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ALLEGHANY CORP /DE
Form 13F-HR
November 06, 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: September 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

November 6, 2007

[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

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Report Summary:

Number of Other Included Managers: 3
 Form 13F Information Table Entry Total: 70
 Form 13F Information Table Value Total: \$1,191,800
 (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 09/30/07

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5				
NAME OF ISSUER	TITLE OF CLASS	CUSIP	MARKET VALUE (X 1000)	SHRS OR PRIN AMT	SH/ PRN	PUT/ CALL	SOLE (A)	
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	14,384	400,000	SH			
UBS AG	SHS NEW	H98231338	12,780	240,000	SH			
UBS AG	SHS NEW	H98231338	8,520	160,000	SH			
AT&T INC	COM	00206R102	1,692	40,000	SH			
AGILENT TECHNOLOGIES INC	COM	00846U101	1,106	30,000	SH			
ALEXANDER & BALDWIN INC	COM	014482103	1,003	20,000	SH			
AMERICAN EXPRESS CO	COM	025816109	1,633	27,500	SH			
AMERICAN INTL GROUP INC	COM	026874107	1,353	20,000	SH			
ANADARKO PETE CORP	COM	032511107	20,156	375,000	SH			
ANADARKO PETE CORP	COM	032511107	12,998	250,000	SH			
APACHE CORP	COM	037411105	43,904	487,500	SH			
APACHE CORP	COM	037411105	14,635	162,500	SH			
APPLERA CORP	COM AP BIO GRP	038080103	1,732	50,000	SH			
APPLIED MATLS INC	COM	038222105	1,035	50,000	SH			
AUTODESK INC	COM	052769106	1,499	30,000	SH			
AUTOMATIC DATA PROCESSING IN	COM	053015103	919	20,000	SH			
BELO CORP	COM SER A	080555105	868	50,000	SH			
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1,581	400	SH			
BOEING CO	COM	097023105	1,575	15,000	SH			
BURLINGTON NORTHN SANTA FE C	COM	12189T104	405,850	5,000,000	SH			X
CATERPILLAR INC DEL	COM	149123101	1,961	25,000	SH			
CHEVRON CORP NEW	COM	166764100	1,872	20,000	SH			
CHEVRON CORP NEW	COM	166764100	38,836	415,000	SH			
CHEVRON CORP NEW	COM	166764100	14,505	155,000	SH			
CHEVRON CORP NEW	COM	166764100	10,294	110,000	SH			
CHUBB CORP	COM	171232101	1,609	30,000	SH			
CIMAREX ENERGY CO	COM	171798101	10,058	270,000	SH			
CIMAREX ENERGY CO	COM	171798101	2,235	60,000	SH			
COCA COLA CO	COM	191216100	1,437	25,000	SH			
COMMERCE BANCORP INC NJ	COM	200519106	9,191	237,000	SH			
COMMERCE BANCORP INC NJ	COM	200519106	504	13,000	SH			
CONOCOPHILLIPS	COM	20825C104	1,755	20,000	SH			
CONOCOPHILLIPS	COM	20825C104	28,086	320,000	SH			
CONOCOPHILLIPS	COM	20825C104	15,799	180,000	SH			
CONOCOPHILLIPS	COM	20825C104	44,763	510,000	SH			
COSTCO WHSL CORP NEW	COM	22160K105	1,841	30,000	SH			

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DARWIN PROFESSIONAL UNDERWRI	COM	237502109	202,416	9,371,096	SH
DEERE & CO	COM	244199105	2,226	15,000	SH
DEVON ENERGY CORP NEW	COM	25179M103	46,800	562,500	SH
DEVON ENERGY CORP NEW	COM	25179M103	15,600	187,500	SH

