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ALLEGHANY CORP /DE
Form 13F-HR
February 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: December 31, 2012

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, 17/th/ 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 February 13, 2013

[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: 58

 Form 13F Information Table Value Total: \$1,307,475

 (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 12/31/12

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/ PRN CALL	SOLE	INVESTMENT DISCRETION	
						(A)	SHRD-DEFINED (B)	SHRD-OTHER (C)
AGILENT								
TECHNOLOGIES INC	COM	00846U101	1,228	30,000	SH			X
AMERICAN EXPRESS CO	COM	025816109	2,012	35,000	SH			X
ANNALY CAP MGMT INC	COM	035710409	84,240	6,000,000	SH		X	
APACHE CORP	COM	037411105	785	10,000	SH		X	
APACHE CORP	COM	037411105	39,250	500,000	SH		X	
APACHE CORP	COM	037411105	4,318	55,000	SH		X	
APACHE CORP	COM	037411105	53,773	685,000	SH		X	
APPLE INC	COM	037833100	798	1,500	SH		X	
APPLE INC	COM	037833100	20,755	39,000	SH		X	
APPLE INC	COM	037833100	5,056	9,500	SH		X	
APPLE INC	COM	037833100	23,986	45,000	SH		X	
APPLIED MATLS INC	COM	038222105	801	70,000	SH			X
AT&T INC	COM	00206R102	2,023	60,000	SH			X
AUTODESK INC	COM	052769106	884	25,000	SH			X
AUTOMATIC DATA PROCESSING IN	COM	053015103	1,139	20,000	SH			X
BERKSHIRE HATHAWAY INC DEL	CL B	084670702	1,794	20,000	SH			X
BOEING CO	COM	097023105	1,130	15,000	SH			X
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	29,102	870,000	SH		X	

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CHUBB CORP	COM	171232101	2,260	30,000	SH				X
COCA COLA CO	COM	191216100	2,175	60,000	SH				X
CONOCOPHILLIPS	COM	20825C104	580	10,000	SH		X		
CONOCOPHILLIPS	COM	20825C104	11,018	190,000	SH		X		
CONOCOPHILLIPS	COM	20825C104	1,740	30,000	SH				X
CONOCOPHILLIPS	COM	20825C104	2,900	50,000	SH		X		
CONOCOPHILLIPS	COM	20825C104	55,091	950,000	SH		X		
COSTCO WHSL CORP NEW	COM	22160K105	1,975	20,000	SH				X
CUMMINS INC	COM	231021106	1,625	15,000	SH				X
DEERE & CO	COM	244199105	2,593	30,000	SH				X
DISNEY WALT CO	COM								
	DISNEY	254687106	2,241	45,000	SH				X
DU PONT EI DE NEMOURS & CO	COM	263534109	1,574	35,000	SH				X
EMERSON ELEC CO	COM	291011104	2,118	40,000	SH				X
EXXON MOBIL CORP	COM	30231G102	2,597	30,000	SH				X
FEDEX CORP	COM	31428X106	1,376	15,000	SH				X
GOOGLE INC	COM	38259P508	1,768	2,500	SH				X
HESS CORP	COM	42809H107	2,542	48,000	SH		X		
HESS CORP	COM	42809H107	82,618	1,560,000	SH		X		
HESS CORP	COM	42809H107	20,760	392,000	SH		X		
HESS CORP	COM	42809H107	31,776	600,000	SH		X		

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/ PRN CALL	INVESTMENT DISCRETION SHRD-DEFINED SHRD-OT
						(A) (B) (C)
HESS CORP	COM	42809H107	87,384	1,650,000	SH	X
HOME DEPOT INC	COM	437076102	1,237	20,000	SH	X
INTEL CORP	COM	458140100	825	40,000	SH	X
INTEL CORP	COM	458140100	12,063	585,000	SH	X
INTEL CORP	COM	458140100	1,753	85,000	SH	X
INTEL CORP	COM	458140100	4,227	205,000	SH	X
INTEL CORP	COM	458140100	13,822	670,000	SH	X
INTERNATIONAL BUSINESS MACHS	COM	459200101	2,299	12,000	SH	X
JOHNSON AND JOHNSON	COM	478160104	561	8,000	SH	X
JOHNSON AND JOHNSON	COM	478160104	12,898	184,000	SH	X
JOHNSON AND JOHNSON	COM	478160104	2,103	30,000	SH	X
JOHNSON AND JOHNSON	COM	478160104	2,664	38,000	SH	X
JOHNSON AND JOHNSON	COM	478160104	25,937	370,000	SH	X
JPMORGAN CHASE & CO	COM	46625H100	15,389	350,000	SH	X
JPMORGAN CHASE & CO	COM	46625H100	1,319	30,000	SH	X
JPMORGAN CHASE & CO	COM	46625H100	2,198	50,000	SH	X
JPMORGAN CHASE & CO	COM	46625H100	43,970	1,000,000	SH	X
KELLOGG CO	COM	487836108	1,676	30,000	SH	X
LAUDER ESTEE COS INC	CL A	518439104	1,497	25,000	SH	X
LILLY ELI & CO	COM	532457108	2,466	50,000	SH	X
LOEWS CORP	COM	540424108	1,019	25,000	SH	X
MCDONALDS CORP	COM	580135101	706	8,000	SH	X
MCDONALDS CORP	COM	580135101	18,877	214,000	SH	X
MCDONALDS CORP	COM	580135101	3,352	38,000	SH	X

