

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-NT

Initial quarterly Form 13F notice report filed by institutional managers

Filing Date: **2011-11-07** | Period of Report: **2011-09-30**
SEC Accession No. **0000950123-11-096008**

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FILER

ALLEGHANY INSURANCE HOLDINGS LLC

CIK: **1140138** | State of Incorporation: **DE** | Fiscal Year End: **1231**
Type: **13F-NT** | Act: **34** | File No.: **028-06459** | Film No.: **111185302**

Mailing Address
*C/O ALLEGHANY CORP
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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, 2011

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 Insurance Holdings LLC
Address: 7 Times Square Tower, 17th Floor
New York, NY 10036

Form 13F File Number:

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: Manager
Phone: 212-752-1356

Signature, Place, and Date of Signing:

/s/ Roger B. Gorham

New York, NY

November 7, 2011

[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).)

List of Other Managers Reporting for this Manager:

Form 13F File Number
28-1590

Name
Alleghany Corporation

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