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ALLEGHANY CORP /DE  
Form 13F-HR  
August 09, 2007

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, 2007

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  
Phone: 212-752-1356

Signature, Place, and Date of Signing:

/s/ Peter R. Sismondo	New York, NY	August 08, 2007
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[Signature]	[City, State]	[Date]

Report Type (Check only one):

- 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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SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 3  
 Form 13F Information Table Entry Total: 71  
 Form 13F Information Table Value Total: \$1,207,423  
 (thousands)

List of Other Included Managers:

No.	Form 13F File Number	Name
2		RSUI Indemnity Company
3		Capitol Indemnity Corporation
4		Alleghany Insurance Holdings LLC

SECURITIES AND EXCHANGE COMMISSIONS FORM 13F INFORMATION  
 PREPARED FOR ALLEGHANY CORPORATION  
 AS OF 06/30/07

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	CO	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	MARKET VALUE (x 1000)	SHRS OR PRN AMT	SH/ PRN PUT/ CALL	INVE DISC SOLE S (A)
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	13,900	400,000	SH	
AT&T INC	COM	00206R102	2,075	50,000	SH	
AGILENT TECHNOLOGIES INC	COM	00846U101	1,153	30,000	SH	
ALEXANDER & BALDWIN INC	COM	014482103	1,062	20,000	SH	
AMERICAN EXPRESS CO	COM	025816109	1,530	25,000	SH	
AMERICAN INTL GROUP INC	COM	026874107	1,401	20,000	SH	
ANADARKO PETE CORP	COM	032511107	38,993	750,000	SH	
ANADARKO PETE CORP	COM	032511107	12,998	250,000	SH	
APACHE CORP	COM	037411105	39,775	487,500	SH	
APACHE CORP	COM	037411105	13,258	162,500	SH	
APPLERA CORP	COM AP BIO GRP	038080103	1,527	50,000	SH	
APPLIED MATLS INC	COM	038222105	994	50,000	SH	
AUTODESK INC	COM	052769106	1,412	30,000	SH	
AUTOMATIC DATA PROCESSING IN	COM	053015103	969	20,000	SH	
BELO CORP	COM SER A	080555105	1,030	50,000	SH	
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1,442	400	SH	
BOEING CO	COM	097023105	1,442	15,000	SH	
BURLINGTON NORTHN SANTA FE C	COM	12189T104	425,700	5,000,000	SH	X
CATERPILLAR INC DEL	COM	149123101	1,958	25,000	SH	
CHEVRON CORP NEW	COM	166764100	1,685	20,000	SH	
CHEVRON CORP NEW	COM	166764100	34,960	415,000	SH	
CHEVRON CORP NEW	COM	166764100	13,057	155,000	SH	
CHEVRON CORP NEW	COM	166764100	9,266	110,000	SH	
CHUBB CORP	COM	171232101	1,624	30,000	SH	
CITADEL BROADCASTING CORP	COM	17285T106	22,285	3,455	SH	
CIMAREX ENERGY CO	COM	171798101	11,823	300,000	SH	