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	MARKET VALUE (X 1000)	SHRS OR PRIN AMT	SH/ PRN	PUT/ CALL	SOLE (A)
DISNEY WALT CO	COM DISNEY	254687106	1,548	45,000	SH		
DOW CHEM CO	COM	260543103	861	20,000	SH		
DU PONT EI DE NEMOURS & CO	COM	263534109	1,487	30,000	SH		
EXXON MOBIL CORP	COM	30231G102	2,777	30,000	SH		
FEDEX CORP	COM	31428X106	1,571	15,000	SH		
FIFTH THIRD BANCOP	COM	316773100	678	20,000	SH		
GENERAL ELECTRIC CO	COM	369604103	8,073	195,000	SH		
GENERAL ELECTRIC CO	COM	369604103	5,382	130,000	SH		
GENERAL ELECTRIC CO	COM	369604103	1,863	45,000	SH		
HSBC HLDGS PLC	SPON ADR NEW	404280406	18,520	200,000	SH		
HSBC HLDGS PLC	SPON ADR NEW	404280406	9,260	100,000	SH		
HOME DEPOT INC	COM	437076102	649	20,000	SH		
INTEL CORP	COM	458140100	1,810	70,000	SH		
INTERNATIONAL BUSINESS MACHS	COM	459200101	1,414	12,000	SH		
INTUIT	COM	461202103	606	20,000	SH		
JOHNSON AND JOHNSON	COM	478160104	1,314	20,000	SH		
KELLOGG	COM	487836108	1,120	20,000	SH		
KRAFT FOODS INC	CL A	50075N104	11,043	320,000	SH		
KRAFT FOODS INC	CL A	50075N104	3,251	94,200	SH		
LAUDER ESTEE COS INC	CL A	518439104	1,062	25,000	SH		
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	687	5,500	SH		
LILLY ELI & CO	COM	532457108	1,708	30,000	SH		
LINCOLN NATIONAL CORP IND	COM	534187109	1,185	17,963	SH		
MANPOWER INC	COM	56418H100	965	15,000	SH		
MCCLATCHY CO	COM	579489105	599	30,000	SH		
MEDTRONIC INC	COM	585055106	1,692	30,000	SH		
MICROSOFT CORP	COM	594918104	2,062	70,000	SH		
MILLIPORE CORP	COM	601073109	1,516	20,000	SH		
NEWS CORP	CL A	65248E104	1,539	70,000	SH		
NOBLE ENERGY INC	COM	655044105	2,101	30,000	SH		
NORDSTROM INC	COM	655664100	1,407	30,000	SH		
NOVARTIS AG	SPONSORED ADR	66987V109	1,374	25,000	SH		
PFIZER INC	COM	717081103	8,673	355,000	SH		
PFIZER INC	COM	717081103	5,375	220,000	SH		
PROCTER & GAMBLE CO	COM	742718109	15,139	215,227	SH		
PROCTER & GAMBLE CO	COM	742718109	10,129	144,000	SH		
PROCTER & GAMBLE CO	COM	742718109	2,110	30,000	SH		
SCHLUMBERGER LTD	COM	806857108	2,625	25,000	SH		
SIGMA ALDRICH CORP	COM	826552101	1,462	30,000	SH		
SONY CORP	ADR NEW	835699307	1,202	25,000	SH		
STATE STR CORP	COM	857477103	1,022	15,000	SH		

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			MARKET						
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X 1000)	SHRS OR PRIN AMT	SH/ PRN	PUT/ CALL	SOLE (A)		
SYSCO CORP	COM	871829107	1,068	30,000	SH				
TEXAS INSTRS INC	COM	882508104	732	20,000	SH				
3M CO	COM	88579Y101	2,059	22,000	SH				
VALERO ENERGY CORP NEW	COM	91913Y100	14,108	210,000	SH				
VALERO ENERGY CORP NEW	COM	91913Y100	9,405	140,000	SH				
WACHOVIA CORP 2ND NEW	COM	929903102	18,806	375,000	SH				
WACHOVIA CORP 2ND NEW	COM	929903102	1,755	35,000	SH				
WAL MART STORES INC	COM	931142103	1,746	40,000	SH				
WASHINGTON POST CO	CL B	939640108	803	1,000	SH				
WEYERHAUSER CO	COM	962166104	1,446	20,000	SH				
GRAND TOTAL			1,191,800	23,740,886					