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ALLEGHANY CORP /DE  
Form 13F-HR  
May 13, 2013

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2013

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  | 05/13/13 |
| -----               | -----         | -----    |
| [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

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Report Summary:

Number of Other Included Managers: 4  
 -----  
 Form 13F Information Table Entry Total: 64  
 -----  
 Form 13F Information Table Value Total: \$1,891,617  
 -----  
 (thousands)

List of Other Included Managers:

| No. | Form 13F File Number | Name                              |
|-----|----------------------|-----------------------------------|
| 2   | 28-10508             | RSUI Indemnity Company            |
| 3   | 28-06459             | Alleghany Insurance Holdings LLC  |
| 4   | 28-12262             | Capitol Indemnity Corporation     |
| 5   | 28-15020             | Transatlantic Reinsurance Company |

SECURITIES AND EXCHANGE COMMISSIONS FORM 13F INFORMATION  
 PREPARED FOR ALLEGHANY CORPORATION  
 AS OF 3/31/13

| 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 | SOLE (A) | INVESTMENT DISCRETION SHRD-DEFINED (B) |
| AGILENT TECHNOLOGIES INC     | COM            | 00846U101 | 1,259                 | 30,000           | SH            |          |  |
| AIR PRODS & CHEMS INC        | COM            | 009158106 | 4,269                 | 49,000           | SH            |          | X                                      |
| AIR PRODS & CHEMS INC        | COM            | 009158106 | 261                   | 3,000            | SH            |          | X                                      |
| AIR PRODS & CHEMS INC        | COM            | 009158106 | 1,481                 | 17,000           | SH            |          | X                                      |
| AIR PRODS & CHEMS INC        | COM            | 009158106 | 27,530                | 316,000          | SH            |          | X                                      |
| AIRGAS INC                   | COM            | 009363102 | 1,983                 | 20,000           | SH            |          | X                                      |
| AIRGAS INC                   | COM            | 009363102 | 9,916                 | 100,000          | SH            |          | X                                      |
| AIRGAS INC                   | COM            | 009363102 | 496                   | 5,000            | SH            |          | X                                      |
| AIRGAS INC                   | COM            | 009363102 | 2,479                 | 25,000           | SH            |          | X                                      |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 2,361                 | 35,000           | SH            |          |  |
| ANNALY CAP MGMT INC          | COM            | 035710409 | 95,340                | 6,000,000        | SH            |          | X                                      |
| APACHE CORP                  | COM            | 037411105 | 42,669                | 553,000          | SH            |          | X                                      |
| APACHE CORP                  | COM            | 037411105 | 1,003                 | 13,000           | SH            |          | X                                      |
| APACHE CORP                  | COM            | 037411105 | 5,170                 | 67,000           | SH            |          | X                                      |
| APACHE CORP                  | COM            | 037411105 | 105,478               | 1,367,000        | SH            |          | X                                      |
| APPLE INC                    | COM            | 037833100 | 23,018                | 52,000           | SH            |          | X                                      |
| APPLE INC                    | COM            | 037833100 | 775                   | 1,750            | SH            |          | X                                      |
| APPLE INC                    | COM            | 037833100 | 4,427                 | 10,000           | SH            |          | X                                      |
| APPLE INC                    | COM            | 037833100 | 111,211               | 251,250          | SH            |          | X                                      |
| APPLIED MATLS INC            | COM            | 038222105 | 944                   | 70,000           | SH            |          |  |
| AT&T INC                     | COM            | 00206R102 | 2,201                 | 60,000           | SH            |          |  |
| AUTODESK INC                 | COM            | 052769106 | 1,031                 | 25,000           | SH            |          |  |
| AUTOMATIC DATA PROCESSING IN | COM            | 053015103 | 1,301                 | 20,000           | SH            |          |  |

