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ALLEGHANY CORP /DE
Form 13F-HR
November 04, 2010

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2010

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 | November 4, 2010 |
| ----- | ----- | ----- |
| [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: 2
 Form 13F Information Table Entry Total: 59
 Form 13F Information Table Value Total: \$936,568
 (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 09/30/10

| 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/ CALL | INVESTMENT DISCRETION | | |
| | | | | | | SOLE (A) | SHRD (B) | OTHE (C) |
| COOPER INDUSTRIES PLC | SHS | G24140108 | 612 | 12,500 | SH | | | X |
| AT&T INC | COM | 00206R102 | 1,716 | 60,000 | SH | | | X |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 1,001 | 30,000 | SH | | | X |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 697 | 20,000 | SH | | | X |
| AMERICAN EXPRESS CO | COM | 025816109 | 1,471 | 35,000 | SH | | | X |
| APPLIED MATLS INC | COM | 038222105 | 818 | 70,000 | SH | | | X |
| AUTODESK INC | COM | 052769106 | 799 | 25,000 | SH | | | X |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 841 | 20,000 | SH | | | X |
| BARRICK GOLD CORP | COM | 067901108 | 9,675 | 209,000 | SH | | | X |
| BARRICK GOLD CORP | COM | 067901108 | 31,986 | 691,000 | SH | | | X |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 1,654 | 20,000 | SH | | | X |
| BOEING CO | COM | 097023105 | 998 | 15,000 | SH | | | X |
| CHUBB CORP | COM | 171232101 | 1,710 | 30,000 | SH | | | X |
| COCA COLA CO | COM | 191216100 | 1,756 | 30,000 | SH | | | X |
| CONOCOPHILLIPS | COM | 20825C104 | 4,307 | 75,000 | SH | | | X |
| CONOCOPHILLIPS | COM | 20825C104 | 14,645 | 255,000 | SH | | | X |
| CONOCOPHILLIPS | COM | 20825C104 | 40,201 | 700,000 | SH | | | X |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 1,612 | 25,000 | SH | | | X |
| COVANTA HLDG CORP | COM | 22282E102 | 2 | 124 | SH | | | X |
| DEERE & CO | COM | 244199105 | 2,093 | 30,000 | SH | | | X |
| DISNEY WALT CO | COM DISNEY | 254687106 | 1,489 | 45,000 | SH | | | X |
| DU PONT EI DE NEMOURS & CO | COM | 263534109 | 1,562 | 35,000 | SH | | | X |
| EMERSON ELEC CO | COM | 291011104 | 1,843 | 35,000 | SH | | | X |
| EXELON CORP | COM | 30161N101 | 7,452 | 175,000 | SH | | | X |
| EXELON CORP | COM | 30161N101 | 22,354 | 525,000 | SH | | | X |
| EXXON MOBIL CORP | COM | 30231G102 | 15,448 | 250,000 | SH | | | X |
| EXXON MOBIL CORP | COM | 30231G102 | 48,196 | 780,000 | SH | | | X |
| EXXON MOBIL CORP | COM | 30231G102 | 370,740 | 6,000,000 | SH | | | X |
| FEDEX CORP | COM | 31428X106 | 1,283 | 15,000 | SH | | | X |
| GENERAL ELECTRIC CO | COM | 369604103 | 812 | 50,000 | SH | | | X |

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|------------------------------|-----|-----------|--------|-----------|----|--|--|--|---|
| GLOBAL INDS LTD | COM | 379336100 | 6,486 | 1,185,707 | SH | | | | X |
| GLOBAL INDS LTD | COM | 379336100 | 10,311 | 1,885,000 | SH | | | | X |
| HESS CORP | COM | 42809H107 | 13,598 | 230,000 | SH | | | | X |
| HESS CORP | COM | 42809H107 | 36,654 | 620,000 | SH | | | | X |
| HESS CORP | COM | 42809H107 | 8,868 | 150,000 | SH | | | | X |
| HEWLETT PACKARD CO | COM | 428236103 | 1,052 | 25,000 | SH | | | | X |
| HOME DEPOT INC | COM | 437076102 | 634 | 20,000 | SH | | | | X |
| INTEL CORP | COM | 458140100 | 1,632 | 85,000 | SH | | | | X |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 1,610 | 12,000 | SH | | | | X |
| INTUIT | COM | 461202103 | 657 | 15,000 | SH | | | | X |
| JPMORGAN CHASE & CO | COM | 46625H100 | 951 | 25,000 | SH | | | | X |
| JOHNSON AND JOHNSON | COM | 478160104 | 1,549 | 25,000 | SH | | | | X |

