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ALLEGHANY CORP /DE  
Form 13F-HR  
November 07, 2006

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, 2006

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	November 7, 2006
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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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Form 13F  
SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 1  
 Form 13F Information Table Entry Total: 65  
 Form 13F Information Table Value Total: \$ 799,487  
 (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 9/30/06

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/ PUT/ CALL	INVESTMENT DISCRETION SOLE SHRD OTH (A) (B) (C)
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	2,165	124,525	SH	X
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	1,012	58,175	SH	X
AT&T INC	COM	00206R102	1,628	50,000	SH	X
ALEXANDER & BALDWIN INC	COM	014482103	887	20,000	SH	X
AMERICAN EXPRESS CO	COM	025816109	1,402	25,000	SH	X
AMERICAN INTL GROUP INC	COM	026874107	1,325	20,000	SH	X
AMERIPRISE FINL INC	COM	03076C106	235	5,000	SH	X
ANADARKO PETE CORP	COM	032511107	32,873	750,000	SH	X
ANADARKO PETE CORP	COM	032511107	10,958	250,000	SH	X
APACHE CORP	COM	037411105	30,810	487,500	SH	X
APACHE CORP	COM	037411105	10,270	162,500	SH	X
APPLERA CORP	COM AP BIO GRP	038020903	1,656	50,000	SH	X
APPLIED MATLS INC	COM	038222105	887	50,000	SH	X
AUTODESK INC	COM	052769106	1,043	30,000	SH	X
BELO CORP	COM SER A	080555105	791	50,000	SH	X
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	4,859	1,531	SH	X
BOEING CO	COM	097023105	1,183	15,000	SH	X
BURLINGTON NORTHN SANTA FE C	COM	12189T104	440,640	6,000,000	SH	X
CATERPILLAR INC DEL	COM	149123101	1,974	30,000	SH	X
CHEVRON CORP NEW	COM	166764100	26,917	415,000	SH	X
CHEVRON CORP NEW	COM	166764100	18,485	285,000	SH	X
CHUBB CORP	COM	171232101	1,559	30,000	SH	X
CIMAREX ENERGY CO	COM	171798101	10,557	300,000	SH	X
CIMAREX ENERGY CO	COM	171798101	7,038	200,000	SH	X
COCA COLA CO	COM	191216100	1,117	25,000	SH	X
CONOCOPHILLIPS	COM	20825C104	19,050	320,000	SH	X
CONOCOPHILLIPS	COM	20825C104	42,266	710,000	SH	X

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COSTCO WHSL CORP NEW	COM	22160K105	1,490	30,000	SH	X
DTE ENERGY CO	COM	233331107	4,981	120,000	SH	X
DTE ENERGY CO	COM	233331107	1,660	40,000	SH	X
DEERE & CO	COM	244199105	1,259	15,000	SH	X
DELL INC	COM	24702R101	4,568	200,000	SH	X
DELL INC	COM	24702R101	2,284	100,000	SH	X
DEVON ENERGY CORP NEW	COM	25179M103	35,522	562,500	SH	X
DEVON ENERGY CORP NEW	COM	25179M103	11,841	187,500	SH	X
DISNEY WALT CO	COM DISNEY	254687106	1,391	45,000	SH	X
DISCOVERY HOLDING CO	CL A COM	25468Y107	159	11,000	SH	X
DOMINION RES INC VA NEW	COM	25746U109	3,672	48,000	SH	X
DOMINION RES INC VA NEW	COM	25746U109	1,836	24,000	SH	X
DOW CHEM CO	COM	260543103	780	20,000	SH	X
DU PONT EI DE NEMOURS & CO	COM	263534109	1,285	30,000	SH	X
EXXON MOBIL CORP	COM	30231G102	2,013	30,000	SH	X
FEDEX CORP	COM	31428X106	1,630	15,000	SH	X
FIFTH THIRD BANCOP	COM	316773100	762	20,000	SH	X
GENERAL ELECTRIC CO	COM	369604103	1,412	40,000	SH	X
GREAT PLAINS ENERGY INC	COM	391164100	3,102	100,000	SH	X
GREAT PLAINS ENERGY INC	COM	391164100	1,861	60,000	SH	X
HOME DEPOT INC	COM	437076102	363	10,000	SH	X
INTEL CORP	COM	458140100	1,440	70,000	SH	X
INTERNATIONAL BUSINESS MACHS	COM	459200101	983	12,000	SH	X
INTUIT	COM	461202103	642	20,000	SH	X
LAUDER ESTEE COS INC	CL A	518439104	1,008	25,000	SH	X
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	460	5,500	SH	X
LILLY ELI & CO	COM	532457108	1,710	30,000	SH	X
LINCOLN NATIONAL CORP IND	COM	534187109	1,115	17,963	SH	X
MAGNA INTL INC	CL A	559222401	4,867	66,650	SH	X
MAGNA INTL INC	CL A	559222401	2,436	33,350	SH	X
MANPOWER INC	COM	56418H100	1,225	20,000	SH	X
MCCLATCHY CO	COM	579489105	1,266	30,000	SH	X
MEDTRONIC INC	COM	585055106	1,393	30,000	SH	X
MICROSOFT CORP	COM	594918104	1,915	70,000	SH	X
MILLIPORE CORP	COM	601073109	1,226	20,000	SH	X
NEWS CORP LTD	SP ADR PFD	652487802	1,376	70,000	SH	X
NOBLE ENERGY INC	COM	655044105	1,368	30,000	SH	X
NORDSTROM INC	COM	655664100	1,692	40,000	SH	X
NOVARTIS AG	SPONSORED ADR	66987V109	1,461	25,000	SH	X

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	MARKET	SHRS OR PRIN AMT	SH/ PUT/ PRN CALL	INVESTMENT
			VALUE (X 1000)			SOLE SHRD (A)
PROCTER & GAMBLE CO	COM	742718109	1,859	30,000	SH	X
SCHLUMBERGER LTD	COM	806857108	2,481	40,000	SH	X
SIGMA ALDRICH CORP	COM	826552101	1,135	15,000	SH	X
SONY CORP	ADR NEW	835699307	1,009	25,000	SH	X

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STATE STR CORP	COM	857477103	936	15,000	SH	X
TEXAS INSTRS INC	COM	882508104	665	20,000	SH	X
3M CO	COM	88579Y101	1,488	20,000	SH	X
WACHOVIA CORP 2ND NEW	COM	929903102	1,116	20,000	SH	X
WAL MART STORES INC	COM	931142103	1,973	40,000	SH	X
WASHINGTON POST CO	CL B	939640108	553	750	SH	X
WEYERHAUSER CO	COM	962166104	1,231	20,000	SH	X
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GRAND TOTAL			799,487	13,033,444		
			=====	=====		