KRIEGER MIRIAM G Form 3 March 04, 2008 FORM 3 UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549 OMB

INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

OMB APPROVAL

OMB Number: 3235-0104 Expires: January 31, 2005 Estimated average burden hours per response... 0.5

(Print or Type Responses)

1. Name and Address of Reporting Person <u>*</u> KRIEGER MIRIAM G		3. Issuer Name and Ticker or Trading Symbol ALLIED CAPITAL CORP [ALD]					
(Middle)	03/03/2008	4. Relationship of Reporting Person(s) to Issuer			5. If Amendment, Date Original Filed(Month/Day/Year)		
1919 PENNSYLVANIA AVENUE, NW, 3RD FLOOR		(Check	all applicable)	,			
(Street) WASHINGTON, DC 20006		Director 10% Owner XOfficerOther (give title below) (specify below) SVP & Chief Compliance Officer		ow)	6. Individual or Joint/Group Filing(Check Applicable Line) _X_ Form filed by One Reporting Person Form filed by More than One Reporting Person		
(Zip)	Table I - Non-Derivative Securities Beneficially Owned						
			3. Ownership Form: Direct (D) or Indirect (I) (Instr. 5)	4. Nat Owne (Instr.	*		
ate line for ea	ch class of securities benefic	^{ially} S	SEC 1473 (7-02))			
ation conta ed to respo tly valid OM	nined in this form are not nd unless the form displ MB control number.	ays a	, warrants, opt	ions, co	onvertible securities)		
	I G (Middle) A FLOOR 20006 (Zip) tte line for ea the line for ea the swho resp ation conta ed to respo tly valid OM	I G (Month/Day/Year) (Middle) 03/03/2008 A FLOOR Â 20006 (Zip) (Zip) Table I - N 2. Amount o Beneficially (Instr. 4) tte line for each class of securities benefic ns who respond to the collection of ation contained in this form are not ed to respond unless the form displicitly valid OMB control number.	Statement ALLIED C I G (Month/Day/Year) (Middle) 03/03/2008 4. Relationsh Person(s) to I A FLOOR (Check	Statement ALLIED CAPITAL CO I G (Month/Day/Year) (Middle) 03/03/2008 4. Relationship of Reporting Person(s) to Issuer A (Check all applicable) A	Statement ALLIED CAPITAL CORP [(Middle) 03/03/2008 4. Relationship of Reporting Person(s) to Issuer A Check all applicable)		

1. Title of Derivative Security (Instr. 4)	2. Date Exercisable and Expiration Date (Month/Day/Year)		3. Title and Amount of Securities Underlying Derivative Security		4. Conversion or Exercise	5. Ownership Form of	
	Date Exercisable	Expiration Date	(Instr. 4) Title	Amount or Number of Shares	Price of Derivative Security	Derivative Security: Direct (D) or Indirect (I)	

(Instr. 5)

Reporting Owners

Reporting Owner Name / Address			Relationships						
		Director	10% Owner	Officer	Other				
KRIEGER MIRIAM G 1919 PENNSYLVANI 3RD FLOOR WASHINGTON, DC	A AVENUE, NW	Â	Â	SVP & Chief Compliance Officer	Â				
Signatures									
s/ Miriam G. Krieger	03/04/2008								
<u>**</u> Signature of Reporting Person	Date								

Explanation of Responses:

No securities are beneficially owned

- * If the form is filed by more than one reporting person, *see* Instruction 5(b)(v).
- ** Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *See* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.