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ALLEGHANY CORP /DE  
Form 13F-HR  
August 11, 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: June 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                      August 11, 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: 63  
 Form 13F Information Table Value Total: \$ 1,610,610  
 (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 06/30/11

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	COLUMN 7	COLUMN 8	COLUMN 9
NAME OF ISSUER	TITLE OF CLASS	CUSIP	MARKET VALUE (X 1000)	SHRS OR PRIN AMT	SH/ PRN	PUT/ CALL	SOLE (A)	DIS (S)
COOPER INDUSTRIES PLC	SHS	G24140108	746	12,500	SH			
EVEREST RE GROUP LTD	COM	G3223R108	96,056	1,175,000	SH			X
PARTNERRE LTD	COM	G6852T105	48,195	700,000	SH			X
AT&T INC	COM	00206R102	1,884	60,000	SH			
AGILENT TECHNOLOGIES INC	COM	00846U101	1,533	30,000	SH			
AMERICAN EXPRESS CO	COM	025816109	1,810	35,000	SH			
ANHEUSER BUSCH INBEV SA/NV	SPONSORED ADR	03524A108	11,602	200,000	SH			X
ANHEUSER BUSCH INBEV SA/NV	SPONSORED ADR	03524A108	29,005	500,000	SH			X
ANNALY CAP MGMT INC	COM	035710409	54,120	3,000,000	SH			X
APPLIED MATLS INC	COM	038222105	911	70,000	SH			
AUTODESK INC	COM	052769106	965	25,000	SH			
AUTOMATIC DATA PROCESSING IN	COM	053015103	1,054	20,000	SH			
BARRICK GOLD CORP	COM	067901108	10,417	230,000	SH			X
BARRICK GOLD CORP	COM	067901108	50,272	1,110,000	SH			X
BARRICK GOLD CORP	COM	067901108	11,775	260,000	SH			X
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1,548	20,000	SH			
BOEING CO	COM	097023105	1,109	15,000	SH			
CHUBB CORP	COM	171232101	1,878	30,000	SH			
COCA COLA CO	COM	191216100	2,019	30,000	SH			
CONOCOPHILLIPS	COM	20825C104	9,775	130,000	SH			X
CONOCOPHILLIPS	COM	20825C104	30,076	400,000	SH			X
CONOCOPHILLIPS	COM	20825C104	90,228	1,200,000	SH			X
COSTCO WHSL CORP NEW	COM	22160K105	2,031	25,000	SH			
DEERE & CO	COM	244199105	2,474	30,000	SH			
DEVON ENERGY CORP NEW	COM	25179M103	63,048	800,000	SH			X
DEVON ENERGY CORP NEW	COM	25179M103	7,881	100,000	SH			X
DISNEY WALT CO	COM DISNEY	254687106	1,757	45,000	SH			
DU PONT EI DE NEMOURS & CO	COM	263534109	1,892	35,000	SH			
EMERSON ELEC CO	COM	291011104	1,969	35,000	SH			
EXXON MOBIL CORP	COM	30231G102	590,005	7,250,000	SH			X
EXXON MOBIL CORP	COM	30231G102	63,476	780,000	SH			X

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FEDEX CORP	COM	31428X106	6,070	64,000	SH		X
FEDEX CORP	COM	31428X106	23,807	251,000	SH		X
FEDEX CORP	COM	31428X106	4,743	50,000	SH		X
GENERAL ELECTRIC CO	COM	369604103	943	50,000	SH		
GOOGLE INC	COM	38259P508	760	1,500	SH		
HESS CORP	COM	42809H107	17,195	230,000	SH		X
HESS CORP	COM	42809H107	50,089	670,000	SH		X
HESS CORP	COM	42809H107	3,738	50,000	SH		X
HEWLETT PACKARD CO	COM	428236103	1,092	30,000	SH		
HOME DEPOT INC	COM	437076102	724	20,000	SH		
INTEL CORP	COM	458140100	1,884	85,000	SH		
INTERNATIONAL BUSINESS MACHS	COM	459200101	2,059	12,000	SH		
JPMORGAN CHASE & CO	COM	46625H100	1,228	30,000	SH		
JOHNSON AND JOHNSON	COM	478160104	1,663	25,000	SH		
KELLOGG CO	COM	487836108	1,383	25,000	SH		
LAUDER ESTEE COS INC	CL A	518439104	2,104	20,000	SH		
LILLY ELI & CO	COM	532457108	1,877	50,000	SH		
LOEWS CORP	COM	540424108	1,052	25,000	SH		
MEDTRONIC INC	COM	585055106	1,734	45,000	SH		
MICROSOFT CORP	COM	594918104	2,210	85,000	SH		X
NEWMONT MINING CORP	COM	651639106	7,988	148,000	SH		X
NEWMONT MINING CORP	COM	651639106	45,982	852,000	SH		X
NEWMONT MINING CORP	COM	651639106	10,794	200,000	SH		X
NEWS CORP	CL A	65248E104	1,239	70,000	SH		
NOBLE ENERGY INC	COM	655044105	1,793	20,000	SH		
NORDSTROM INC	COM	655664100	1,408	30,000	SH		
NOVARTIS AG	SPONSORED ADR	66987V109	1,528	25,000	SH		
OCCIDENTAL PETE CORP DEL	COM	674599105	19,247	185,000	SH		X
OCCIDENTAL PETE CORP DEL	COM	674599105	56,182	540,000	SH		X
OCCIDENTAL PETE CORP DEL	COM	674599105	28,611	275,000	SH		X
PACCAR INC	COM	693718108	1,022	20,000	SH		
PENTAIR INC	COM	709631105	807	20,000	SH		
PHILIP MORRIS INTL INC	COM	718172109	1,002	15,000	SH		
POTASH CORP SASK INC	COM	73755L107	11,398	200,000	SH		X

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	MARKET VALUE (X 1000)	SHRS OR PRIN AMT	SH/ PRN	PUT/ CALL	SOLE (A)
PROCTER & GAMBLE CO	COM	742718109	1,907	30,000	SH		
PROGRESSIVE WASTE SOLUTIONS	COM	74339G101	9,960	400,000	SH		X
SPDR GOLD TRUST	GOLD SHS	78463V107	7,008	48,000	SH		X
SPDR GOLD TRUST	GOLD SHS	78463V107	22,192	152,000	SH		X
SCHLUMBERGER LTD	COM	806857108	2,160	25,000	SH		
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	545	55,000	SH		X
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	1,435	145,000	SH		X
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	5,940	600,000	SH		X
SIGMA ALDRICH CORP	COM	826552101	1,467	20,000	SH		

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SYSKO CORP	COM	871829107	1,247	40,000	SH	
3M CO	COM	88579Y101	2,087	22,000	SH	
US BANCORP DEL	COM NEW	902973304	638	25,000	SH	
UNITED PARCEL SERVICE INC	CL B	911312106	7,511	103,000	SH	X
UNITED PARCEL SERVICE INC	CL B	911312106	25,307	347,000	SH	X
UNITED PARCEL SERVICE INC	CL B	911312106	10,940	150,000	SH	X
WAL MART STORES INC	COM	931142103	1,860	35,000	SH	
WASHINGTON POST CO	CL B	939640108	838	2,000	SH	
WELLS FARGO & CO NEW	COM	949746101	701	25,000	SH	
GRAND TOTAL			1,610,610	24,995,000		