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ALLEGHANY CORP /DE
Form 13F-HR
August 12, 2009

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, 2009

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 12, 2009
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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).)

Form 13F SUMMARY PAGE

Report Summary:

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Number of Other Included Managers: 2
 Form 13F Information Table Entry Total: 68
 Form 13F Information Table Value Total: \$622,387
 (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 06/30/09

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6			COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	MARKET VALUE (X 1000)	SHRS OR PRIN AMT	SH/ PUT/ PRN	CALL	INVESTMENT DISCRETION			MANAGER
							SOLE (A)	SHRD (B)	OTHER (C)	
AT&T INC	COM	00206R102	994	40,000	SH				X	3
AGILENT TECHNOLOGIES INC	COM	00846U101	609	30,000	SH				X	3
ALEXANDER & BALDWIN INC	COM	014482103	469	20,000	SH				X	3
AMERICAN EXPRESS CO	COM	025816109	813	35,000	SH				X	3
ANADARKO PETE CORP	COM	032511107	13,957	307,500	SH			X		2
ANADARKO PETE CORP	COM	032511107	4,199	92,500	SH			X		3
APACHE CORP	COM	037411105	36,724	509,000	SH			X		2
APACHE CORP	COM	037411105	11,292	156,500	SH			X		3
APPLIED MATLS INC	COM	038222105	551	50,000	SH				X	3
AUTODESK INC	COM	052769106	569	30,000	SH				X	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	709	20,000	SH				X	3
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1,158	400	SH				X	3
BOEING CO	COM	097023105	638	15,000	SH				X	3
BURLINGTON NORTHN SANTA FE C	COM	12189T104	73,540	1,000,000	SH		X			1
CATERPILLAR INC DEL	COM	149123101	496	15,000	SH				X	3
CHEVRON CORP NEW	COM	166764100	13,913	210,000	SH			X		2
CHEVRON CORP NEW	COM	166764100	19,212	290,000	SH			X		3
CHUBB CORP	COM	171232101	1,196	30,000	SH				X	3
CINCINNATI FINL CORP	COM	172062101	17,880	800,000	SH		X			1
COCA COLA CO	COM	191216100	1,200	25,000	SH				X	3
CONOCOPHILLIPS	COM	20825C104	14,721	350,000	SH			X		2

