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ALLEGHANY CORP /DE  
Form 13F-HR  
May 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: March 31, 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: Jerry G. Borrelli  
Title: Vice President  
Phone: 212-752-1356

Signature, Place, and Date of Signing:

/s/ Jerry G. Borrelli	New York, NY	May 9, 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: 62  
 Form 13F Information Table Value Total: \$808,488  
 (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 3/31/06

COLUMN 1 NAME OF ISSUER	COLUMN 2 TITLE OF CLASS	COLUMN 3 CUSIP	COLUMN 4	COLUMN 5			COLUMN 6 INVESTMENT DISCRETION		
			MARKET VALUE (X 1000)	SHRS OR PRN	OR AMT	SH/ PUT/ SOLE	SHRD	OTHE	
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	2,634	124,525	SH				X
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	1,230	58,175	SH				X
AT&T INC	COM	00206R102	1,352	50,000	SH				X
ALEXANDER & BALDWIN INC	COM	014482103	954	20,000	SH				X
AMERICAN EXPRESS CO	COM	025816109	1,314	25,000	SH				X
AMERICAN INTL GROUP INC	COM	026874107	1,322	20,000	SH				X
AMERIPRISE FINL INC	COM	03076C106	225	5,000	SH				X
ANADARKO PETE CORP	COM	032511107	37,879	375,000	SH				X
ANADARKO PETE CORP	COM	032511107	12,626	125,000	SH				X
APACHE CORP	COM	037411105	31,936	487,500	SH				X
APACHE CORP	COM	037411105	10,645	162,500	SH				X
APPLERA CORP	COM AP BIO GRP	038020903	1,357	50,000	SH				X
APPLIED MATLS INC	COM	038222105	876	50,000	SH				X
AUTODESK INC	COM	052769106	1,156	30,000	SH				X
BELO CORP	COM SER A	080555105	696	35,000	SH				X
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	4,611	1,531	SH				X
BOEING CO	COM	097023105	1,169	15,000	SH				X
BURLINGTON NORTHN SANTA FE C	COM	12189T104	499,980	6,000,000	SH			X	
BURLINGTON RES INC	COM	122014103	1,838	20,000	SH				X
CATERPILLAR INC DEL	COM	149123101	2,154	30,000	SH				X

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CHEVRON CORP NEW	COM	166764100	20,579	355,000	SH	X
CHEVRON CORP NEW	COM	166764100	13,043	225,000	SH	X
CHUBB CORP	COM	171232101	1,432	15,000	SH	X
COCA COLA CO	COM	191216100	1,047	25,000	SH	X
CONOCOPHILLIPS	COM	20825C104	33,154	525,000	SH	X
COSTCO WHSL CORP NEW	COM	22160K105	1,625	30,000	SH	X
DEERE & CO	COM	244199105	1,186	15,000	SH	X
DEVON ENERGY CORP NEW	COM	25179M103	34,408	562,500	SH	X
DEVON ENERGY CORP NEW	COM	25179M103	11,469	187,500	SH	X
DISNEY WALT CO	COM DISNEY	254687106	1,255	45,000	SH	X
DISCOVERY HOLDING CO	CL A COM	25468Y107	165	11,000	SH	X
DOMINION RES INC VA NEW	COM	25746U109	3,313	48,000	SH	X
DOMINION RES INC VA NEW	COM	25746U109	1,657	24,000	SH	X
DOW CHEM CO	COM	260543103	812	20,000	SH	X
DU PONT EI DE NEMOURS & CO	COM	263534109	1,266	30,000	SH	X
EXXON MOBIL CORP	COM	30231G102	1,826	30,000	SH	X
FEDEX CORP	COM	31428X106	1,694	15,000	SH	X
GENERAL ELECTRIC CO	COM	369604103	1,043	30,000	SH	X
INTEL CORP	COM	458140100	1,362	70,000	SH	X
INTERNATIONAL BUSINESS MACHS	COM	459200101	990	12,000	SH	X
INTUIT	COM	461202103	532	10,000	SH	X
JEFFERSON PILOT CORP	COM	475070108	1,119	20,000	SH	X
KERR MCGEE CORP	COM	492386107	12,412	130,000	SH	X
KERR MCGEE CORP	COM	492386107	6,684	70,000	SH	X
LAUDER ESTEE COS INC	CL A	518439104	930	25,000	SH	X
LIBERTY MEDIA CORP NEW	COM SER A	530718105	903	110,000	SH	X
LILLY ELI & CO	COM	532457108	1,659	30,000	SH	X
MAGNA INTL INC	CL A	559222401	5,045	66,650	SH	X
MAGNA INTL INC	CL A	559222401	2,524	33,350	SH	X
MANPOWER INC	COM	56418H100	1,144	20,000	SH	X
MEDTRONIC INC	COM	585055106	1,523	30,000	SH	X
MICROSOFT CORP	COM	594918104	1,905	70,000	SH	X
MILLIPORE CORP	COM	601073109	1,461	20,000	SH	X
NEWS CORP LTD	SP ADR PFD	652487802	1,163	70,000	SH	X
NOBLE ENERGY INC	COM	655044105	1,318	30,000	SH	X
NORDSTROM INC	COM	655664100	1,567	40,000	SH	X
NOVARTIS AG	SPONSORED ADR	66987V109	1,386	25,000	SH	X
PROCTER & GAMBLE CO	COM	742718109	1,729	30,000	SH	X
ROHM & HAAS CO	COM	775371107	733	15,000	SH	X
SCHLUMBERGER LTD	COM	806857108	2,531	20,000	SH	X
SIGMA ALDRICH CORP	COM	826552101	987	15,000	SH	X
SONY CORP	ADR NEW	835699307	1,152	25,000	SH	X
STATE STR CORP	COM	857477103	906	15,000	SH	X
TEXAS INSTRS INC	COM	882508104	649	20,000	SH	X
3M CO	COM	88579Y101	1,514	20,000	SH	X
UNIVISION COMMUNICATIONS INC	CL A	914906102	689	20,000	SH	X

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COLUMN 4

COLUMN 6

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 INVESTMENT

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COLUMN 1	COLUMN 2	COLUMN 3	MARKET	COLUMN 5			DISCRETION		
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X 1000)	SHRS OR PRIN AMT	SH/ PUT/ PRN CALL	SOLE (A)	SHRD (B)	OTHE (C)	
WACHOVIA CORP 2ND NEW	COM	929903102	1,121	20,000	SH			X	
WAL MART STORES INC	COM	931142103	1,890	40,000	SH			X	
WASHINGTON POST CO	CL B	939640108	583	750	SH			X	
WEYERHAUSER CO	COM	962166104	1,449	20,000	SH			X	
GRAND TOTAL			808,488	11,019,981					

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