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ALLEGHANY CORP /DE  
Form 13F-HR  
August 09, 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: June 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                      August 9, 2006  
-----    [City, State]    [Date]  
[Signature]

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: 63  
 Form 13F Information Table Value Total: \$777,545  
 (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 6/30/06

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 (A) (B) (C)
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	2,150	124,525	SH	X
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	1,005	58,175	SH	X
AT&T INC	COM	00206R102	1,395	50,000	SH	X
ALEXANDER & BALDWIN INC	COM	014482103	885	20,000	SH	X
AMERICAN EXPRESS CO	COM	025816109	1,331	25,000	SH	X
AMERICAN INTL GROUP INC	COM	026874107	1,181	20,000	SH	X
AMERIPRISE FINL INC	COM	03076C106	223	5,000	SH	X
ANADARKO PETE CORP	COM	032511107	35,768	750,000	SH	X
ANADARKO PETE CORP	COM	032511107	11,922	250,000	SH	X
APACHE CORP	COM	037411105	33,272	487,500	SH	X
APACHE CORP	COM	037411105	11,091	162,500	SH	X
APPLERA CORP	COM AP BIO GRP	038020903	1,618	50,000	SH	X
APPLIED MATLS INC	COM	038222105	814	50,000	SH	X
AUTODESK INC	COM	052769106	1,034	30,000	SH	X
BELO CORP	COM SER A	080555105	780	50,000	SH	X
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	4,659	1,531	SH	X
BOEING CO	COM	097023105	1,229	15,000	SH	X
BURLINGTON NORTHN SANTA FE C	COM	12189T104	475,500	6,000,000	SH	X
CATERPILLAR INC DEL	COM	149123101	2,234	30,000	SH	X
CHEVRON CORP NEW	COM	166764100	22,031	355,000	SH	X
CHEVRON CORP NEW	COM	166764100	15,205	245,000	SH	X
CHUBB CORP	COM	171232101	1,497	30,000	SH	X
CIMAREX ENERGY CO	COM	171798101	6,450	150,000	SH	X
CIMAREX ENERGY CO	COM	171798101	4,300	100,000	SH	X

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COCA COLA CO	COM	191216100	1,076	25,000	SH				X
CONOCOPHILLIPS	COM	20825C104	34,731	530,000	SH				X
COSTCO WHSL CORP NEW	COM	22160K105	1,714	30,000	SH				X
DEERE & CO	COM	244199105	1,252	15,000	SH				X
DEVON ENERGY CORP NEW	COM	25179M103	33,981	562,500	SH				X
DEVON ENERGY CORP NEW	COM	25179M103	11,327	187,500	SH				X
DISNEY WALT CO	COM DISNEY	254687106	1,350	45,000	SH				X
DISCOVERY HOLDING CO	CL A COM	25468Y107	161	11,000	SH				X
DOMINION RES INC VA NEW	COM	25746U109	3,590	48,000	SH				X
DOMINION RES INC VA NEW	COM	25746U109	1,795	24,000	SH				X
DOW CHEM CO	COM	260543103	781	20,000	SH				X
DU PONT EI DE NEMOURS & CO	COM	263534109	1,248	30,000	SH				X
EXXON MOBIL CORP	COM	30231G102	1,841	30,000	SH				X
FEDEX CORP	COM	31428X106	1,753	15,000	SH				X
FIFTH THIRD BANCOP	COM	316773100	739	20,000	SH				X
GENERAL ELECTRIC CO	COM	369604103	989	30,000	SH				X
INTEL CORP	COM	458140100	1,330	70,000	SH				X
INTERNATIONAL BUSINESS MACHS	COM	459200101	922	12,000	SH				X
INTUIT	COM	461202103	605	10,000	SH				X
LAUDER ESTEE COS INC	CL A	518439104	967	25,000	SH				X
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	475	27,500	SH				X
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	461	5,500	SH				X
LILLY ELI & CO	COM	532457108	1,658	30,000	SH				X
LINCOLN NATIONAL CORP IND	COM	534187109	1,014	17,963	SH				X
MAGNA INTL INC	CL A	559222401	4,797	66,650	SH				X
MAGNA INTL INC	CL A	559222401	2,400	33,350	SH				X
MANPOWER INC	COM	56418H100	1,292	20,000	SH				X
MCCLATCHY CO	COM	579489105	802	20,000	SH				X
MEDTRONIC INC	COM	585055106	1,408	30,000	SH				X
MICROSOFT CORP	COM	594918104	1,631	70,000	SH				X
MILLIPORE CORP	COM	601073109	1,260	20,000	SH				X
NEWS CORP LTD	SP ADR PFD	652487802	1,343	70,000	SH				X
NOBLE ENERGY INC	COM	655044105	1,406	30,000	SH				X
NORDSTROM INC	COM	655664100	1,460	40,000	SH				X
NOVARTIS AG	SPONSORED ADR	66987V109	1,348	25,000	SH				X
PROCTER & GAMBLE CO	COM	742718109	1,668	30,000	SH				X
SCHLUMBERGER LTD	COM	806857108	2,604	40,000	SH				X
SIGMA ALDRICH CORP	COM	826552101	1,090	15,000	SH				X
SONY CORP	ADR NEW	835699307	1,101	25,000	SH				X
STATE STR CORP	COM	857477103	871	15,000	SH				X
TEXAS INSTRS INC	COM	882508104	606	20,000	SH				X
3M CO	COM	88579Y101	1,615	20,000	SH				X

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	MARKET VALUE (X 1000)	SHRS OR PRIN AMT	SH/ PUT/ CALL	SOLE (A)	INVESTMENT DISCRETION		
							SHRD (B)	OTHE (C)	
UNIVISION COMMUNICATIONS INC	CL A	914906102	670	20,000	SH				X

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WACHOVIA CORP 2ND NEW	COM	929903102	1,082	20,000	SH	X
WAL MART STORES INC	COM	931142103	1,927	40,000	SH	X
WASHINGTON POST CO	CL B	939640108	585	750	SH	X
WEYERHAUSER CO	COM	962166104	1,245	20,000	SH	X
GRAND TOTAL			777,545	11,570,944		