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ALLEGHANY CORP /DE  
Form 13F-HR  
August 14, 2012

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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: June 30, 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, 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 13, 2012 |
| -----               | -----         | -----           |
| [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).)

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FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 4  
 Form 13F Information Table Entry Total: 59  
 Form 13F Information Table Value Total: \$ 873,370 (thousands)

List of Other Included Managers:

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

SECURITIES AND EXCHANGE COMMISSIONS FORM 13F INFORMATION  
 PREPARED FOR ALLEGHANY CORPORATION  
 AS OF 06/30/12

| 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/ SOLE (A) | INVESTMENT DISCRETION SHRD (B) |
| AT&T INC                     | COM            | 00206R102 | 2,139                 | 60,000           | SH                |                                |
| AGILENT TECHNOLOGIES INC     | COM            | 00846U101 | 1,177                 | 30,000           | SH                |                                |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 2,037                 | 35,000           | SH                |                                |
| ANHEUSER BUSCH INBEV SA/NV   | SPONSORED ADR  | 03524A108 | 33,421                | 419,602          | SH                | X                              |
| ANHEUSER BUSCH INBEV SA/NV   | SPONSORED ADR  | 03524A108 | 1,991                 | 25,000           | SH                | X                              |
| ANHEUSER BUSCH INBEV SA/NV   | SPONSORED ADR  | 03524A108 | 9,797                 | 123,000          | SH                | X                              |
| APACHE CORP                  | COM            | 037411105 | 43,945                | 500,000          | SH                | X                              |
| APACHE CORP                  | COM            | 037411105 | 879                   | 10,000           | SH                | X                              |
| APACHE CORP                  | COM            | 037411105 | 4,834                 | 55,000           | SH                | X                              |
| APACHE CORP                  | COM            | 037411105 | 60,205                | 685,000          | SH                | X                              |
| APPLE INC                    | COM            | 037833100 | 8,760                 | 15,000           | SH                | X                              |
| APPLE INC                    | COM            | 037833100 | 11,680                | 20,000           | SH                | X                              |
| APPLIED MATLS INC            | COM            | 038222105 | 801                   | 70,000           | SH                |                                |
| AUTODESK INC                 | COM            | 052769106 | 875                   | 25,000           | SH                |                                |
| AUTOMATIC DATA PROCESSING IN | COM            | 053015103 | 1,113                 | 20,000           | SH                |                                |
| BERKSHIRE HATHAWAY INC DEL   | CL B           | 084670207 | 1,666                 | 20,000           | SH                |                                |
| BOEING CO                    | COM            | 097023105 | 1,114                 | 15,000           | SH                |                                |
| CHUBB CORP                   | COM            | 171232101 | 2,184                 | 30,000           | SH                |                                |
| COCA COLA CO                 | COM            | 191216100 | 2,346                 | 30,000           | SH                |                                |
| CONOCOPHILLIPS               | COM            | 20825C104 | 1,676                 | 30,000           | SH                |                                |
| COSTCO WHSL CORP NEW         | COM            | 22160K105 | 1,900                 | 20,000           | SH                |                                |
| DEERE & CO                   | COM            | 244199105 | 2,426                 | 30,000           | SH                |                                |
| DISNEY WALT CO               | COM DISNEY     | 254687106 | 2,183                 | 45,000           | SH                |                                |
| DU PONT EI DE NEMOURS & CO   | COM            | 263534109 | 1,770                 | 35,000           | SH                |                                |
| EMERSON ELEC CO              | COM            | 291011104 | 1,630                 | 35,000           | SH                |                                |
| EXXON MOBIL CORP             | COM            | 30231G102 | 2,567                 | 30,000           | SH                | X                              |
| FEDEX CORP                   | COM            | 31428X106 | 24,277                | 265,000          | SH                | X                              |
| FEDEX CORP                   | COM            | 31428X106 | 1,099                 | 12,000           | SH                | X                              |

