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ALLEGHANY CORP /DE  
Form 13F-HR  
February 03, 2012

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 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, 17/th/ 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

February 3, 2012

\_\_\_\_\_  
[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

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reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2

Form 13F Information Table Entry Total: 57

Form 13F Information Table Value Total: \$ 816,949 (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 12/31/11

NAME OF ISSUER	TITLE OF CLASS	CUSIP	MARKET VALUE (X 1000)	SHRS OR PRIN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION		
						SOLE	SHRD	OTHE
						(A)	(B)	(C)
COOPER INDUSTRIES PLC	SHS	G24140108	1,083	20,000	SH			X
AT&T INC	COM	00206R102	1,814	60,000	SH			X
AGILENT TECHNOLOGIES INC	COM	00846U101	1,048	30,000	SH			X
AMERICAN EXPRESS CO	COM	025816109	1,651	35,000	SH			X
ANHEUSER BUSCH INBEV SA/NV	SPONSORED ADR	03524A108	15,857	260,000	SH		X	
ANHEUSER BUSCH INBEV SA/NV	SPONSORED ADR	03524A108	45,133	740,000	SH		X	
APPLIED MATLS INC	COM	038222105	750	70,000	SH			X
AUTODESK INC	COM	052769106	758	25,000	SH			X
AUTOMATIC DATA PROCESSING IN	COM	053015103	1,080	20,000	SH			X
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1,526	20,000	SH			X
BOEING CO	COM	097023105	1,100	15,000	SH			X
CHUBB CORP	COM	171232101	2,077	30,000	SH			X
COCA COLA CO	COM	191216100	2,099	30,000	SH			X
CONOCOPHILLIPS	COM	20825C104	2,186	30,000	SH			X
COSTCO WHSL CORP NEW	COM	22160K105	2,083	25,000	SH			X
DEERE & CO	COM	244199105	2,321	30,000	SH			X
DEVON ENERGY CORP NEW	COM	25179M103	49,600	800,000	SH		X	
DEVON ENERGY CORP NEW	COM	25179M103	43,400	700,000	SH		X	
DISNEY WALT CO	COM DISNEY	254687106	1,688	45,000	SH			X
DU PONT EI DE NEMOURS & CO	COM	263534109	1,602	35,000	SH			X
ECOLAB INC	COM	278865100	2,428	42,000	SH		X	
ECOLAB INC	COM	278865100	9,134	158,000	SH		X	

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EMERSON ELEC CO	COM	291011104	1,631	35,000	SH			X
EXXON MOBIL CORP	COM	30231G102	190,710	2,250,000	SH	X		
EXXON MOBIL CORP	COM	30231G102	66,112	780,000	SH		X	
FEDEX CORP	COM	31428X106	7,348	88,000	SH		X	
FEDEX CORP	COM	31428X106	29,396	352,000	SH		X	
GOOGLE INC	COM	38259P508	969	1,500	SH			X
HESS CORP	COM	42809H107	24,992	440,000	SH		X	
HESS CORP	COM	42809H107	88,607	1,560,000	SH		X	
HEWLETT PACKARD CO	COM	428236103	773	30,000	SH			X
HOME DEPOT INC	COM	437076102	841	20,000	SH			X
INTEL CORP	COM	458140100	2,061	85,000	SH			X
INTERNATIONAL BUSINESS MACHS	COM	459200101	1,839	10,000	SH			X
JPMORGAN CHASE & CO	COM	46625H100	998	30,000	SH			X
JOHNSON AND JOHNSON	COM	478160104	1,640	25,000	SH			X
KELLOGG CO	COM	487836108	1,264	25,000	SH			X
LAUDER ESTEE COS INC	CL A	518439104	2,246	20,000	SH			X
LILLY ELI & CO	COM	532457108	2,078	50,000	SH			X
LOEWS CORP	COM	540424108	941	25,000	SH			X
MEDTRONIC INC	COM	585055106	2,104	55,000	SH			X
MICROSOFT CORP	COM	594918104	2,207	85,000	SH		X	
NEWS CORP	CL A	65248E104	1,249	70,000	SH			X
NOBLE ENERGY INC	COM	655044105	1,888	20,000	SH			X
NORDSTROM INC	COM	655664100	1,491	30,000	SH			X
NOVARTIS AG	SPONSORED ADR	66987V109	1,429	25,000	SH			X
OCCIDENTAL PETE CORP DEL	COM	674599105	26,236	280,000	SH		X	
OCCIDENTAL PETE CORP DEL	COM	674599105	86,203	920,000	SH		X	
ORACLE CORP	COM	68389X105	1,244	48,500	SH		X	
PACCAR INC	COM	693718108	1,124	30,000	SH			X
PENTAIR INC	COM	709631105	999	30,000	SH			X
PHILIP MORRIS INTL INC	COM	718172109	1,177	15,000	SH			X
PROCTER & GAMBLE CO	COM	742718109	2,001	30,000	SH			X
PROGRESSIVE WASTE SOLUTIONS	COM	74339G101	2,547	130,000	SH		X	
PROGRESSIVE WASTE SOLUTIONS	COM	74339G101	13,125	670,000	SH		X	
SCHLUMBERGER LTD	COM	806857108	1,708	25,000	SH			X
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	421	55,000	SH		X	
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	1,109	145,000	SH		X	
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	4,590	600,000	SH		X	
SIGMA ALDRICH CORP	COM	826552101	1,249	20,000	SH			X
SYSCO CORP	COM	871829107	1,173	40,000	SH			X
3M CO	COM	88579Y101	1,798	22,000	SH			X
US BANCORP DEL	COM NEW	902973304	947	35,000	SH			X
UNITED PARCEL SERVICE INC	CL B	911312106	8,783	120,000	SH		X	
UNITED PARCEL SERVICE INC	CL B	911312106	31,472	430,000	SH		X	
WAL MART STORES INC	COM	931142103	2,092	35,000	SH			X
WASHINGTON POST CO	CL B	939640108	754	2,000	SH			X
WELLS FARGO & CO NEW	COM	949746101	965	35,000	SH			X
GRAND TOTAL			816,949	13,049,000				