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|                               |            |           |        |           |    |   |
|-------------------------------|------------|-----------|--------|-----------|----|---|
| BERKSHIRE HATHAWAY INC DEL    | CL B       | 084670702 | 2,084  | 20,000    | SH |   |
| BOEING CO                     | COM        | 097023105 | 14,337 | 167,000   | SH | X |
| BOEING CO                     | COM        | 097023105 | 1,843  | 21,470    | SH |   |
| BOEING CO                     | COM        | 097023105 | 18,286 | 213,000   | SH | X |
| BOEING CO                     | COM        | 097023105 | 3,692  | 43,000    | SH | X |
| BOEING CO                     | COM        | 097023105 | 31,078 | 362,000   | SH | X |
| CEDAR FAIR L P                | DEPOSITRY  |           |        |           |    |   |
|                               | UNIT       | 150185106 | 34,600 | 870,000   | SH | X |
| CHUBB CORP                    | COM        | 171232101 | 2,626  | 30,000    | SH |   |
| COCA COLA CO                  | COM        | 191216100 | 2,426  | 60,000    | SH |   |
| CONOCOPHILLIPS                | COM        | 20825C104 | 16,227 | 270,000   | SH | X |
| CONOCOPHILLIPS                | COM        | 20825C104 | 1,803  | 30,000    | SH |   |
| CONOCOPHILLIPS                | COM        | 20825C104 | 5,529  | 92,000    | SH | X |
| CONOCOPHILLIPS                | COM        | 20825C104 | 3,967  | 66,000    | SH | X |
| CONOCOPHILLIPS                | COM        | 20825C104 | 79,452 | 1,322,000 | SH | X |
| COSTCO WHSL CORP NEW          | COM        | 22160K105 | 2,122  | 20,000    | SH |   |
| CUMMINS INC                   | COM        | 231021106 | 1,737  | 15,000    | SH |   |
| DEERE & CO                    | COM        | 244199105 | 2,579  | 30,000    | SH |   |
| DEVON ENERGY CORP NEW         | COM        | 25179M103 | 7,899  | 140,000   | SH | X |
| DEVON ENERGY CORP NEW         | COM        | 25179M103 | 3,554  | 63,000    | SH | X |
| DEVON ENERGY CORP NEW         | COM        | 25179M103 | 1,805  | 32,000    | SH | X |
| DEVON ENERGY CORP NEW         | COM        | 25179M103 | 71,371 | 1,265,000 | SH | X |
| DISNEY WALT CO                | COM DISNEY | 254687106 | 2,556  | 45,000    | SH |   |
| DU PONT EI DE NEMOURS & CO    | COM        | 263534109 | 1,721  | 35,000    | SH |   |
| EMERSON ELEC CO               | COM        | 291011104 | 2,235  | 40,000    | SH |   |
| EXXON MOBIL CORP              | COM        | 30231G102 | 2,703  | 30,000    | SH |   |