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|                              |               |           |         |            |    |   |
|------------------------------|---------------|-----------|---------|------------|----|---|
| FEDEX CORP                   | COM           | 31428X106 | 5,314   | 58,000     | SH | X |
| FEDEX CORP                   | COM           | 31428X106 | 2,748   | 30,000     | SH | X |
| GOOGLE INC                   | COM           | 38259P508 | 1,160   | 2,000      | SH |   |
| HASBRO INC                   | COM           | 418056107 | 427     | 12,600     | SH | X |
| HESS CORP                    | COM           | 42809H107 | 26,070  | 600,000    | SH | X |
| HESS CORP                    | COM           | 42809H107 | 67,782  | 1,560,000  | SH | X |
| HESS CORP                    | COM           | 42809H107 | 2,086   | 48,000     | SH | X |
| HESS CORP                    | COM           | 42809H107 | 17,032  | 392,000    | SH | X |
| HESS CORP                    | COM           | 42809H107 | 71,693  | 1,650,000  | SH | X |
| HEWLETT PACKARD CO           | COM           | 428236103 | 603     | 30,000     | SH |   |
| HOME DEPOT INC               | COM           | 437076102 | 1,060   | 20,000     | SH |   |
| INTEL CORP                   | COM           | 458140100 | 2,265   | 85,000     | SH |   |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 1,956   | 10,000     | SH |   |
| JPMORGAN CHASE & CO          | COM           | 46625H100 | 1,072   | 30,000     | SH |   |
| JOHNSON AND JOHNSON          | COM           | 478160104 | 2,027   | 30,000     | SH |   |
| KELLOGG CO                   | COM           | 487836108 | 1,233   | 25,000     | SH |   |
| LAUDER ESTEE COS INC         | CL A          | 518439104 | 1,353   | 25,000     | SH |   |
| LILLY ELI & CO               | COM           | 532457108 | 2,146   | 50,000     | SH |   |
| LOEWS CORP                   | COM           | 540424108 | 1,023   | 25,000     | SH |   |
| LOWES COS                    | COM           | 548661107 | 34,412  | 1,210,000  | SH | X |
| LOWES COS                    | COM           | 548661107 | 1,621   | 57,000     | SH | X |
| LOWES COS                    | COM           | 548661107 | 9,471   | 333,000    | SH | X |
| MCDONALDS CORP               | COM           | 580135101 | 4,427   | 50,000     | SH | X |
| MCDONALDS CORP               | COM           | 580135101 | 4,427   | 50,000     | SH | X |
| MEDTRONIC INC                | COM           | 585055106 | 2,130   | 55,000     | SH |   |
| MICROSOFT CORP               | COM           | 594918104 | 2,600   | 85,000     | SH | X |
| NEWS CORP                    | CL A          | 65248E104 | 1,560   | 70,000     | SH |   |
| NOBLE ENERGY INC             | COM           | 655044105 | 1,696   | 20,000     | SH |   |
| NORDSTROM INC                | COM           | 655664100 | 1,491   | 30,000     | SH |   |
| NOVARTIS AG                  | SPONSORED ADR | 66987V109 | 1,398   | 25,000     | SH |   |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 78,908  | 920,000    | SH | X |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 3,259   | 38,000     | SH | X |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 20,757  | 242,000    | SH | X |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 64,328  | 750,000    | SH | X |
| ORACLE CORP                  | COM           | 68389X105 | 1,440   | 48,500     | SH | X |
| PACCAR INC                   | COM           | 693718108 | 1,176   | 30,000     | SH |   |
| PHLLIPS 66                   | COM           | 718546104 | 499     | 15,000     | SH |   |
| PHILIP MORRIS INTL INC       | COM           | 718172109 | 1,309   | 15,000     | SH |   |
| PROCTER & GAMBLE CO          | COM           | 742718109 | 1,838   | 30,000     | SH |   |
| SCHLUMBERGER LTD             | COM           | 806857108 | 1,623   | 25,000     | SH |   |
| SEABRIGHT INSURANCE HLDGS IN | COM           | 811656107 | 1,289   | 145,000    | SH | X |
| SEABRIGHT INSURANCE HLDGS IN | COM           | 811656107 | 5,414   | 609,000    | SH | X |
| SEABRIGHT INSURANCE HLDGS IN | COM           | 811656107 | 409     | 46,000     | SH | X |
| SIGMA ALDRICH CORP           | COM           | 826552101 | 1,479   | 20,000     | SH |   |
| SYSCO CORP                   | COM           | 871829107 | 1,192   | 40,000     | SH |   |
| 3M CO                        | COM           | 88579Y101 | 1,971   | 22,000     | SH |   |
| US BANCORP DEL               | COM NEW       | 902973304 | 1,126   | 35,000     | SH |   |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 33,867  | 430,000    | SH | X |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 1,339   | 17,000     | SH | X |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 8,112   | 103,000    | SH | X |
| VISA INC                     | COM CL A      | 92826C    | 24,726  | 200,000    | SH | X |
| VISA INC                     | COM CL A      | 92826C    | 46,732  | 378,000    | SH | X |
| VISA INC                     | COM CL A      | 92826C    | 1,978   | 16,000     | SH | X |
| VISA INC                     | COM CL A      | 92826C    | 13,105  | 106,000    | SH | X |
| VISA INC                     | COM CL A      | 92826C    | 46,361  | 375,000    | SH | X |
| WAL MART STORES INC          | COM           | 931142103 | 2,440   | 35,000     | SH |   |
| WASHINGTON POST CO           | CL B          | 939640108 | 748     | 2,000      | SH |   |
| WELLS FARGO & CO NEW         | COM           | 949746101 | 1,170   | 35,000     | SH |   |
| GRAND TOTAL                  |               |           | 873,370 | 14,084,702 |    |   |