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ALLEGHANY CORP /DE
Form 13F-HR
August 09, 2005

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, 2005

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: 7 Times Square Tower, 17th Floor
New York, NY 10036

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 9, 2005

[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:
Form 13F Information Table Entry Total: 81
Form 13F Information Table Value Total: \$ 675,310
(thousands)

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List of Other Included Managers:

No. Form 13F File Number Name

SECURITIES AND EXCHANGE COMMISSIONS FORM 13F INFORMATION
 PREPARED FOR ALLEGHANY CORPORATION
 AS OF 06/30/05

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	COLUMN 7	COLUMN 8	COLUMN 9	COLUMN 10
NAME OF ISSUER	TITLE OF CLASS	CUSIP	MARKET VALUE	SHRS OR PRIN AMT (X 1000)	SH/PRN	PUT/CALL	INVEST DISCRETIONARY	SOLE SH (A)	SH (B)
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	4,038	150,000	SH				
AMB PROPERTY CORP	COM	00163T109	1,815	41,800	SH				
ALEXANDER & BALDWIN INC	COM	014482103	927	20,000	SH				
AMERICAN EXPRESS CO	COM	025816109	1,331	25,000	SH				
AMERICAN INTL GROUP INC	COM	026874107	1,162	20,000	SH				
APACHE CORP	COM	037411105	41,990	500,000					
ANADARKO PETE CORP	COM	032511107	41,075	500,000	SH				
APARTMENT INVT & MGMT CO	CL A	03748R101	1,821	44,500	SH				
APPLERA CORP	COM AP BIO GRP	038020903	984	50,000	SH				
APPLIED MATLS INC	COM	038222105	809	50,000	SH				
ARCHSTONE SMITH TR	COM	039583109	1,773	45,900	SH				
ARDEN RLTY INC	COM	039793104	1,785	49,600	SH				
AUTODESK INC	COM	052769106	1,030	30,000	SH				
AVALONBAY CMNTYS INC	COM	053484101	1,858	23,000	SH				
BRE PROPERTIES INC	CL A	05564E106	1,745	41,700	SH				
BANK OF AMERICA CORPORATION	COM	060505104	9,122	200,000	SH				
BELO CORP	COM SER A	080555105	839	35,000	SH				
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	4,262	1,531	SH				
BOEING CO	COM	097023105	990	15,000	SH				
BURLINGTON NORTHN SANTA FE C	COM	12189T104	376,640	8,000,000	SH			X	
BURLINGTON RES INC	COM	122014103	1,105	20,000	SH				
CATERPILLAR INC DEL	COM	149123101	1,430	15,000	SH				
CHUBB CORP	COM	171232101	1,284	15,000	SH				
CITIGROUP	COM	172967101	4,623	100,000	SH				
COCA COLA CO	COM	191216100	1,044	25,000	SH				
CONOCOPHILLIPS	COM	20825C104	1,725	30,000	SH				
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	1,752	59,500	SH				
COSTCO WHSL CORP NEW	COM	22160K105	1,342	30,000	SH				
COUNTRYWIDE FINANCIAL CORP	COM	222372104	5,792	150,000	SH				
DEERE & CO	COM	244199105	982	15,000	SH				
DEVON ENERGY CORP NEW	COM	25179M103	38,010	750,000	SH				
DISNEY WALT CO	COM DISNEY	254687106	1,133	45,000	SH				
DOMINION RES INC VA NEW	COM	25746U109	5,284	72,000	SH				
DOW CHEM CO	COM	260543103	1,113	25,000	SH				
DU PONT EI DE NEMOURS & CO	COM	263534109	860	20,000	SH				
EXXON MOBIL CORP	COM	30231G102	1,724	30,000	SH				
FEDERAL REALTY INVT TR	SH BEN INT	313747206	1,900	32,200	SH				
FEDEX CORP	COM	31428X106	1,215	15,000	SH				
GENERAL MTRS CORP	COM	370442105	5,270	155,000	SH				
GUIDANT CORP	COM	401698105	673	10,000	SH				
HARLEY DAVIDSON INC	COM	412822108	7,440	150,000	SH				
INTEL CORP	COM	458140100	1,301	50,000	SH				
INTERNATIONAL BUSINESS MACHS	COM	459200101	890	12,000	SH				

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INTUIT	COM	461202103	451	10,000	SH
JEFFERSON PILOT CORP	COM	475070108	1,008	20,000	SH
JOHNSON & JOHNSON	COM	478160104	6,500	100,000	SH
KERR MCGEE CORP	COM	492386107	11,447	150,000	SH
LAUDER ESTEE COS INC	CL A	518439104	978	25,000	SH
LIBERTY MEDIA CORP NEW	COM SER A	530718105	1,121	110,000	SH
LILLY ELI & CO	COM	532457108	1,114	20,000	SH
MACERICH CO	COM	554382101	1,898	28,310	SH
MAGNA INTL INC	CL A	559222401	7,034	100,000	SH
MANPOWER INC	COM	56418H100	796	20,000	SH
MEDTRONIC INC	COM	585055106	1,554	30,000	SH
MERCK & CO INC	COM	589331107	31,262	1,015,000	SH
MICROSOFT CORP	COM	594918104	1,739	70,000	SH
MILLIPORE CORP	COM	601073109	1,702	30,000	SH
NEWS CORP LTD	SP ADR PFD	652487802	1,133	70,000	SH
NOBLE ENERGY INC	COM	655044105	1,135	15,000	SH
NORDSTROM INC	COM	655664100	1,359	20,000	SH
NOVARTIS AG	SPONSORED ADR	66987V109	1,186	25,000	SH
OLD REP INTL CORP	COM	680223104	3,794	150,000	SH
PEPCO HOLDINGS INC	COM	713291902	2,394	100,000	SH
PROCTER & GAMBLE CO	COM	742718109	1,583	30,000	SH
RECKSON ASSOCS RLTY CORP	COM	75621K106	1,694	50,500	SH
ROHM & HAAS CO	COM	775371107	1,159	25,000	SH

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 AS OF 06/30/05

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COL		
NAME OF ISSUER	TITLE OF CLASS	CUSIP	MARKET VALUE	SHRS OR PRIN AMT (X 1000)	SH/ PRN	PUT/ CALL	INVE DISC SOLE S (A)
RYDER SYS INC	COM	783549108	732	20,000	SH		
SBC COMMUNICATIONS INC	COM	78387G103	1,188	50,000	SH		
SCHLUMBERGER LTD	COM	806857108	1,519	20,000	SH		
SHURGARD STORAGE CTRS INC	COM	82567D104	1,641	35,700	SH		
SIGMA ALDRICH CORP	COM	826552101	841	15,000	SH		
SIMON PPTY GROUP INC NEW	COM	828806109	1,906	26,300	SH		
SONY CORP	ADR NEW	835699307	861	25,000	SH		
STATE STR CORP	COM	857477103	724	15,000	SH		
TEXAS INSTRS INC	COM	882508104	561	20,000	SH		
3M CO	COM	88579Y101	1,446	20,000	SH		
UNIVISION COMMUNICATIONS INC	CL A	914906102	551	20,000	SH		
WACHOVIA CORP 2ND NEW	COM	929903102	992	20,000	SH		
WAL MART STORES INC	COM	931142103	1,928	40,000	SH		
WEYERHAUSER CO	COM	962166104	1,273	20,000	SH		
WHIRLPOOL CORP	COM	963320106	7,011	100,000	SH		
GRAND TOTAL			675,310	13,979,541			

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