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ALLEGHANY CORP /DE  
Form 13F-HR  
May 14, 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: March 31, 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	May 14, 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: 3  
 Form 13F Information Table Entry Total: 57  
 Form 13F Information Table Value Total: \$ 595,040 (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

SECURITIES AND EXCHANGE COMMISSIONS FORM 13F INFORMATION  
 PREPARED FOR ALLEGHANY CORPORATION  
 AS OF 03/31/12

NAME OF ISSUER	TITLE OF CLASS	CUSIP	MARKET VALUE (X 1000)	SHRS OR PRIN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION			MANAGER	VOTI AUTHOR	
						SOLE (A)	SHRD (B)	OTHER (C)		SOLE (A)	SHR (B)
AT&T INC	COM	00206R102	1,874	60,000	SH			X	2	X	
AGILENT TECHNOLOGIES INC	COM	00846U101	1,335	30,000	SH			X	2	X	
AMERICAN EXPRESS CO	COM	025816109	2,025	35,000	SH			X	2	X	
ANHEUSER BUSCH INBEV SA/NV	SPONSORED ADR	03524A108	53,812	740,000	SH			X	2	X	
ANHEUSER BUSCH INBEV SA/NV	SPONSORED ADR	03524A108	3,200	44,000	SH			X	3	X	
ANHEUSER BUSCH INBEV SA/NV	SPONSORED ADR	03524A108	15,708	216,000	SH			X	4	X	
APPLIED MATLS INC	COM	038222105	871	70,000	SH			X	2	X	
AUTODESK INC	COM	052769106	1,058	25,000	SH			X	2	X	
AUTOMATIC DATA PROCESSING IN	COM	053015103	1,104	20,000	SH			X	2	X	
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1,623	20,000	SH			X	2	X	
BOEING CO	COM	097023105	1,116	15,000	SH			X	2	X	
CHUBB CORP	COM	171232101	2,073	30,000	SH			X	2	X	
COCA COLA CO	COM	191216100	2,220	30,000	SH			X	2	X	
CONOCOPHILLIPS	COM	20825C104	2,280	30,000	SH			X	2	X	
COSTCO WHSL CORP NEW	COM	22160K105	1,816	20,000	SH			X	2	X	
DEERE & CO	COM	244199105	2,427	30,000	SH			X	2	X	

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DISNEY WALT CO	COM											
	DISNEY	254687106	1,970	45,000	SH				X	2		X
DU PONT EI DE												
	NEMOURS & CO	263534109	1,852	35,000	SH				X	2		X
EMERSON ELEC												
	CO	291011104	1,826	35,000	SH				X	2		X
EXXON MOBIL												
	CORP	30231G102	2,602	30,000	SH				X	2		X
FEDEX CORP	COM	31428X106	32,370	352,000	SH				X	2		X
FEDEX CORP	COM	31428X106	1,379	15,000	SH				X	3		X
FEDEX CORP	COM	31428X106	6,713	73,000	SH				X	4		X
GOOGLE INC	COM	38259P508	1,282	2,000	SH				X	2		X
HESS CORP	COM	42809H107	91,962	1,560,000	SH				X	2		X
HESS CORP	COM	42809H107	2,830	48,000	SH				X	3		X
HESS CORP	COM	42809H107	23,109	392,000	SH				X	4		X
HEWLETT												
	PACKARD CO	428236103	715	30,000	SH				X	2		X
HOME DEPOT INC	COM	437076102	1,006	20,000	SH				X	2		X
INTEL CORP	COM	458140100	2,390	85,000	SH				X	2		X
INTERNATIONAL												
	BUSINESS											
	MACHS	459200101	2,087	10,000	SH				X	2		X
JPMORGAN												
	CHASE & CO	46625H100	1,379	30,000	SH				X	2		X
JOHNSON AND												
	JOHNSON	478160104	1,979	30,000	SH				X	2		X
KELLOGG CO	COM	487836108	1,341	25,000	SH				X	2		X
LAUDER ESTEE												
	COS INC	518439104	1,549	25,000	SH				X	2		X
LILLY ELI & CO	COM	532457108	2,013	50,000	SH				X	2		X
LOEWS CORP	COM	540424108	997	25,000	SH				X	2		X
LOWES COS		548661107	37,970	1,210,000	SH				X	2		X
LOWES COS		548661107	1,789	57,000	SH				X	3		X
LOWES COS		548661107	10,450	333,000	SH				X	4		X
MASTERCARD INC	CL A	57636Q104	8,411	20,000	SH				X	2		X
MASTERCARD INC	CL A	57636Q104	315	750	SH				X	3		X
MASTERCARD INC	CL A	57636Q104	1,787	4,250	SH				X	4		X
MEDTRONIC INC	COM	585055106	2,155	55,000	SH				X	2		X
MICROSOFT CORP	COM	594918104	2,742	85,000	SH				X	2		X
NEWS CORP	CL A	65248E104	1,380	70,000	SH				X	2		X
NOBLE ENERGY												
	INC	655044105	1,956	20,000	SH				X	2		X
NORDSTROM INC	COM	655664100	1,672	30,000	SH				X	2		X

