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ALLEGHANY CORP /DE  
Form 13F-HR  
November 10, 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: September 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 November 10, 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).)

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 1

Form 13F Information Table Entry Total: 72

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Form 13F Information Table Value Total: \$772,443  
(thousands)

List of Other Included Managers:

No.	Form 13F File Number	Name
2		RSUI Indemnity Company

SECURITIES AND EXCHANGE COMMISSIONS FORM 13F INFORMATION  
PREPARED FOR ALLEGHANY CORPORATION  
AS OF 09/30/05

NAME OF ISSUER	TITLE OF CLASS	CUSIP	MARKET VALUE (X 1000)	SHRS OR PRIN AMT	SH/ PRN	PUT/ CALL	DISC SOLE (A)	INVS (B)
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	2,722	100,000	SH			
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	1,361	50,000	SH			
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	2,485	100,000	SH			
ALEXANDER & BALDWIN INC	COM	014482103	1,065	20,000	SH			
AMERICAN EXPRESS CO	COM	025816109	1,436	25,000	SH			
AMERICAN INTL GROUP INC	COM	026874107	1,239	20,000	SH			
ANADARKO PETE CORP	COM	032511107	35,906	375,000	SH			
ANADARKO PETE CORP	COM	032511107	11,969	125,000	SH			
APACHE CORP	COM	037411105	36,670	487,500	SH			
APACHE CORP	COM	037411105	12,223	162,500	SH			
APPLERA CORP	COM AP BIO GRP	038020903	1,162	50,000	SH			
APPLIED MATLS INC	COM	038222105	848	50,000	SH			
AUTODESK INC	COM	052769106	1,393	30,000	SH			
BANK OF AMERICA CORPORATION	COM	060505104	12,630	300,000	SH			
BANK OF AMERICA CORPORATION	COM	060505104	8,420	200,000	SH			
BELO CORP	COM SER A	080555105	800	35,000	SH			
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	4,181	1,531	SH			
BOEING CO	COM	097023105	1,019	15,000	SH			
BURLINGTON NORTHN SANTA FE C	COM	12189T104	418,600	7,000,000	SH		X	
BURLINGTON RES INC	COM	122014103	1,626	20,000	SH			
CATERPILLAR INC DEL	COM	149123101	1,763	30,000	SH			
CHEVRON CORP NEW	COM	166764100	6,473	100,000	SH			
CHUBB CORP	COM	171232101	1,343	15,000	SH			
CITIGROUP	COM	172967101	3,186	70,000	SH			
CITIGROUP	COM	172967101	1,366	30,000	SH			
COCA COLA CO	COM	191216100	1,080	25,000	SH			
CONOCOPHILLIPS	COM	20825C104	9,088	130,000	SH			
COSTCO WHSL CORP NEW	COM	22160K105	1,293	30,000	SH			
COUNTRYWIDE FINANCIAL CORP	COM	222372104	3,298	100,000	SH			
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1,649	50,000	SH			
DEERE & CO	COM	244199105	918	15,000	SH			
DEVON ENERGY CORP NEW	COM	25179M103	38,610	562,500	SH			
DEVON ENERGY CORP NEW	COM	25179M103	12,870	187,500	SH			
DISNEY WALT CO	COM DISNEY	254687106	1,086	45,000	SH			
DISCOVERY HOLDING CO	CL A COM	25468Y107	159	11,000	SH			
DOMINION RES INC VA NEW	COM	25746U109	4,135	48,000	SH			
DOMINION RES INC VA NEW	COM	25746U109	2,067	24,000	SH			
DOW CHEM CO	COM	260543103	833	20,000	SH			
DU PONT EI DE NEMOURS & CO	COM	263534109	1,175	30,000	SH			
EXXON MOBIL CORP	COM	30231G102	1,906	30,000	SH			

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FEDEX CORP	COM	31428X106	1,307	15,000	SH
GENERAL MTRS CORP	COM	370442105	2,372	77,500	SH
GENERAL MTRS CORP	COM	370442105	2,372	77,500	SH
GUIDANT CORP	COM	401698105	689	10,000	SH
HARLEY DAVIDSON INC	COM	412822108	5,450	112,500	SH
HARLEY DAVIDSON INC	COM	412822108	1,817	37,500	SH
INTEL CORP	COM	458140100	1,233	50,000	SH
INTERNATIONAL BUSINESS MACHS	COM	459200101	963	12,000	SH
INTUIT	COM	461202103	448	10,000	SH
JEFFERSON PILOT CORP	COM	475070108	1,023	20,000	SH
JOHNSON & JOHNSON	COM	478160104	3,164	50,000	SH
JOHNSON & JOHNSON	COM	478160104	3,164	50,000	SH
KERR MCGEE CORP	COM	492386107	9,711	100,000	SH
KERR MCGEE CORP	COM	492386107	4,856	50,000	SH
LAUDER ESTEE COS INC	CL A	518439104	871	25,000	SH
LIBERTY MEDIA CORP NEW	COM SER A	530718105	886	110,000	SH
LILLY ELI & CO	COM	532457108	1,070	20,000	SH
LYONDELL CHEMICAL CO	COM	552078107	3,434	120,000	SH
LYONDELL CHEMICAL CO	COM	552078107	2,290	80,000	SH
MAGNA INTL INC	CL A	559222401	4,989	66,650	SH
MAGNA INTL INC	CL A	559222401	2,497	33,350	SH
MANPOWER INC	COM	56418H100	888	20,000	SH
MEDTRONIC INC	COM	585055106	1,609	30,000	SH
MERCK & CO INC	COM	589331107	20,408	750,000	SH
MERCK & CO INC	COM	589331107	6,803	250,000	SH
MICROSOFT CORP	COM	594918104	1,801	70,000	SH
MILLIPORE CORP	COM	601073109	1,887	30,000	SH
NEWS CORP LTD	SP ADR PFD	652487802	1,091	70,000	SH
NOBLE ENERGY INC	COM	655044105	1,407	30,000	SH
NORDSTROM INC	COM	655664100	1,373	40,000	SH
NOVARTIS AG	SPONSORED ADR	66987V109	1,275	25,000	SH
OLD REP INTL CORP	COM	680223104	4,001	150,000	SH
PROCTER & GAMBLE CO	COM	742718109	1,784	30,000	SH
ROHM & HAAS CO	COM	775371107	1,028	25,000	SH
RYDER SYS INC	COM	783549108	684	20,000	SH
SBC COMMUNICATIONS INC	COM	78387G103	1,199	50,000	SH
SCHLUMBERGER LTD	COM	806857108	1,688	20,000	SH
SIGMA ALDRICH CORP	COM	826552101	961	15,000	SH
SONY CORP	ADR NEW	835699307	830	25,000	SH
STATE STR CORP	COM	857477103	734	15,000	SH
TEXAS INSTRS INC	COM	882508104	678	20,000	SH
3M CO	COM	88579Y101	1,467	20,000	SH
UNIVISION COMMUNICATIONS INC	CL A	914906102	531	20,000	SH
WACHOVIA CORP 2ND NEW	COM	929903102	952	20,000	SH
WAL MART STORES INC	COM	931142103	1,753	40,000	SH
WEYERHAUSER CO	COM	962166104	1,375	20,000	SH
WHIRLPOOL CORP	COM	963320106	5,304	70,000	SH
WHIRLPOOL CORP	COM	963320106	2,273	30,000	SH
GRAND TOTAL			772,443	13,751,531	