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ALLEGHANY CORP /DE
Form 13F-HR
November 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: September 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	November 13, 2002
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[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

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Report Summary:

Number of Other Included Managers: 0
 Form 13F Information Table Entry Total: 45
 Form 13F Information Table Value Total: \$ 457,955
 (thousands)

List of Other Included Managers: None

SECURITIES AND EXCHANGE COMMISSIONS FORM 13F INFORMATION
 PREPARED FOR ALLEGHANY CORPORATION
 AS OF 09/30/2002

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/ PUT/ CALL	SOLE	INVESTMENT DISCRETION SHRD (A) (B)
AMB PROPERTY CORP	COM	00163T109	592	20,500	SH		X
ALLIANT ENERGY CORP	COM	018802108	2,673	138,850	SH		X
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	110	5,000	SH		X
AMEREN CORP	COM	023608102	4,165	100,000	SH		X
AON CORP	COM	037389103	102	4,981	SH		X
APARTMENT INVT & MGMT CO	CL A	03748R101	777	20,000	SH		X
ARCH COAL INC	COM	039380100	14,895	900,000	SH		X
ARCHSTONE-SMITH TR	COM	039583109	1,148	48,093	SH		X
ASSOCIATED BANC CORP	COM	045487105	1,214	38,264	SH		X
AVALONBAY CMNTYS INC	COM	053484101	1,115	26,664	SH		X
BRE PROPERTIES INC	CL A	05564E106	958	31,150	SH		X
BALDWIN & LYONS INC	CL B	057755209	530	24,260	SH		X
BANK ONE CORP	COM	06423A103	702	18,775	SH		X
BARRICK GOLD CORP	COM	067901108	824	53,000	SH		X
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	2,788	1,131	SH		X
BOSTON PROPERTIES INC	COM	101121101	1,352	36,350	SH		X
BURLINGTON NORTHN SANTA FE	COM	12189T104	382,720	16,000,000	SH		X
CHARTER ONE FINL INC	COM	160903100	892	30,007	SH		X
CINERGY CORP	COM	172474108	3,143	100,000	SH		X
COMMERCE GROUP INC MASS	COM	200641108	647	20,000	SH		X
DQE INC	COM	23329J104	1,500	100,000	SH		X
FEDERAL REALTY INVT TR	SH BEN INT	313747206	935	34,640	SH		X
FIFTH THIRD BANCORP	COM	316773100	512	8,362	SH		X
FIRST FED CAP CORP	COM	319960100	3,145	161,884	SH		X
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	824	26,600	SH		X
GENERAL GROWTH PPTYS INC	COM	370021107	760	14,750	SH		X
GREAT PLAINS ENERGY INC	COM	391164100	1,915	100,000	SH		X
HARLEYSVILLE GROUP INC	COM	412824104	2,163	82,400	SH		X
HERCULES INC	COM	427056106	921	100,000	SH		X
LONGVIEW FIBRE CO	COM	543213102	4,858	700,000	SH		X
MACERICH CO	COM	554382101	970	31,310	SH		X
MACK CALI RLTY CORP	COM	554489104	1,150	35,800	SH		X
MARSHALL & ILSLEY CORP	COM	571834100	558	20,000	SH		X
MERCHANTS GROUP INC	COM	588539106	513	22,300	SH		X
MERCURY GENL CORP NEW	COM	589400100	886	20,700	SH		X
PHILIP MORRIS COS INC	COM	718154107	970	25,000	SH		X
PROGRESSIVE CORP OHIO	COM	743315103	1,975	39,000	SH		X
RLI CORP	COM	749607107	770	14,343	SH		X
SAFECO CORP	COM	786429100	3,178	100,000	SH		X

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TECO ENERGY INC	COM	872375100	1,588	100,000	SH	X
TAUBMAN CTRS INC	COM	876664103	636	44,700	SH	X
UNITED FIRE & CAS CORP	COM	910331107	2,572	75,684	SH	X
WELLS FARGO & CO	COM	949746101	1,064	22,094	SH	X
WESTAR ENERGY INC	COM	95709T100	1,006	100,000	SH	X
XL CAPL LTD	CL A	G98255105	1,239	16,854	SH	X
GRAND TOTAL			457,955	19,613,446		

1