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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 SHRD-DEFINED (A)	SHRD-OTHER (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		
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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