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CONOCOPHILLIPS	COM	20825C104	37,013	880,000	SH		X		3
COSTCO WHSL CORP NEW	COM	22160K105	1,145	25,000	SH			X	3
DEERE & CO	COM	244199105	1,199	30,000	SH		X		3
DEVON ENERGY CORP NEW	COM	25179M103	22,890	420,000	SH		X		2
DEVON ENERGY CORP NEW	COM	25179M103	15,260	280,000	SH		X		3
DISNEY WALT CO	COM								
	DISNEY	254687106	1,050	45,000	SH			X	3
DU PONT EI DE NEMOURS & CO	COM	263534109	897	35,000	SH			X	3
EOG RES INC	COM	26875P101	5,502	81,000	SH		X		2
EOG RES INC	COM	26875P101	8,422	124,000	SH		X		3
EMERSON ELEC CO	COM	291011104	1,134	35,000	SH			X	3
EXXON MOBIL CORP	COM	30231G102	2,097	30,000	SH			X	3
FPL GROUP INC	COM	302571104	10,747	189,000	SH		X		2
FPL GROUP INC	COM	302571104	4,321	76,000	SH		X		3
FEDEX CORP	COM	31428X106	834	15,000	SH			X	3
FREEMPORT-MCMORAN COPPER & GO	PFD CONV	35671D782	15,932	200,000	SH		X		2
FREEMPORT-MCMORAN COPPER & GO	PFD CONV	35671D782	15,932	200,000	SH		X		3
GENERAL ELECTRIC CO	COM	369604103	879	75,000	SH			X	3
GLOBAL INDS LTD	COM	379336100	21,185	3,743,000	SH		X		2
GLOBAL INDS LTD	COM	379336100	9,379	1,657,000	SH		X		3
HESS CORP	COM	42809H107	10,750	200,000	SH		X		2
HESS CORP	COM	42809H107	10,750	200,000	SH		X		3
HOME DEPOT INC	COM	437076102	473	20,000	SH			X	3
INTEL CORP	COM	458140100	1,407	85,000	SH			X	3
INTERNATIONAL BUSINESS MACHS	COM	459200101	1,253	12,000	SH			X	3
INTUIT	COM	461202103	564	20,000	SH			X	3
JOHNSON AND JOHNSON	COM	478160104	1,420	25,000	SH			X	3
KELLOGG CO	COM	487836108	1,164	25,000	SH			X	3
LAUDER ESTEE COS INC	CL A	518439104	817	25,000	SH			X	3
LILLY ELI & CO	COM	532457108	1,559	45,000	SH			X	3
MARRIOTT INTL INC NEW	CL A	571903202	772	35,000	SH			X	3
MEDTRONIC INC	COM	585055106	1,396	40,000	SH			X	3
MICROSOFT CORP	COM	594918104	2,020	85,000	SH			X	3
NEWS CORP	CL A	65248E104	638	70,000	SH			X	3
NOBLE ENERGY INC	COM	655044105	1,179	20,000	SH			X	3
NORDSTROM INC	COM	655664100	597	30,000	SH			X	3
NOVARTIS AG	SPONSORED ADR	66987V109	1,020	25,000	SH			X	3
NUSTAR ENERGY LP	UNIT COM	67058H102	7,248	134,500	SH		X		2
NUSTAR ENERGY LP	UNIT COM	67058H102	3,530	65,500	SH		X		3
OCCIDENTAL PETE CORP DEL	COM	674599105	65,810	1,000,000	SH		X		3
OLD REP INTL CORP	COM	680223104	19,700	2,000,000	SH		X		3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	13,708	334,500	SH		X		2
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	8,831	215,500	SH		X		3
PLAINS EXPL& PRODTN CO	COM	726505100	13,872	507,000	SH		X		2
PLAINS EXPL& PRODTN CO	COM	726505100	5,280	193,000	SH		X		3

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	MARKET VALUE (X 1000)	SHRS OR PRIN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION			MANAGER
							SOLE (A)	SHRD (B)	OTHER (C)	
PROCTER & GAMBLE CO	COM	742718109	1,533	30,000	SH				X	3
SCHLUMBERGER LTD	COM	806857108	1,353	25,000	SH				X	3
SIEMENS A G	SPONSORED									
	ADR	826197501	865	12,500	SH				X	3
SIGMA ALDRICH CORP	COM	826552101	991	20,000	SH				X	3
SONY CORP	ADR NEW	835699307	647	25,000	SH				X	3
STATE STR CORP	COM	857477103	708	15,000	SH				X	3
SYSCO CORP	COM	871829107	674	30,000	SH				X	3
3M CO	COM	88579Y101	1,322	22,000	SH				X	3
TRICO MARINE SERVICES INC	COM NEW	896106200	2,950	865,000	SH				X	2
TRICO MARINE SERVICES INC	COM NEW	896106200	1,227	360,000	SH				X	3
US BANCORP DEL	COM NEW	902973304	448	25,000	SH					
WAL MART STORES INC	COM	931142103	1,453	30,000	SH				X	3
WASHINGTON POST CO	CL B	939640108	704	2,000	SH				X	3
WELLS FARGO & CO NEW	COM	949746101	485	20,000	SH				X	3
WILLIAMS CO INC DEL	COM	969457100	8,273	530,000	SH				X	2
WILLIAMS CO INC DEL	COM	969457100	7,337	470,000	SH				X	3
XTO ENERGY INC	COM	98385X106	11,404	299,000	SH				X	2
XTO ENERGY INC	COM	98385X106	10,336	271,000	SH				X	3
ZENITH NATL INS CORP	COM	989390109	3,261	150,000	SH				X	3
GRAND TOTAL			622,387	20,779,400						

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