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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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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

1

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	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			

2