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CIMAREX ENERGY CO	COM	171798101	7,882	200,000	SH
COCA COLA CO	COM	191216100	1,308	25,000	SH
CONOCOPHILLIPS	COM	20825C104	1,570	20,000	SH
CONOCOPHILLIPS	COM	20825C104	25,120	320,000	SH
CONOCOPHILLIPS	COM	20825C104	14,130	180,000	SH
CONOCOPHILLIPS	COM	20825C104	40,035	510,000	SH
COSTCO WHSL CORP NEW	COM	22160K105	1,756	30,000	SH
DTE ENERGY CO	COM	233331107	5,786	120,000	SH
DTE ENERGY CO	COM	233331107	1,929	40,000	SH
DARWIN PROFESSIONAL UNDERWRI	COM	237502109	235,870	9,371,096	SH
DEERE & CO	COM	244199105	1,811	15,000	SH
DEVON ENERGY CORP NEW	COM	25179M103	44,038	562,500	SH
DEVON ENERGY CORP NEW	COM	25179M103	14,679	187,500	SH
DISNEY WALT CO	COM DISNEY	254687106	1,536	45,000	SH
DOMINION RES INC VA NEW	COM	25746U109	11,652	135,000	SH
DOMINION RES INC VA NEW	COM	25746U109	5,610	65,000	SH
DOW CHEM CO	COM	260543103	884	20,000	SH
DU PONT EI DE NEMOURS & CO	COM	263534109	1,525	30,000	SH
EXXON MOBIL CORP	COM	30231G102	2,516	30,000	SH
FEDEX CORP	COM	31428X106	1,665	15,000	SH
FIFTH THIRD BANCOP	COM	316773100	795	20,000	SH
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	18,635	225,000	SH
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	6,212	75,000	SH
GENERAL ELECTRIC CO	COM	369604103	1,723	45,000	SH
GREAT PLAINS ENERGY INC	COM	391164100	2,912	100,000	SH
GREAT PLAINS ENERGY INC	COM	391164100	1,747	60,000	SH
HSBC HLDGS PLC	SPON ADR NEW	404280406	18,354	200,000	SH
HSBC HLDGS PLC	SPON ADR NEW	404280406	9,177	100,000	SH
HOME DEPOT INC	COM	437076102	787	20,000	SH
INTEL CORP	COM	458140100	1,662	70,000	SH
INTERNATIONAL BUSINESS MACHS	COM	459200101	1,263	12,000	SH
INTUIT	COM	461202103	602	20,000	SH
JOHNSON AND JOHNSON	COM	478160104	1,232	20,000	SH
KELLOGG	COM	487836108	1,036	20,000	SH
LAUDER ESTEE COS INC	CL A	518439104	1,138	25,000	SH
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	647	5,500	SH
LILLY ELI & CO	COM	532457108	1,676	30,000	SH
LINCOLN NATIONAL CORP IND	COM	534187109	1,274	17,963	SH
MANPOWER INC	COM	56418H100	1,384	15,000	SH
MCCLATCHY CO	COM	579489105	759	30,000	SH

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 AS OF 06/30/07

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			CO
NAME OF ISSUER	TITLE OF CLASS	CUSIP	MARKET VALUE (x 1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	SOLE S (A)
MEDTRONIC INC	COM	585055106	1,556	30,000	SH		

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MICROSOFT CORP	COM	594918104	2,063	70,000	SH
MILLIPORE CORP	COM	601073109	1,502	20,000	SH
NEWS CORP	CL A	65248E104	1,485	70,000	SH
NOBLE ENERGY INC	COM	655044105	1,872	30,000	SH
NORDSTROM INC	COM	655664100	1,534	30,000	SH
NOVARTIS AG	SPONSORED ADR	66987V109	1,402	25,000	SH
PFIZER INC	COM	717081103	3,324	130,000	SH
PFIZER INC	COM	717081103	1,790	70,000	SH
PROCTER & GAMBLE CO	COM	742718109	13,170	215,227	SH
PROCTER & GAMBLE CO	COM	742718109	8,811	144,000	SH
PROCTER & GAMBLE CO	COM	742718109	1,836	30,000	SH
SCHLUMBERGER LTD	COM	806857108	2,548	30,000	SH
SIGMA ALDRICH CORP	COM	826552101	1,280	30,000	SH
SONY CORP	ADR NEW	835699307	1,284	25,000	SH
STATE STR CORP	COM	857477103	1,026	15,000	SH
SYSCO CORP	COM	871829107	825	25,000	SH
TEXAS INSTRS INC	COM	882508104	753	20,000	SH
3M CO	COM	88579Y101	1,909	22,000	SH
WACHOVIA CORP 2ND NEW	COM	929903102	1,538	30,000	SH
WAL MART STORES INC	COM	931142103	1,924	40,000	SH
WASHINGTON POST CO	CL B	939640108	776	1,000	SH
WEYERHAUSER CO	COM	962166104	1,579	20,000	SH
GRAND TOTAL			1,207,423	22,622,641	