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ALLEGHANY CORP /DE
Form 13F-HR
August 18, 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: June 30, 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 August 13, 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

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Form 13F Information Table Entry Total: 22
 Form 13F Information Table Value Total: \$698,783
 (thousands)

List of Other Included Managers:

| | | |
|-----|----------------------|----------------------------------|
| No. | Form 13F File Number | Name |
| 2 | | Underwriters Reinsurance Company |

SECURITIES AND EXCHANGE COMMISSIONS FORM 13F INFORMATION
 PREPARED FOR ALLEGHANY CORPORATION
 AS OF 06/30/03

| 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 | INVESTMENT DISCRETION | SOLE (A) | SHRD (B) | OTHER (C) |
| ALTRIA GROUP INC | COM | 02209S103 | 1,136 | 25,000 | SH | | | | X | |
| AMB PROPERTY CORP | COM | 00163T109 | 837 | 29,700 | SH | | | | X | |
| AMEREN CORP | COM | 023608102 | 4,410 | 100,000 | SH | | | | X | |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 927 | 26,800 | SH | | | | X | |
| ARCH COAL INC | COM | 039380100 | 6,251 | 272,035 | SH | | | | X | |
| ARCH COAL INC | COM | 039380100 | 14,431 | 627,965 | SH | | | | X | |
| ARCHSTONE-SMITH TR | COM | 039583109 | 1,154 | 48,093 | SH | | | | X | |
| AVALONBAY CMNTYS INC | COM | 053484101 | 1,137 | 26,664 | SH | | | | X | |
| BRE PROPERTIES INC | CL A | 05564E106 | 1,034 | 31,150 | SH | | | | X | |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 2,748 | 1,131 | SH | | | | X | |
| BOSTON PROPERTIES INC | COM | 101121101 | 1,592 | 36,350 | SH | | | | X | |
| BURLINGTON NORTHN SANTA FE | COM | 12189T104 | 337,479 | 11,866,352 | SH | | | X | | |
| BURLINGTON NORTHN SANTA FE | COM | 12189T104 | 117,561 | 4,133,648 | SH | | | | | X |
| CIGNA CORP | COM | 125509109 | 69,796 | 1,486,910 | SH | | | X | | |
| CIGNA CORP | COM | 125509109 | 117,964 | 2,513,090 | SH | | | | | X |
| CINERGY CORP | COM | 172474108 | 3,679 | 100,000 | SH | | | | | X |
| FEDERAL REALTY INVT TR | SH BEN INT | 313747206 | 1,108 | 34,640 | SH | | | | | X |
| FIRST FED CAP CORP | COM | 319960100 | 1,899 | 96,000 | SH | | | | | X |
| FIRST INDUSTRIAL REALTY TRUS | COM | 32054K103 | 841 | 26,600 | SH | | | | | X |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 1,408 | 22,550 | SH | | | | | X |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 2,888 | 100,000 | SH | | | | | X |
| MACERICH CO | COM | 554382101 | 1,100 | 31,310 | SH | | | | | X |
| MACK CALI RLTY CORP | COM | 554489104 | 1,441 | 39,600 | SH | | | | | X |
| SAFECO CORP | COM | 786429100 | 3,529 | 100,000 | SH | | | | | X |
| UNITED FIRE & CAS CORP | COM | 910331107 | 2,433 | 75,684 | SH | | | | | X |
| GRAND TOTAL | | | 698,783 | 21,851,272 | | | | | | |