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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

[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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SECURITIES AND EXCHANGE COMMISSIONS FORM 13F INFORMATION
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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 | | | | |