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ALLEGHANY CORP /DE
Form 13F-HR
May 09, 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: March 31, 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 May 8, 2002

[Signature] [City, State] [Date]

Report Type (Check only one):

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: 51
Form 13F Information Table Value Total: \$573,600
(thousands)

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List of Other Included Managers: None

SECURITIES AND EXCHANGE COMMISSIONS FORM 13F INFORMATION
 PREPARED FOR ALLEGHANY CORPORATION
 AS OF 03/31/2002

| COLUMN 1 & 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | | COLUMN 6 | | |
|------------------------------------|-----------|-----------------------------|---------------------|------------|--------------|--------------------------|-------------|----------|
| NAME OF ISSUER AND TITLE OF CLASS | CUSIP | MARKET VALUE (X 1000) | SHRS OR PRIN AMT | SH/ PRN | PUT/ CALL | INVESTMENT DISCRETION | | |
| | | | | | | SOLE (A) | SHRD (B) | O (C) |
| ACE LTD | G0070K103 | 2,439 | 58,500 | SH | | | | X |
| ALLIANT ENERGY CORP | 018802100 | 4,196 | 138,850 | SH | | | | X |
| AMLI RESIDENTIAL PPTYS TR | 001735109 | 1,690 | 67,000 | SH | | | | X |
| ALLMERICA FINL CORP | 019754100 | 898 | 20,000 | SH | | | | X |
| AMEREN CORP | 023608102 | 4,275 | 100,000 | SH | | | | X |
| AMERUS GROUP CO | 03072M108 | 2,717 | 70,670 | SH | | | | X |
| AON CORP | 037389103 | 420 | 12,000 | SH | | | | X |
| APARTMENT INVT & MGMT CO | 03748R101 | 967 | 20,000 | SH | | | | X |
| ARCH COAL INC | 039380100 | 19,242 | 900,000 | SH | | | | X |
| ARCHSTONE-SMITH TR | 039583109 | 2,933 | 109,473 | SH | | | | X |
| ASSOCIATED BANC CORP | 045487105 | 1,323 | 34,786 | SH | | | | X |
| AVALONBAY CMNTYS INC | 053484101 | 1,791 | 35,964 | SH | | | | X |
| BALDWIN & LYONS INC CLASS B | 057755209 | 607 | 24,260 | SH | | | | X |
| BANK ONE CORP | 06423A103 | 784 | 18,775 | SH | | | | X |
| BARRICK GOLD CORP | 067901108 | 925 | 53,000 | SH | | X | | |
| BERKSHIRE HATHAWAY INC DEL CLASS B | 084670207 | 2,679 | 1,131 | SH | | | | X |
| BOSTON PROPERTIES INC | 101121101 | 907 | 23,000 | SH | | | | X |
| BURLINGTON NORTHN SANTA FE | 12189T104 | 482,880 | 16,000,000 | SH | | | | X |
| CHARTER ONE FINL INC | 160903100 | 892 | 28,578 | SH | | | | X |
| CHUBB CORP | 171232101 | 585 | 8,000 | SH | | | | X |
| CINERGY CORP | 172474108 | 3,575 | 100,000 | SH | | | | X |
| CITIGROUP INC | 172967101 | 512 | 10,333 | SH | | | | X |
| CITIZENS COMMUNICATIONS CO | 17453B101 | 602 | 55,980 | SH | | | | X |
| COMMERCE GROUP INC MASS | 200641108 | 774 | 20,000 | SH | | | | X |
| DEUTSCHE BANK AG NAMEN | D18190898 | 644 | 10,000 | SH | | | | X |
| EQUITY OFFICE PROPERTIES TRU | 294741103 | 1,994 | 66,492 | SH | | | | X |
| EQUITY RESIDENTIAL PPTYS TR | 29476L107 | 2,130 | 74,110 | SH | | | | X |
| FIFTH THIRD BANCORP | 316773100 | 564 | 8,362 | SH | | | | X |
| FIRST FED CAP CORP | 319960100 | 3,052 | 161,884 | SH | | | | X |
| GREAT PLAINS ENERGY INC | 391164100 | 2,495 | 100,000 | SH | | | | X |
| HARLEYSVILLE GROUP INC | 412824104 | 2,177 | 82,400 | SH | | | | X |
| HERCULES INC | 427056106 | 1,300 | 100,000 | SH | | X | | |
| INTEL CORP | 458140100 | 1,232 | 40,500 | SH | | | | X |
| INTERNATIONAL BUSINESS MACHS | 459200101 | 1,352 | 13,000 | SH | | | | X |
| IPC HLDGS LTD | G4933P101 | 1,111 | 34,150 | SH | | | | X |
| KOHL'S CORP | 500255104 | 655 | 9,200 | SH | | | | X |
| MARSHALL & ILSLEY CORP | 571834100 | 622 | 10,000 | SH | | | | X |
| MELLON FINL CORP | 58551A108 | 772 | 20,000 | SH | | | | X |
| MERCHANTS GROUP INC | 588539106 | 537 | 22,300 | SH | | | | X |
| MERCURY GENL CORP NEW | 589400100 | 963 | 20,700 | SH | | | | X |
| METLIFE INC | 59156R108 | 576 | 18,300 | SH | | | | X |
| OHIO CAS CORP | 677240103 | 1,663 | 87,800 | SH | | | | X |
| PHILIP MORRIS COS INC | 718154107 | 1,317 | 25,000 | SH | | | | X |
| PROGRESSIVE CORP OHIO | 743315103 | 2,166 | 13,000 | SH | | | | X |
| PROTECTIVE LIFE CORP | 743674103 | 935 | 30,000 | SH | | | | X |

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|-------------------------|-----------|---------|------------|----|---|
| RLI CORP | 749607107 | 742 | 14,343 | SH | X |
| ROUSE CO PFD CONV SER B | 779273309 | 130 | 2,900 | SH | X |
| Schwab Charles Corp New | 808513105 | 700 | 53,500 | SH | X |
| UNITED FIRE & CAS CORP | 910331107 | 2,494 | 75,684 | SH | X |
| XL CAPL LTD | G98255105 | 1,573 | 16,854 | SH | X |
| WELLS FARGO & CO NEW | 949746101 | 1,091 | 22,094 | SH | X |
| GRAND TOTAL | | 573,600 | 19,042,873 | | |