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ALLEGHANY CORP /DE
Form 13F-HR
August 14, 2012

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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: June 30, 2012

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	August 13, 2012
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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: 4
 Form 13F Information Table Entry Total: 59
 Form 13F Information Table Value Total: \$ 873,370 (thousands)

List of Other Included Managers:

No.	Form 13F File Number	Name
2		RSUI Indemnity Company
3		Alleghany Insurance Holdings LLC
4		Capitol Indemnity Corporation
5		Transatlantic Reinsurance Company

SECURITIES AND EXCHANGE COMMISSIONS FORM 13F INFORMATION
 PREPARED FOR ALLEGHANY CORPORATION
 AS OF 06/30/12

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 AMT	SH/ PUT/ SOLE CALL (A)	INVESTMENT DISCRETION SHRD (B)
AT&T INC	COM	00206R102	2,139	60,000	SH	
AGILENT TECHNOLOGIES INC	COM	00846U101	1,177	30,000	SH	
AMERICAN EXPRESS CO	COM	025816109	2,037	35,000	SH	
ANHEUSER BUSCH INBEV SA/NV	SPONSORED ADR	03524A108	33,421	419,602	SH	X
ANHEUSER BUSCH INBEV SA/NV	SPONSORED ADR	03524A108	1,991	25,000	SH	X
ANHEUSER BUSCH INBEV SA/NV	SPONSORED ADR	03524A108	9,797	123,000	SH	X
APACHE CORP	COM	037411105	43,945	500,000	SH	X
APACHE CORP	COM	037411105	879	10,000	SH	X
APACHE CORP	COM	037411105	4,834	55,000	SH	X
APACHE CORP	COM	037411105	60,205	685,000	SH	X
APPLE INC	COM	037833100	8,760	15,000	SH	X
APPLE INC	COM	037833100	11,680	20,000	SH	X
APPLIED MATLS INC	COM	038222105	801	70,000	SH	
AUTODESK INC	COM	052769106	875	25,000	SH	
AUTOMATIC DATA PROCESSING IN	COM	053015103	1,113	20,000	SH	
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1,666	20,000	SH	
BOEING CO	COM	097023105	1,114	15,000	SH	
CHUBB CORP	COM	171232101	2,184	30,000	SH	
COCA COLA CO	COM	191216100	2,346	30,000	SH	
CONOCOPHILLIPS	COM	20825C104	1,676	30,000	SH	
COSTCO WHSL CORP NEW	COM	22160K105	1,900	20,000	SH	
DEERE & CO	COM	244199105	2,426	30,000	SH	
DISNEY WALT CO	COM DISNEY	254687106	2,183	45,000	SH	
DU PONT EI DE NEMOURS & CO	COM	263534109	1,770	35,000	SH	
EMERSON ELEC CO	COM	291011104	1,630	35,000	SH	
EXXON MOBIL CORP	COM	30231G102	2,567	30,000	SH	X
FEDEX CORP	COM	31428X106	24,277	265,000	SH	X
FEDEX CORP	COM	31428X106	1,099	12,000	SH	X

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FEDEX CORP	COM	31428X106	5,314	58,000	SH	X
FEDEX CORP	COM	31428X106	2,748	30,000	SH	X
GOOGLE INC	COM	38259P508	1,160	2,000	SH	
HASBRO INC	COM	418056107	427	12,600	SH	X
HESS CORP	COM	42809H107	26,070	600,000	SH	X
HESS CORP	COM	42809H107	67,782	1,560,000	SH	X
HESS CORP	COM	42809H107	2,086	48,000	SH	X
HESS CORP	COM	42809H107	17,032	392,000	SH	X
HESS CORP	COM	42809H107	71,693	1,650,000	SH	X
HEWLETT PACKARD CO	COM	428236103	603	30,000	SH	
HOME DEPOT INC	COM	437076102	1,060	20,000	SH	
INTEL CORP	COM	458140100	2,265	85,000	SH	
INTERNATIONAL BUSINESS MACHS	COM	459200101	1,956	10,000	SH	
JPMORGAN CHASE & CO	COM	46625H100	1,072	30,000	SH	
JOHNSON AND JOHNSON	COM	478160104	2,027	30,000	SH	
KELLOGG CO	COM	487836108	1,233	25,000	SH	
LAUDER ESTEE COS INC	CL A	518439104	1,353	25,000	SH	
LILLY ELI & CO	COM	532457108	2,146	50,000	SH	
LOEWS CORP	COM	540424108	1,023	25,000	SH	
LOWES COS	COM	548661107	34,412	1,210,000	SH	X
LOWES COS	COM	548661107	1,621	57,000	SH	X
LOWES COS	COM	548661107	9,471	333,000	SH	X
MCDONALDS CORP	COM	580135101	4,427	50,000	SH	X
MCDONALDS CORP	COM	580135101	4,427	50,000	SH	X
MEDTRONIC INC	COM	585055106	2,130	55,000	SH	
MICROSOFT CORP	COM	594918104	2,600	85,000	SH	X
NEWS CORP	CL A	65248E104	1,560	70,000	SH	
NOBLE ENERGY INC	COM	655044105	1,696	20,000	SH	
NORDSTROM INC	COM	655664100	1,491	30,000	SH	
NOVARTIS AG	SPONSORED ADR	66987V109	1,398	25,000	SH	
OCCIDENTAL PETE CORP DEL	COM	674599105	78,908	920,000	SH	X
OCCIDENTAL PETE CORP DEL	COM	674599105	3,259	38,000	SH	X
OCCIDENTAL PETE CORP DEL	COM	674599105	20,757	242,000	SH	X
OCCIDENTAL PETE CORP DEL	COM	674599105	64,328	750,000	SH	X
ORACLE CORP	COM	68389X105	1,440	48,500	SH	X
PACCAR INC	COM	693718108	1,176	30,000	SH	
PHLLIPS 66	COM	718546104	499	15,000	SH	
PHILIP MORRIS INTL INC	COM	718172109	1,309	15,000	SH	
PROCTER & GAMBLE CO	COM	742718109	1,838	30,000	SH	
SCHLUMBERGER LTD	COM	806857108	1,623	25,000	SH	
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	1,289	145,000	SH	X
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	5,414	609,000	SH	X
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	409	46,000	SH	X
SIGMA ALDRICH CORP	COM	826552101	1,479	20,000	SH	
SYSCO CORP	COM	871829107	1,192	40,000	SH	
3M CO	COM	88579Y101	1,971	22,000	SH	
US BANCORP DEL	COM NEW	902973304	1,126	35,000	SH	
UNITED PARCEL SERVICE INC	CL B	911312106	33,867	430,000	SH	X
UNITED PARCEL SERVICE INC	CL B	911312106	1,339	17,000	SH	X
UNITED PARCEL SERVICE INC	CL B	911312106	8,112	103,000	SH	X
VISA INC	COM CL A	92826C	24,726	200,000	SH	X
VISA INC	COM CL A	92826C	46,732	378,000	SH	X
VISA INC	COM CL A	92826C	1,978	16,000	SH	X
VISA INC	COM CL A	92826C	13,105	106,000	SH	X
VISA INC	COM CL A	92826C	46,361	375,000	SH	X
WAL MART STORES INC	COM	931142103	2,440	35,000	SH	
WASHINGTON POST CO	CL B	939640108	748	2,000	SH	
WELLS FARGO & CO NEW	COM	949746101	1,170	35,000	SH	
GRAND TOTAL			873,370	14,084,702		