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ALLEGHANY CORP /DE
Form 13F-HR
August 13, 2002

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, 2002

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, 2002

[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: 0
Form 13F Information Table Entry Total: 55

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Form 13F Information Table Value Total: \$583,361
(thousands)

List of Other Included Managers: None

SECURITIES AND EXCHANGE COMMISSIONS FORM 13F INFORMATION
PREPARED FOR ALLEGHANY CORPORATION
AS OF 06/30/2002

COLUMN 1 & 2	COLUMN 3	COLUMN 4	COLUMN 5		
NAME OF ISSUER AND TITLE OF CLASS	CUSIP	MARKET VALUE (X 1000)	SHRS OR PRIN AMT	SH/ PRN	PUT/ CALL
					>
ACE LTD	G0070K103	1,849	58,500		SH
ALLIANT ENERGY CORP	018802100	3,568	138,850		SH
AMLI RESIDENTIAL PPTYS TR	001735109	1,872	72,000		SH
ALLMERICA FINL CORP	019754100	924	20,000		SH
AMEREN CORP	023608102	4,301	100,000		SH
AMERUS GROUP CO	03072M108	2,622	70,670		SH
AON CORP	037389103	501	16,981		SH
APARTMENT INVT & MGMT CO	03748R101	984	20,000		SH
ARCH COAL INC	039380100	20,439	900,000		SH
ARCHSTONE-SMITH TR	039583109	2,923	109,473		SH
ASSOCIATED BANC CORP	045487105	1,443	38,264		SH
AVALONBAY CMNTYS INC	053484101	1,680	35,964		SH
BALDWIN & LYONS INC CLASS B	057755209	554	24,260		SH
BANK ONE CORP	06423A103	722	18,775		SH
BARRICK GOLD CORP	067901108	1,006	53,000		SH
BERKSHIRE HATHAWAY INC DEL CLASS B	084670207	2,527	1,131		SH
BOSTON PROPERTIES INC	101121101	919	23,000		SH
BURLINGTON NORTHN SANTA FE	12189T104	480,000	16,000,000		SH
CHARTER ONE FINL INC	160903100	983	28,578		SH
CHUBB CORP	171232101	566	8,000		SH
CINERGY CORP	172474108	3,599	100,000		SH
CITIGROUP INC	172967101	400	10,333		SH
CITIZENS COMMUNICATIONS CO	17453B101	468	55,980		SH
COMMERCE GROUP INC MASS	200641108	791	20,000		SH
DEUTSCHE BANK AG NAMEN	D18190898	695	10,000		SH
DQE INC	23329J104	1,400	100,000		SH
EQUITY OFFICE PROPERTIES TRU	294741103	2,001	66,492		SH
EQUITY RESIDENTIAL PPTYS TR	29476L107	2,131	74,110		SH
FIFTH THIRD BANCORP	316773100	557	8,362		SH
FIRST FED CAP CORP	319960100	3,578	161,884		SH
GREAT PLAINS ENERGY INC	391164100	2,035	100,000		SH
HARLEYSVILLE GROUP INC	412824104	2,284	82,400		SH
HERCULES INC	427056106	1,160	100,000		SH
INTEL CORP	458140100	740	40,500		SH
INTERNATIONAL BUSINESS MACHS	459200101	936	13,000		SH
IPC HLDGS LTD	G4933P101	1,043	34,150		SH
KOHL'S CORP	500255104	645	9,200		SH
LONGVIEW FIBRE CO	543213102	6,594	700,000		SH
MARSHALL & ILSLEY CORP	571834100	619	20,000		SH
MELLON FINL CORP	58551A108	629	20,000		SH

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MERCHANTS GROUP INC	588539106	543	22,300	SH
MERCURY GENL CORP NEW	589400100	1,004	20,700	SH
METLIFE INC	59156R108	527	18,300	SH
OHIO CAS CORP	677240103	1,835	87,800	SH
PHILIP MORRIS COS INC	718154107	1,092	25,000	SH
PROGRESSIVE CORP OHIO	743315103	2,256	39,000	SH
PROTECTIVE LIFE CORP	743674103	993	30,000	SH
RLI CORP	749607107	731	14,343	SH
ROUSE CO PFD CONV SER B	779273309	136	2,900	SH
SAFECO CORP	786429100	3,089	100,000	SH
SCHWAB CHARLES CORP NEW	808513105	599	53,500	SH
TECO ENERGY INC	872375100	2,475	100,000	SH
UNITED FIRE & CAS CORP	910331107	2,859	75,684	SH
XL CAPL LTD	G98255105	1,428	16,854	SH
WELLS FARGO & CO NEW	949746101	1,106	22,094	SH
GRAND TOTAL		583,361	20,092,332	

NAME OF ISSUER AND TITLE OF CLASS	INVESTMENT DISCRETION			MANAGER	VOTING AUTHORITY		
	SOLE (A)	SHRD (B)	OTHER (C)		SOLE (A)	SHRD (B)	NONE (C)
ACE LTD		X				X	
ALLIANT ENERGY CORP		X				X	
AMLI RESIDENTIAL PPTYS TR		X				X	
ALLMERICA FINL CORP		X				X	
AMEREN CORP		X				X	
AMERUS GROUP CO		X				X	
AON CORP		X				X	
APARTMENT INVT & MGMT CO		X				X	
ARCH COAL INC		X				X	
ARCHSTONE-SMITH TR		X				X	
ASSOCIATED BANC CORP		X				X	
AVALONBAY CMNTYS INC		X				X	
BALDWIN & LYONS INC CLASS B		X				X	
BANK ONE CORP		X				X	
BARRICK GOLD CORP	X					X	
BERKSHIRE HATHAWAY INC DEL CLASS B		X				X	
BOSTON PROPERTIES INC		X				X	
BURLINGTON NORTHN SANTA FE		X				X	
CHARTER ONE FINL INC		X				X	
CHUBB CORP		X				X	
CINERGY CORP		X				X	
CITIGROUP INC		X				X	
CITIZENS COMMUNICATIONS CO		X				X	
COMMERCE GROUP INC MASS		X				X	
DEUTSCHE BANK AG NAMEN		X				X	
DQE INC		X				X	
EQUITY OFFICE PROPERTIES TRU		X				X	
EQUITY RESIDENTIAL PPTYS TR		X				X	
FIFTH THIRD BANCORP		X				X	
FIRST FED CAP CORP		X				X	

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GREAT PLAINS ENERGY INC		X	X
HARLEYSVILLE GROUP INC		X	X
HERCULES INC	X		X
INTEL CORP		X	X
INTERNATIONAL BUSINESS MACHS		X	X
IPC HLDGS LTD		X	X
KOHL'S CORP		X	X
LONGVIEW FIBRE CO		X	X
MARSHALL & ILSLEY CORP		X	X
MELLON FINL CORP		X	X
MERCHANTS GROUP INC		X	X
MERCURY GENL CORP NEW		X	X
METLIFE INC		X	X
OHIO CAS CORP		X	X
PHILIP MORRIS COS INC		X	X
PROGRESSIVE CORP OHIO		X	X
PROTECTIVE LIFE CORP		X	X
RLI CORP		X	X
ROUSE CO PFD CONV SER B		X	X
SAFECO CORP		X	X
SCHWAB CHARLES CORP NEW		X	X
TECO ENERGY INC		X	X
UNITED FIRE & CAS CORP		X	X
XL CAPL LTD		X	X
WELLS FARGO & CO NEW		X	X
GRAND TOTAL			