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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]

[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).)

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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 VALUE (X 1000)	SHRS OR PRIN AMT	SH/ PRN	PUT/ CALL	INVEST DISCRE SOLE SHR (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