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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

-----  
[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   | COLUMN 7     |  |
|------------------------------|----------------|-----------|-----------------------------|---------------------|------------|--------------|--|
| NAME OF ISSUER               | TITLE OF CLASS | CUSIP     | MARKET<br>VALUE<br>(X 1000) | SHRS OR<br>PRIN AMT | SH/<br>PRN | PUT/<br>CALL | INVEST<br>DISCRE<br>SOLE<br>SHR<br>(A) (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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GRAND TOTAL

1,370,251 25,075,500