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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<br>(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 |    |   |   |   |