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ALLEGHANY CORP /DE  
Form 13F-HR  
May 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: March 31, 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: 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 9, 2005

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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).)

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Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers:  
 Form 13F Information Table Entry Total: 80  
 Form 13F Information Table Value Total: \$ 620,302  
 (thousands)

List of Other Included Managers:

No. Form 13F File Number Name

SECURITIES AND EXCHANGE COMMISSIONS FORM 13F INFORMATION  
 PREPARED FOR ALLEGHANY CORPORATION  
 AS OF 03/31/05

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/ PRN	PUT/ CALL	INVESTMENT DISCRETION SOLE (A)	SHR (B)
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	4,578	150,000	SH			X
AMB PROPERTY CORP	COM	00163T109	1,580	41,800	SH			X
ALEXANDER & BALDWIN INC	COM	014482103	824	20,000	SH			X
AMERICAN EXPRESS CO	COM	025816109	1,027	20,000	SH			X
AMERICAN INTL GROUP INC	COM	026874107	1,108	20,000	SH			X
ANADARKO PETE CORP	COM	032511107	9,513	125,000	SH			X
APARTMENT INVT & MGMT CO	CL A	03748R101	1,655	44,500	SH			X
APPLERA CORP	COM AP BIO GRP	038020903	987	50,000	SH			X
APPLIED MATLS INC	COM	038222105	813	50,000	SH			X
ARCHSTONE SMITH TR	COM	039583109	1,566	45,900	SH			X
ARDEN RLTY INC	COM	039793104	1,439	42,500	SH			X
AUTODESK INC	COM	052769106	893	30,000	SH			X
AVALONBAY CMNTYS INC	COM	053484101	1,538	23,000	SH			X
BRE PROPERTIES INC	CL A	05564E106	1,472	41,700	SH			X
BANK OF AMERICA CORPORATION	COM	060505104	8,820	200,000	SH			X
BELO CORP	COM SER A	080555105	845	35,000	SH			X
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	4,373	1,531	SH			X
BOEING CO	COM	097023105	877	15,000	SH			X
BURLINGTON NORTHN SANTA FE C	COM	12189T104	431,440	8,000,000	SH		X	
BURLINGTON RES INC	COM	122014103	1,001	20,000	SH			X
CATERPILLAR INC DEL	COM	149123101	1,372	15,000	SH			X

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CHUBB CORP	COM	171232101	1,189	15,000	SH	X
CITIGROUP	COM	172967101	4,494	100,000	SH	X
COCA COLA CO	COM	191216100	1,042	25,000	SH	X
CONOCOPHILLIPS	COM	20825C104	1,618	15,000	SH	X
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	1,576	59,500	SH	X
COSTCO WHSL CORP NEW	COM	22160K105	1,325	30,000	SH	X
COUNTRYWIDE FINANCIAL CORP	COM	222372104	4,869	150,000	SH	X
DEERE & CO	COM	244199105	1,007	15,000	SH	X
DEVON ENERGY CORP NEW	COM	25179M103	10,774	225,000	SH	X
DISNEY WALT CO	COM DISNEY	254687106	1,293	45,000	SH	X
DOMINION RES INC VA NEW	COM	25746U109	5,359	72,000	SH	X
DOW CHEM CO	COM	260543103	1,246	25,000	SH	X
DU PONT EI DE NEMOURS & CO	COM	263534109	1,025	20,000	SH	X
EXXON MOBIL CORP	COM	30231G102	1,788	30,000	SH	X
FEDERAL REALTY INVT TR	SH BEN INT	313747206	1,557	32,200	SH	X
FEDEX CORP	COM	31428X106	1,409	15,000	SH	X
GUIDANT CORP	COM	401698105	739	10,000	SH	X
INTEL CORP	COM	458140100	1,162	50,000	SH	X
INTERNATIONAL BUSINESS MACHS	COM	459200101	1,097	12,000	SH	X
JEFFERSON PILOT CORP	COM	475070108	981	20,000	SH	X
JOHNSON & JOHNSON	COM	478160104	6,716	100,000	SH	X
KERR MCGEE CORP	COM	492386107	11,750	150,000	SH	X
LAUDER ESTEE COS INC	CL A	518439104	675	15,000	SH	X
LIBERTY MEDIA CORP NEW	COM SER A	530718105	1,141	110,000	SH	X
LIBERTY MEDIA INTL INC	COM SER A	530719103	290	6,625	SH	X
LILLY ELI & CO	COM	532457108	1,042	20,000	SH	X
MBIA INC	COM	55262C100	261	5,000	SH	X
MACERICH CO	COM	554382101	1,508	28,310	SH	X
MAGNA INTL INC	CL A	559222401	6,690	100,000	SH	X
MANPOWER INC	COM	56418H100	870	20,000	SH	X
MEDTRONIC INC	COM	585055106	1,529	30,000	SH	X
MERCK & CO INC	COM	589331107	32,856	1,015,000	SH	X
MICROSOFT CORP	COM	594918104	1,692	70,000	SH	X
MILLIPORE CORP	COM	601073109	1,302	30,000	SH	X
NEWS CORP LTD	SP ADR PFD	652487802	1,184	70,000	SH	X
NOBLE ENERGY INC	COM	655044105	1,020	15,000	SH	X
NORDSTROM INC	COM	655664100	1,108	20,000	SH	X
NOVARTIS AG	SPONSORED ADR	66987V109	1,170	25,000	SH	X
OLD REP INTL CORP	COM	680223104	3,494	150,000	SH	X
PEPCO HOLDINGS INC	COM	713291902	2,099	100,000	SH	X
PINNACLE WEST CAP CORP	COM	723484101	8,502	200,000	SH	X
PROCTER & GAMBLE CO	COM	742718109	1,060	20,000	SH	X
RECKSON ASSOCS RLTY CORP	COM	75621K106	1,471	47,900	SH	X
ROHM & HAAS CO	COM	775371107	1,200	25,000	SH	X
RYDER SYS INC	COM	783549108	834	20,000	SH	X

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AS OF 03/31/05

----- COLUMN 1 COLUMN 2 COLUMN 3 COLUMN 4 COLUMN 5 COLUMN 6 -----

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	MARKET VALUE (X 1000)	SHRS OR PRIN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION SOLE (A)	SHR (B)
SBC COMMUNICATIONS INC	COM	78387G103	1,185	50,000	SH		X	
SCHLUMBERGER LTD	COM	806857108	1,410	20,000	SH		X	
SHURGARD STORAGE CTRS INC	COM	82567D104	1,463	35,700	SH		X	
SIGMA ALDRICH CORP	COM	826552101	613	10,000	SH		X	
SIMON PPTY GROUP INC NEW	COM	828806109	1,593	26,300	SH		X	
SONY CORP	ADR NEW	835699307	1,001	25,000	SH		X	
STATE STR CORP	COM	857477103	656	15,000	SH		X	
TEXAS INSTRS INC	COM	882508104	510	20,000	SH		X	
3M CO	COM	88579Y101	1,714	20,000	SH		X	
UNIVISION COMMUNICATIONS INC	CL A	914906102	554	20,000	SH		X	
WACHOVIA CORP 2ND NEW	COM	929903102	1,018	20,000	SH		X	
WAL MART STORES INC	COM	9331142103	2,004	40,000	SH		X	
WEYERHAUSER CO	COM	962166104	1,370	20,000	SH		X	
WHIRLPOOL CORP	COM	963320106	6,773	100,000	SH		X	
GRAND TOTAL			620,302	12,421,466				