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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
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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

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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	INVESTMENT DISCRETION SHRD-DEFINED S (A) (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		