| FEDEX CORP                    | COM        | 31428X106 | 1,473  | 15,000    | SH |   |
| FREEMPORT-MCMORAN COPPER & GO | COM        | 35671D857 | 37,238 | 1,125,000 | SH | X |
| FREEMPORT-MCMORAN COPPER & GO | COM        | 35671D857 | 3,972  | 120,000   | SH | X |
| FREEMPORT-MCMORAN COPPER & GO | COM        | 35671D857 | 12,413 | 375,000   | SH | X |
| FREEMPORT-MCMORAN COPPER & GO | COM        | 35671D857 | 12,578 | 380,000   | SH | X |
| GOOGLE INC                    | COM        | 38259P508 | 1,985  | 2,500     | SH |   |
| HESS CORP                     | COM        | 42809H107 | 42,966 | 600,000   | SH | X |
| HESS CORP                     | COM        | 42809H107 | 73,472 | 1,026,000 | SH | X |
| HESS CORP                     | COM        | 42809H107 | 2,363  | 33,000    | SH | X |
| HESS CORP                     | COM        | 42809H107 | 18,619 | 260,000   | SH | X |
| HESS CORP                     | COM        | 42809H107 | 77,410 | 1,081,000 | SH | X |
| HOME DEPOT INC                | COM        | 437076102 | 1,396  | 20,000    | SH |   |
| INTEL CORP                    | COM        | 458140100 | 13,974 | 640,000   | SH | X |
| INTEL CORP                    | COM        | 458140100 | 1,856  | 85,000    | SH |   |
| INTEL CORP                    | COM        | 458140100 | 917    | 42,000    | SH | X |
| INTEL CORP                    | COM        | 458140100 | 4,891  | 224,000   | SH | X |
| INTEL CORP                    | COM        | 458140100 | 23,904 | 1,094,000 | SH | X |
| INTERNATIONAL BUSINESS MACHS  | COM        | 459200101 | 2,560  | 12,000    | SH |   |
| JOHNSON AND JOHNSON           | COM        | 478160104 | 15,002 | 184,000   | SH | X |
| JOHNSON AND JOHNSON           | COM        | 478160104 | 2,446  | 30,000    | SH |   |
| JOHNSON AND JOHNSON           | COM        | 478160104 | 652    | 8,000     | SH | X |
| JOHNSON AND JOHNSON           | COM        | 478160104 | 3,098  | 38,000    | SH | X |
| JOHNSON AND JOHNSON           | COM        | 478160104 | 30,166 | 370,000   | SH | X |
| JPMORGAN CHASE & CO           | COM        | 46625H100 | 1,424  | 30,000    | SH |   |
| KELLOGG CO                    | COM        | 487836108 | 1,933  | 30,000    | SH |   |
| KOHL'S CORP                   | COM        | 500255104 | 6,781  | 147,000   | SH | X |
| KOHL'S CORP                   | COM        | 500255104 | 34,044 | 738,000   | SH | X |
| KOHL'S CORP                   | COM        | 500255104 | 1,522  | 33,000    | SH | X |
| KOHL'S CORP                   | COM        | 500255104 | 13,009 | 282,000   | SH | X |