1

SECURITIES AND EXCHANGE COMMISSIONS FORM 13F INFORMATION
 PREPARED FOR ALLEGHANY CORPORATION
 AS OF 09/30/10

| 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/ CALL | INVESTMENT DISCRETION | | | |
| | | | | | | SOLE (A) | SHRD (B) | OTHE (C) | |
| KELLOGG CO | COM | 487836108 | 1,263 | 25,000 | SH | | | | X |
| LAUDER ESTEE COS INC | CL A | 518439104 | 1,581 | 25,000 | SH | | | | X |
| LILLY ELI & CO | COM | 532457108 | 1,826 | 50,000 | SH | | | | X |
| LOCKHEED MARTIN CORP | COM | 539830109 | 642 | 9,000 | SH | | | | X |
| LOCKHEED MARTIN CORP | COM | 539830109 | 1,633 | 22,919 | SH | | | | X |
| LOEWS CORP | COM | 540424108 | 947 | 25,000 | SH | | | | X |
| MEDTRONIC INC | COM | 585055106 | 1,343 | 40,000 | SH | | | | X |
| MICROSOFT CORP | COM | 594918104 | 17,755 | 725,000 | SH | | | | X |
| MICROSOFT CORP | COM | 594918104 | 33,306 | 1,360,000 | SH | | | | X |
| MICROSOFT CORP | COM | 594918104 | 24,490 | 1,000,000 | SH | | | | X |
| NEWMONT MINING CORP | COM | 651639106 | 9,296 | 148,000 | SH | | | | X |
| NEWMONT MINING CORP | COM | 651639106 | 34,671 | 552,000 | SH | | | | X |
| NEWS CORP | CL A | 65248E104 | 914 | 70,000 | SH | | | | X |
| NOBLE ENERGY INC | COM | 655044105 | 1,502 | 20,000 | SH | | | | X |
| NORDSTROM INC | COM | 655664100 | 1,116 | 30,000 | SH | | | | X |
| NOVARTIS AG | SPONSORED ADR | 66987V109 | 1,442 | 25,000 | SH | | | | X |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 14,486 | 185,000 | SH | | | | X |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 42,282 | 540,000 | SH | | | | X |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 52,852 | 675,000 | SH | | | | X |
| PACCAR INC | COM | 693718108 | 963 | 20,000 | SH | | | | X |
| PHILIP MORRIS INTL INC | COM | 718172109 | 840 | 15,000 | SH | | | | X |
| PROCTER & GAMBLE CO | COM | 742718109 | 1,799 | 30,000 | SH | | | | X |
| SCHLUMBERGER LTD | COM | 806857108 | 1,540 | 25,000 | SH | | | | X |
| SEABRIGHT INSURANCE HLDGS IN | COM | 811656107 | 443 | 55,000 | SH | | | | X |
| SEABRIGHT INSURANCE HLDGS IN | COM | 811656107 | 1,169 | 145,000 | SH | | | | X |
| SEABRIGHT INSURANCE HLDGS IN | COM | 811656107 | 4,030 | 500,000 | SH | | | | X |
| SIGMA ALDRICH CORP | COM | 826552101 | 1,208 | 20,000 | SH | | | | X |
| STATE STR CORP | COM | 857477103 | 565 | 15,000 | SH | | | | X |
| SYSCO CORP | COM | 871829107 | 1,141 | 40,000 | SH | | | | X |

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|----------------------|---------|-----------|---------|------------|----|---|
| 3M CO | COM | 88579Y101 | 1,908 | 22,000 | SH | X |
| US BANCORP DEL | COM NEW | 902973304 | 540 | 25,000 | SH | X |
| WAL MART STORES INC | COM | 931142103 | 1,873 | 35,000 | SH | X |
| WASHINGTON POST CO | CL B | 939640108 | 799 | 2,000 | SH | X |
| WELLS FARGO & CO NEW | COM | 949746101 | 628 | 25,000 | SH | X |
| GRAND TOTAL | | | 936,568 | 21,041,250 | | |

2