NAME OF ISSUER	TITLE OF CLASS	CUSIP	MARKET VALUE (X 1000)	SHRS OR PRIN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION			MANAGER	VOTI AUTHOR		
						SOLE (A)	SHRD (B)	OTHER (C)		SOLE (A)	SHR (B)	
NOVARTIS AG	SPONSORED ADR	66987V109	1,385	25,000	SH					2		X
OCCIDENTAL PETE CORP DEL	COM	674599105	87,612	920,000	SH			X		2		X
OCCIDENTAL PETE CORP DEL	COM	674599105	3,619	38,000	SH			X		3		X

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OCCIDENTAL									
PETE CORP DEL	COM	674599105	23,046	242,000	SH	X		4	X
ORACLE CORP	COM	68389X105	1,414	48,500	SH	X		3	X
PACCAR INC	COM	693718108	1,405	30,000	SH		X	2	X
PENTAIR INC	COM	709631105	1,190	25,000	SH		X	2	X
PHILIP MORRIS									
INTL INC	COM	718172109	1,329	15,000	SH		X	2	X
PROCTER &									
GAMBLE CO	COM	742718109	2,016	30,000	SH		X	2	X
SCHLUMBERGER									
LTD	COM	806857108	1,748	25,000	SH		X	2	X
SEABRIGHT									
INSURANCE									
HLDGS IN	COM	811656107	1318	145,000	SH	X		2	X
SEABRIGHT									
INSURANCE									
HLDGS IN	COM	811656107	5,536	609,000	SH	X		3	X
SEABRIGHT									
INSURANCE									
HLDGS IN	COM	811656107	418	46,000	SH	X		4	X
SIGMA ALDRICH									
CORP	COM	826552101	1,461	20,000	SH		X	2	X
SYSCO CORP	COM	871829107	1,194	40,000	SH		X	2	X
3M CO	COM	88579Y101	1,963	22,000	SH		X	2	X
US BANCORP DEL	COM NEW	902973304	1,109	35,000	SH		X	2	X
UNITED PARCEL									
SERVICE INC	CL B	911312106	34,710	430,000	SH	X		2	X
UNITED PARCEL									
SERVICE INC	CL B	911312106	1,372	17,000	SH	X		3	X
UNITED PARCEL									
SERVICE INC	CL B	911312106	8,314	103,000	SH	X		4	X
VISA INC	COM CL A	92826C	44,604	378,000	SH	X		2	X
VISA INC	COM CL A	92826C	1,888	16,000	SH	X		3	X
VISA INC	COM CL A	92826C	12,508	106,000	SH	X		4	X
WAL MART									
STORES INC	COM	931142103	2,142	35,000	SH		X	2	X
WASHINGTON									
POST CO	CL B	939640108	747	2,000	SH		X	2	X
WELLS FARGO &									
CO NEW	COM	949746101	1,195	35,000	SH		X	2	X
COOPER									
INDUSTRIES									
PLC	SHS	G24140108	1,279	20,000			X	2	X
GRAND TOTAL			595,040	9,674,500					