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|                           |           |           |           |            |    |   |
|---------------------------|-----------|-----------|-----------|------------|----|---|
| LAUDER ESTEE COS INC      | CL A      | 518439104 | 1,601     | 25,000     | SH |   |
| LILLY ELI & CO            | COM       | 532457108 | 2,840     | 50,000     | SH |   |
| LOEWS CORP                | COM       | 540424108 | 1,102     | 25,000     | SH |   |
| MCDONALDS CORP            | COM       | 580135101 | 21,334    | 214,000    | SH | X |
| MCDONALDS CORP            | COM       | 580135101 | 798       | 8,000      | SH | X |
| MCDONALDS CORP            | COM       | 580135101 | 3,788     | 38,000     | SH | X |
| MCDONALDS CORP            | COM       | 580135101 | 28,910    | 290,000    | SH | X |
| MEDTRONIC INC             | COM       | 585055106 | 2,583     | 55,000     | SH |   |
| MICROSOFT CORP            | COM       | 594918104 | 2,431     | 85,000     | SH |   |
| NOBLE ENERGY INC          | COM       | 655044105 | 2,313     | 20,000     | SH |   |
| NORDSTROM INC             | COM       | 655664100 | 1,657     | 30,000     | SH |   |
| NOVARTIS AG               | SPONSORED |           |           |            |    |   |
|                           | ADR       | 66987V109 | 1,781     | 25,000     | SH |   |
| OCCIDENTAL PETE CORP DEL  | COM       | 674599105 | 72,100    | 920,000    | SH | X |
| OCCIDENTAL PETE CORP DEL  | COM       | 674599105 | 2,978     | 38,000     | SH | X |
| OCCIDENTAL PETE CORP DEL  | COM       | 674599105 | 18,966    | 242,000    | SH | X |
| OCCIDENTAL PETE CORP DEL  | COM       | 674599105 | 58,778    | 750,000    | SH | X |
| OLD REP INTL CORP         | COM       | 680223104 | 13,854    | 1,090,000  | SH | X |
| ORACLE CORP               | COM       | 68389X105 | 1,568     | 48,500     | SH |   |
| PACCAR INC                | COM       | 693718108 | 1,517     | 30,000     | SH |   |
| PHILIP MORRIS INTL INC    | COM       | 718172109 | 1,391     | 15,000     | SH |   |
| PHILLIPS 66               | COM       | 718546104 | 4,198     | 60,000     | SH | X |
| PHILLIPS 66               | COM       | 718546104 | 1,050     | 15,000     | SH |   |
| PHILLIPS 66               | COM       | 718546104 | 70        | 1,000      | SH | X |
| PHILLIPS 66               | COM       | 718546104 | 1,120     | 16,000     | SH | X |
| PHILLIPS 66               | COM       | 718546104 | 57,833    | 826,538    | SH | X |
| PROCTER & GAMBLE CO       | COM       | 742718109 | 2,312     | 30,000     | SH |   |
| SCHLUMBERGER LTD          | COM       | 806857108 | 2,247     | 30,000     | SH |   |
| SIGMA ALDRICH CORP        | COM       | 826552101 | 1,553     | 20,000     | SH |   |
| SYSCO CORP                | COM       | 871829107 | 1,407     | 40,000     | SH |   |
| 3M CO                     | COM       | 88579Y101 | 2,339     | 22,000     | SH |   |
| TIME WARNER CABLE INC     | COM       | 88732J207 | 5,475     | 57,000     | SH | X |
| TIME WARNER CABLE INC     | COM       | 88732J207 | 192       | 2,000      | SH | X |
| TIME WARNER CABLE INC     | COM       | 88732J207 | 1,345     | 14,000     | SH | X |
| TIME WARNER CABLE INC     | COM       | 88732J207 | 46,781    | 487,000    | SH | X |
| TRONOX LTD                | SHS CL A  | Q9235V101 | 33,875    | 1,710,000  | SH | X |
| TRONOX LTD                | SHS CL A  | Q9235V101 | 1,090     | 55,000     | SH | X |
| TRONOX LTD                | SHS CL A  | Q9235V101 | 9,608     | 485,000    | SH | X |
| TRONOX LTD                | SHS CL A  | Q9235V101 | 39,620    | 2,000,000  | SH | X |
| UNITED PARCEL SERVICE INC | CL B      | 911312106 | 36,937    | 430,000    | SH | X |
| UNITED PARCEL SERVICE INC | CL B      | 911312106 | 1,460     | 17,000     | SH | X |
| UNITED PARCEL SERVICE INC | CL B      | 911312106 | 8,848     | 103,000    | SH | X |
| UNITED PARCEL SERVICE INC | CL B      | 911312106 | 12,026    | 140,000    | SH | X |
| US BANCORP DEL            | COM NEW   | 902973304 | 1,188     | 35,000     | SH |   |
| VISA INC                  | COM CL A  | 92826C839 | 33,968    | 200,000    | SH | X |
| VISA INC                  | COM CL A  | 92826C839 | 64,200    | 378,000    | SH | X |
| VISA INC                  | COM CL A  | 92826C839 | 2,717     | 16,000     | SH | X |
| VISA INC                  | COM CL A  | 92826C839 | 18,003    | 106,000    | SH | X |
| VISA INC                  | COM CL A  | 92826C839 | 44,158    | 260,000    | SH | X |
| WAL MART STORES INC       | COM       | 931142103 | 2,619     | 35,000     | SH |   |
| WASHINGTON POST CO        | CL B      | 939640108 | 894       | 2,000      | SH |   |
| WELLS FARGO & CO NEW      | COM       | 949746101 | 1,295     | 35,000     | SH |   |
| GRAND TOTAL               |           |           | 1,891,617 | 35,022,008 |    |   |