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ALLEGHANY CORP /DE  
Form 13F-HR  
November 07, 2011

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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, 2011

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: Roger B. Gorham  
Title: Senior Vice President  
Phone: 212-752-1356

Signature, Place, and Date of Signing:

/s/ Roger B. Gorham

New York, NY

November 7, 2011

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[Signature]

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[City, State]

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[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).)

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## Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2  
 Form 13F Information Table Entry Total: 58  
 Form 13F Information Table Value Total: \$ 1,370,251  
 (thousands)

List of Other Included Managers:

No.	Form 13F File Number	Name
2		RSUI Indemnity Company
3		Alleghany Insurance Holdings LLC

SECURITIES AND EXCHANGE COMMISSIONS FORM 13F INFORMATION  
 PREPARED FOR ALLEGHANY CORPORATION  
 AS OF 09/30/11

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 PRN	SH/AMT PRN	PUT/CALL
						SOLE (A)
						DISCRE (B)
COOPER INDUSTRIES PLC	SHS	G24140108	922	20,000	SH	
EVEREST RE GROUP LTD	COM	G3223R108	93,271	1,175,000	SH	X
PARTNERRE LTD	COM	G6852T105	88,859	1,700,000	SH	X
AT&T INC	COM	00206R102	1,711	60,000	SH	
AGILENT TECHNOLOGIES INC	COM	00846U101	937	30,000	SH	
AMERICAN EXPRESS CO	COM	025816109	1,571	35,000	SH	
ANHEUSER BUSCH INBEV SA/NV	SPONSORED ADR	03524A108	13,775	260,000	SH	X
ANHEUSER BUSCH INBEV SA/NV	SPONSORED ADR	03524A108	39,205	740,000	SH	X
ANNALY CAP MGMT INC	COM	035710409	49,890	3,000,000	SH	X
APPLIED MATLS INC	COM	038222105	725	70,000	SH	
AUTODESK INC	COM	052769106	695	25,000	SH	
AUTOMATIC DATA PROCESSING IN	COM	053015103	943	20,000	SH	
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1,421	20,000	SH	
BOEING CO	COM	097023105	908	15,000	SH	
CHUBB CORP	COM	171232101	1,800	30,000	SH	
COCA COLA CO	COM	191216100	2,027	30,000	SH	
CONOCOPHILLIPS	COM	20825C104	8,232	130,000	SH	X
CONOCOPHILLIPS	COM	20825C104	25,328	400,000	SH	X
CONOCOPHILLIPS	COM	20825C104	75,984	1,200,000	SH	X
COSTCO WHSL CORP NEW	COM	22160K105	2,053	25,000	SH	
DEERE & CO	COM	244199105	1,937	30,000	SH	
DEVON ENERGY CORP NEW	COM	25179M103	44,352	800,000	SH	X
DEVON ENERGY CORP NEW	COM	25179M103	5,544	100,000	SH	X
DISNEY WALT CO	COM DISNEY	254687106	1,357	45,000	SH	
DU PONT EI DE NEMOURS & CO	COM	263534109	1,399	35,000	SH	
EMERSON ELEC CO	COM	291011104	1,446	35,000	SH	
EXXON MOBIL CORP	COM	30231G102	526,568	7,250,000	SH	X
EXXON MOBIL CORP	COM	30231G102	56,651	780,000	SH	X
FEDEX CORP	COM	31428X106	5,956	88,000	SH	X
FEDEX CORP	COM	31428X106	23,823	352,000	SH	X

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FEDEX CORP	COM	31428X106	3,384	50,000	SH		X
GOOGLE INC	COM	38259P508	772	1,500	SH		
HESS CORP	COM	42809H107	18,361	350,000	SH		X
HESS CORP	COM	42809H107	64,264	1,225,000	SH		X
HESS CORP	COM	42809H107	5,245	100,000	SH		X
HEWLETT PACKARD CO	COM	428236103	673	30,000	SH		
HOME DEPOT INC	COM	437076102	657	20,000	SH		
INTEL CORP	COM	458140100	1,813	85,000	SH		
INTERNATIONAL BUSINESS MACHS	COM	459200101	1,749	10,000	SH		
JPMORGAN CHASE & CO	COM	46625H100	904	30,000	SH		
JOHNSON AND JOHNSON	COM	478160104	1,592	25,000	SH		
KELLOGG CO	COM	487836108	1,330	25,000	SH		
LAUDER ESTEE COS INC	CL A	518439104	1,757	20,000	SH		
LILLY ELI & CO	COM	532457108	1,848	50,000	SH		
LOEWS CORP	COM	540424108	864	25,000	SH		
MEDTRONIC INC	COM	585055106	1,828	55,000	SH		
MICROSOFT CORP	COM	594918104	2,116	85,000	SH		X
NEWS CORP	CL A	65248E104	1,084	70,000	SH		
NOBLE ENERGY INC	COM	655044105	1,416	20,000	SH		
NORDSTROM INC	COM	655664100	1,371	30,000	SH		
NOVARTIS AG	SPONSORED ADR	66987V109	1,394	25,000	SH		
OCCIDENTAL PETE CORP DEL	COM	674599105	16,088	225,000	SH		X
OCCIDENTAL PETE CORP DEL	COM	674599105	51,838	725,000	SH		X
OCCIDENTAL PETE CORP DEL	COM	674599105	19,663	275,000	SH		X
PACCAR INC	COM	693718108	1,015	30,000	SH		
PENTAIR INC	COM	709631105	960	30,000	SH		
PHILIP MORRIS INTL INC	COM	718172109	936	15,000	SH		
PROCTER & GAMBLE CO	COM	742718109	1,895	30,000	SH		
PROGRESSIVE WASTE SOLUTIONS	COM	74339G101	2,675	130,000	SH		X
PROGRESSIVE WASTE SOLUTIONS	COM	74339G101	13,789	670,000	SH		X

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PREPARED FOR ALLEGHANY CORPORATION  
AS OF 09/30/11

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	SH/ AMT PRN	PUT/ CALL	INVEST DISCRE SOLE SHR (A) (B)
PROGRESSIVE WASTE SOLUTIONS	COM	74339G101	8,232	400,000	SH		X
SCHLUMBERGER LTD	COM	806857108	1,493	25,000	SH		
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	396	55,000	SH		X
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	1,044	145,000	SH		X
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	4,320	600,000	SH		X
SIGMA ALDRICH CORP	COM	826552101	1,236	20,000	SH		
SYSCO CORP	COM	871829107	1,036	40,000	SH		
3M CO	COM	88579Y101	1,579	22,000	SH		
US BANCORP DEL	COM NEW	902973304	824	35,000	SH		
UNITED PARCEL SERVICE INC	CL B	911312106	7,578	120,000	SH		X
UNITED PARCEL SERVICE INC	CL B	911312106	27,155	430,000	SH		X
UNITED PARCEL SERVICE INC	CL B	911312106	9,473	150,000	SH		X
WAL MART STORES INC	COM	931142103	1,816	35,000	SH		
WASHINGTON POST CO	CL B	939640108	654	2,000	SH		
WELLS FARGO & CO NEW	COM	949746101	844	35,000	SH		

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GRAND TOTAL

1,370,251 25,075,500