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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
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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: 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/ PRN 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

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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		

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