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ALLEGHANY CORP /DE  
Form 13F-HR  
November 13, 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: September 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 November 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: 26  
 Form 13F Information Table Value Total: \$605,817  
 (thousands)

List of Other Included Managers:

No.	Form 13F File Number	Name
2		RSUI Indemnity Company

SECURITIES AND EXCHANGE COMMISSIONS FORM 13F INFORMATION  
 PREPARED FOR ALLEGHANY CORPORATION  
 AS OF 09/30/03

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 SHRD (A) (B)	
ALTRIA GROUP INC	COM	02209S103	1,095	25,000	SH		X	
AMB PROPERTY CORP	COM	00163T109	2,283	74,100	SH		X	
AMEREN CORP	COM	023608102	4,291	100,000	SH		X	
ARCH COAL INC	COM	039380100	6,442	272,035	SH		X	
ARCH COAL INC	COM	039380100	14,870	627,965	SH		X	
ARCHSTONE SMITH TR	COM	039583109	2,073	78,593	SH		X	
AVALONBAY CMNTYS INC	COM	053484101	2,029	43,364	SH		X	
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	2,823	1,131	SH		X	
BURLINGTON NORTHN SANTA FE C	COM	12189T104	313,441	10,625,125	SH		X	
BURLINGTON NORTHN SANTA FE C	COM	12189T104	29,557	1,001,948	SH		X	
CIGNA CORP	COM	125509109	68,338	1,486,910	SH		X	
CIGNA CORP	COM	125509109	115,502	2,513,090	SH		X	
CINERGY CORP	COM	172474108	3,470	100,000	SH		X	
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	2,140	115,600	SH		X	
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	2,191	59,440	SH		X	
FIRST FED CAP CORP	COM	319960100	1,973	96,000	SH		X	
GREAT PLAINS ENERGY INC	COM	391164100	3,032	100,000	SH		X	
JOHNSON & JOHNSON	COM	478160104	2,476	50,000	SH		X	
MACERICH CO	COM	554382101	2,092	55,410	SH		X	
MAGUIRE PPTYS INC	COM	559775101	2,105	102,700	SH		X	
OLD REP INTL CORP	COM	680223104	3,309	100,000	SH		X	
PINNACLE WEST CAP CORP	COM	723484101	3,550	100,000	SH		X	
PUBLIC STORAGE INC	COM	74460D109	2,130	54,300	SH		X	
SL GREEN RLTY CORP	COM	78440X101	2,105	58,300	SH		X	
SAFECO CORP	COM	786429100	3,535	100,000	SH		X	
SIMON PPTY GROUP INC NEW	COM	828806109	2,109	48,400	SH		X	
TAUBMAN CTRS INC	COM	876664103	2,019	103,000	SH		X	
UNITED DOMINION REALTY TR IN	COM	910197102	2,089	114,100	SH		X	
UNITED FIRE & CAS CO	COM	910331107	2,748	75,684	SH		X	

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GRAND TOTAL

605,817 18,282,195

1