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ALLEGHANY CORP /DE
Form 13F-HR
August 05, 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: June 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	August 5, 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: 62
 Form 13F Information Table Value Total: \$863,168
 (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 06/30/10

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 PRN AMT	SH/ PUT/ SOLE SHRD OTHER (A) (B) (C)
COOPER INDUSTRIES PLC	SHS	G24140108	550	12,500 SH	X
AT&T INC	COM	00206R102	1,451	60,000 SH	X
AGILENT TECHNOLOGIES INC	COM	00846U101	853	30,000 SH	X
ALEXANDER & BALDWIN INC	COM	014482103	596	20,000 SH	X
AMERICAN EXPRESS CO	COM	025816109	1,390	35,000 SH	X
APPLIED MATLS INC	COM	038222105	841	70,000 SH	X
AUTODESK INC	COM	052769106	731	30,000 SH	X
AUTOMATIC DATA PROCESSING IN	COM	053015103	805	20,000 SH	X
BARRICK GOLD CORP	COM	067901108	9,491	209,000 SH	X
BARRICK GOLD CORP	COM	067901108	31,378	691,000 SH	X
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1,594	20,000 SH	X
BOEING CO	COM	097023105	941	15,000 SH	X
CHUBB CORP	COM	171232101	1,500	30,000 SH	X
COCA COLA CO	COM	191216100	1,504	30,000 SH	X
COCA COLA CO	COM	191216100	25,060	500,000 SH	X
CONOCOPHILLIPS	COM	20825C104	13,254	270,000 SH	X
CONOCOPHILLIPS	COM	20825C104	32,399	660,000 SH	X
CONOCOPHILLIPS	COM	20825C104	34,363	700,000 SH	X
COSTCO WHSL CORP NEW	COM	22160K105	1,371	25,000 SH	X
DEERE & CO	COM	244199105	1,670	30,000 SH	X
DEVON ENERGY CORP NEW	COM	25179M103	3,046	50,000 SH	X
DEVON ENERGY CORP NEW	COM	25179M103	9,138	150,000 SH	X
DISNEY WALT CO	COM DISNEY	254687106	1,418	45,000 SH	X
DOMINION RES INC VA NEW	COM	25746U109	1,937	50,000 SH	X
DOMINION RES INC VA NEW	COM	25746U109	5,811	150,000 SH	X
DU PONT EI DE NEMOURS & CO	COM	263534109	1,211	35,000 SH	X
EMERSON ELEC CO	COM	291011104	1,529	35,000 SH	X
EXELON CORP	COM	30161N101	5,695	150,000 SH	X

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EXELON CORP	COM	30161N101	17,087	450,000	SH				X
EXXON MOBIL CORP	COM	30231G102	1,712	30,000	SH				X
EXXON MOBIL CORP	COM	30231G102	342,420	6,000,000	SH				X
FEDEX CORP	COM	31428X106	1,052	15,000	SH				X
GENERAL ELECTRIC CO	COM	369604103	721	50,000	SH				X
GLOBAL INDS LTD	COM	379336100	5,323	1,185,707	SH				X
GLOBAL INDS LTD	COM	379336100	8,464	1,885,000	SH				X
HESS CORP	COM	42809H107	11,326	225,000	SH				X
HESS CORP	COM	42809H107	31,463	625,000	SH				X
HESS CORP	COM	42809H107	7,551	150,000	SH				X
HOME DEPOT INC	COM	437076102	561	20,000	SH				X
INTEL CORP	COM	458140100	1,653	85,000	SH				X
INTERNATIONAL BUSINESS MACHS	COM	459200101	1,482	12,000	SH				X
INTUIT	COM	461202103	695	20,000	SH				X
JPMORGAN CHASE & CO	COM	46625H100	915	25,000	SH				X
JOHNSON AND JOHNSON	COM	478160104	1,477	25,000	SH				X
KELLOGG CO	COM	487836108	1,258	25,000	SH				X
LAUDER ESTEE COS INC	CL A	518439104	1,393	25,000	SH				X
LILLY ELI & CO	COM	532457108	1,675	50,000	SH				X
LOCKHEED MARTIN CORP	COM	539830109	3,605	48,400	SH			X	
LOCKHEED MARTIN CORP	COM	539830109	6,929	93,000	SH			X	
LOEWS CORP	COM	540424108	833	25,000	SH				X
MEDTRONIC INC	COM	585055106	1,451	40,000	SH				X
MICROSOFT CORP	COM	594918104	16,682	725,000	SH			X	
MICROSOFT CORP	COM	594918104	31,294	1,360,000	SH			X	
MICROSOFT CORP	COM	594918104	23,010	1,000,000	SH			X	
NEWMONT MINING CORP	COM	651639106	9,138	148,000	SH			X	
NEWMONT MINING CORP	COM	651639106	34,080	552,000	SH			X	
NEWS CORP	CL A	65248E104	837	70,000	SH				X
NOBLE ENERGY INC	COM	655044105	1,207	20,000	SH				X
NORDSTROM INC	COM	655664100	966	30,000	SH				X
NOVARTIS AG	SPONSORED ADR	66987V109	1,208	25,000	SH				X
OCCIDENTAL PETE CORP DEL	COM	674599105	849	11,000	SH			X	
OCCIDENTAL PETE CORP DEL	COM	674599105	2,468	32,000	SH			X	
OCCIDENTAL PETE CORP DEL	COM	674599105	52,076	675,000	SH			X	
PACCAR INC	COM	693718108	598	15,000	SH				X
PHILIP MORRIS INTL INC	COM	718172109	688	15,000	SH				X

1

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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)	OTHER (C)	
POTASH CORP SASK INC	COM	73755L107	21,560	250,000	SH			X	
PROCTER & GAMBLE CO	COM	742718109	1,799	30,000	SH				X
SCHLUMBERGER LTD	COM	806857108	1,384	25,000	SH				X
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	4,740	500,000	SH			X	

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SIGMA ALDRICH CORP	COM	826552101	997	20,000	SH		X
STATE STR CORP	COM	857477103	507	15,000	SH		X
SYSCO CORP	COM	871829107	1,143	40,000	SH		X
3M CO	COM	88579Y101	1,738	22,000	SH		X
TRICO MARINE SERVICES INC	COM NEW	896106200	180	360,000	SH		X
TRICO MARINE SERVICES INC	COM NEW	896106200	432	865,000	SH		X
US BANCORP DEL	COM NEW	902973304	559	25,000	SH		X
WAL MART STORES INC	COM	931142103	1,682	35,000	SH		X
WASHINGTON POST CO	CL B	939640108	821	2,000	SH		X
WELLS FARGO & CO NEW	COM	949746101	640	25,000	SH		X
WILLIAMS CO INC DEL	COM	969457100	2,486	136,000	SH		X
WILLIAMS CO INC DEL	COM	969457100	4,241	232,000	SH		X
WILLIAMS CO INC DEL	COM	969457100	585	32,000	SH		X
GRAND TOTAL			863,168	22,523,607			