



# Edgar Filing: ALLEGHANY CORP /DE - Form 13F-HR

## 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        | COLUMN 6 | COLUMN 7  | COLUMN 8   | COLUMN 9  |
|------------------------------|----------------|-----------|--------------------------|-----------------|----------|-----------|------------|-----------|
| NAME OF ISSUER               | TITLE OF CLASS | CUSIP     | MARKET VALUE<br>(x 1000) | SHRS OR PRN AMT | SH/ PRN  | PUT/ CALL | SOLE S (A) | INVE DISC |
| 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 |
| FREEPORT-MCMORAN COPPER & GO | CL B          | 35671D857 | 18,635  | 225,000   | SH |
| FREEPORT-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<br>(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 |    |