVT TR	SH BEN INT	313747206	1,052	34,640	SH			
FIRST FED CAP CORP	COM	319960100	1,959	96,000	SH			
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	753	26,600	SH			
GENERAL GROWTH PPTYS INC	COM	370021107	1,217	22,550	SH			
GREAT PLAINS ENERGY INC	COM	391164100	2,387	100,000	SH			
LONGVIEW FIBRE CO	COM	543213102	4,608	633,000	SH		X	
MACERICH CO	COM	554382101	992	31,310	SH			
MACK CALI RLTY CORP	COM	554489104	1,226	39,600	SH			
SAFECO CORP	COM	786429100	3,497	100,000	SH			
SIERRA PAC RES NEW	COM	826428104	1,590	500,000	SH			
TAUBMAN CTRS INC	COM	876664103	761	44,700	SH			
UNITED FIRE & CAS CORP	COM	910331107	2,255	75,684	SH			
GRAND TOTAL			631,817	22,777,972				