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MCDONALDS CORP	COM	580135101	25,581	290,000	SH		X	
MEDTRONIC INC	COM	585055106	2,256	55,000	SH			X
MICROSOFT CORP	COM	594918104	2,270	85,000	SH			X
NOBLE ENERGY INC	COM	655044105	2,035	20,000	SH			X
NORDSTROM INC	COM	655664100	1,605	30,000	SH			X
NOVARTIS AG	SPONSORED ADR	66987V109	1,583	25,000	SH			X
OCCIDENTAL PETE CORP DEL	COM	674599105	2,911	38,000	SH		X	
OCCIDENTAL PETE CORP DEL	COM	674599105	70,481	920,000	SH		X	
OCCIDENTAL PETE CORP DEL	COM	674599105	18,540	242,000	SH		X	
OCCIDENTAL PETE CORP DEL	COM	674599105	57,458	750,000	SH		X	
ORACLE CORP	COM	68389X105	1,616	48,500	SH			X
PACCAR INC	COM	693718108	1,356	30,000	SH			X
PHILIP MORRIS INTL INC	COM	718172109	1,255	15,000	SH			X
PHILLIPS 66	COM	718546104	797	15,000	SH			X
PROCTER & GAMBLE CO	COM	742718109	2,037	30,000	SH			X
SCHLUMBERGER LTD	COM	806857108	2,079	30,000	SH			X
SIGMA ALDRICH CORP	COM	826552101	1,472	20,000	SH			X
SPDR GOLD TRUST	GOLD SHS	78463V107	48,606	300,000	SH		X	
SPDR GOLD TRUST	GOLD SHS	78463V107	16,201	100,000	SH		X	
SYSCO CORP	COM	871829107	1,266	40,000	SH			X
3M CO	COM	88579Y101	2,043	22,000	SH			X
TRONOX LTD	SHS CL A	Q9235V101	1,004	55,000	SH		X	
TRONOX LTD	SHS CL A	Q9235V101	31,208	1,710,000	SH		X	
TRONOX LTD	SHS CL A	Q9235V101	8,851	485,000	SH		X	
TRONOX LTD	SHS CL A	Q9235V101	36,500	2,000,000	SH		X	
UNITED PARCEL SERVICE INC	CL B	911312106	1,253	17,000	SH		X	

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/ PRN CALL	SOLE (A)	SHRD-DEFINED (B)	SHRD-OTHER (C)
							INVESTMENT DISCRETION	
UNITED PARCEL SERVICE INC	CL B	911312106	31,704	430,000	SH		X	
UNITED PARCEL SERVICE INC	CL B	911312106	7,594	103,000	SH		X	
UNITED PARCEL SERVICE INC	CL B	911312106	10,322	140,000	SH		X	
US BANCORP DEL	COM NEW	902973304	1,118	35,000	SH			X
VISA INC	COM CL A	92826C839	2,425	16,000	SH		X	
VISA INC	COM CL A	92826C839	57,297	378,000	SH		X	
VISA INC	COM CL A	92826C839	16,067	106,000	SH		X	
VISA INC	COM CL A	92826C839	30,316	200,000	SH		X	
VISA INC	COM CL A	92826C839	39,411	260,000	SH		X	
WAL MART STORES INC	COM	931142103	2,388	35,000	SH			X
WASHINGTON POST CO	CL B	939640108	730	2,000	SH			X
WELLS FARGO & CO NEW	COM	949746101	1,196	35,000	SH			X

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GRAND TOTAL

1,307,475 27,472,000