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ALLEGHANY CORP /DE  
Form 13F-HR  
November 13, 2009

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2009

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: Peter R. Sismondo  
Title: Vice President  
Phone: 212-752-1356

Signature, Place, and Date of Signing:

\_\_\_\_\_/s/ Peter R. Sismondo                      New York, NY                      November 13, 2009  
[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: 1  
 Form 13F Information Table Entry Total: 65  
 Form 13F Information Table Value Total: \$ 562,620  
 (thousands)

List of Other Included Managers:

No.	Form 13F File Number	Name
2		RSUI Indemnity Company

SECURITIES AND EXCHANGE COMMISSIONS FORM 13F INFORMATION  
 PREPARED FOR ALLEGHANY CORPORATION  
 AS OF 09/30/09

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)	SHRD (B)	OTHER (C)
AT&T INC	COM	00206R102	1,351	50,000	SH				
AGILENT TECHNOLOGIES INC	COM	00846U101	835	30,000	SH				
ALEXANDER & BALDWIN INC	COM	014482103	642	20,000	SH				
AMERICAN EXPRESS CO	COM	025816109	1,187	35,000	SH				
APACHE CORP	COM	037411105	6,887	75,000	SH				X
APACHE CORP	COM	037411105	20,662	225,000	SH				X
APPLIED MATLS INC	COM	038222105	937	70,000	SH				
AUTODESK INC	COM	052769106	714	30,000	SH				
AUTOMATIC DATA PROCESSING IN	COM	053015103	786	20,000	SH				
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1,329	400	SH				
BOEING CO	COM	097023105	812	15,000	SH				
BURLINGTON NORTHN SANTA FE C	COM	12189T104	79,830	1,000,000	SH			X	
CATERPILLAR INC DEL	COM	149123101	770	15,000	SH				
CHEVRON CORP NEW	COM	166764100	6,339	90,000	SH				X
CHEVRON CORP NEW	COM	166764100	14,790	210,000	SH				X
CHUBB CORP	COM	171232101	1,512	30,000	SH				
CINCINNATI FINL CORP	COM	172062101	19,752	760,000	SH			X	
COCA COLA CO	COM	191216100	1,343	25,000	SH				
CONOCOPHILLIPS	COM	20825C104	43,805	970,000	SH				X
CONOCOPHILLIPS	COM	20825C104	27,819	616,000	SH				X
COSTCO WHSL CORP NEW	COM	22160K105	1,410	25,000	SH				
DEERE & CO	COM	244199105	1,288	30,000	SH				
DEVON ENERGY CORP NEW	COM	25179M103	8,416	420,000	SH				X
DEVON ENERGY CORP NEW	COM	25179M103	25,249	375,000	SH				X
DISNEY WALT CO	COM DISNEY	254687106	1,236	45,000	SH				
DU PONT EI DE NEMOURS & CO	COM	263534109	1,125	35,000	SH				
EOG RES INC	COM	26875P101	10,355	124,000	SH				X
EOG RES INC	COM	26875P101	6,764	81,000	SH				X
EMERSON ELEC CO	COM	291011104	1,403	35,000	SH				
EXXON MOBIL CORP	COM	30231G102	2,058	30,000	SH				
FPL GROUP INC	COM	302571104	4,198	76,000	SH				X
FPL GROUP INC	COM	302571104	10,438	189,000	SH				X

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FEDEX CORP	COM	31428X106	1,128	15,000	SH	
GENERAL ELECTRIC CO	COM	369604103	1,232	75,000	SH	
GLOBAL INDS LTD	COM	379336100	12,426	1,308,000	SH	X
GLOBAL INDS LTD	COM	379336100	27,474	2,892,000	SH	X
HESS CORP	COM	42809H107	10,692	200,000	SH	X
HESS CORP	COM	42809H107	10,692	200,000	SH	X
HOME DEPOT INC	COM	437076102	533	20,000	SH	
INTEL CORP	COM	458140100	1,663	85,000	SH	
INTERNATIONAL BUSINESS MACHS	COM	459200101	1,435	12,000	SH	
INTUIT	COM	461202103	570	20,000	SH	
JOHNSON AND JOHNSON	COM	478160104	1,522	25,000	SH	
KELLOGG CO	COM	487836108	1,231	25,000	SH	
LAUDER ESTEE COS INC	CL A	518439104	927	25,000	SH	
LILLY ELI & CO	COM	532457108	1,486	45,000	SH	
LOCKHEED MARTIN CORP	COM	539830109	4,685	60,000	SH	X
LOCKHEED MARTIN CORP	COM	539830109	10,931	140,000	SH	X
MARRIOTT INTL INC NEW	CL A	571903202	973	35,262	SH	
MEDTRONIC INC	COM	585055106	1,472	40,000	SH	
MICROSOFT CORP	COM	594918104	2,186	85,000	SH	
NEWS CORP	CL A	65248E104	837	70,000	SH	
NOBLE ENERGY INC	COM	655044105	1,319	20,000	SH	
NORDSTROM INC	COM	655664100	916	30,000	SH	
NOVARTIS AG	SPONSORED ADR	66987V109	1,260	25,000	SH	
NUSTAR ENERGY LP	UNIT COM	67058H102	3,397	65,500	SH	X
NUSTAR ENERGY LP	UNIT COM	67058H102	6,975	134,500	SH	X
OLD REP INTL CORP	COM	680223104	24,360	2,000,000	SH	X
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	9,891	215,500	SH	X
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	15,354	334,500	SH	X
PLAINS EXPL& PRODTN CO	COM	726505100	5,338	193,000	SH	X
PLAINS EXPL& PRODTN CO	COM	726505100	13,609	492,000	SH	X
PROCTER & GAMBLE CO	COM	742718109	1,738	30,000	SH	
SCHLUMBERGER LTD	COM	806857108	1,490	25,000	SH	
SIEMENS A G	SPONSORED ADR	826197501	1,162	12,500	SH	

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	MARKET VALUE (X 1000)	SHRS OR PRIN AMT	SH/ PUT/ CALL	SOLE (A)	INVESTMENT DISCRETION		
							SHRD	OTHER	(C)
SIGMA ALDRICH CORP	COM	826552101	1,080	20,000	SH				
STATE STR CORP	COM	857477103	789	15,000	SH				
SYSCO CORP	COM	871829107	746	30,000	SH				
3M CO	COM	88579Y101	1,624	22,000	SH				
TRICO MARINE SERVICES INC	COM NEW	896106200	2,779	360,000	SH			X	
TRICO MARINE SERVICES INC	COM NEW	896106200	6,678	865,000	SH			X	
US BANCORP DEL	COM NEW	902973304	547	25,000	SH				

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WAL MART STORES INC	COM	931142103	1,473	30,000	SH	
WASHINGTON POST CO	CL B	939640108	936	2,000	SH	
WELLS FARGO & CO NEW	COM	949746101	564	20,000	SH	
WILLIAMS CO INC DEL	COM	969457100	9,650	540,000	SH	X
WILLIAMS CO INC DEL	COM	969457100	15,368	860,000	SH	X
XTO ENERGY INC	COM	98385X106	11,197	271,000	SH	X
XTO ENERGY INC	COM	98385X106	12,355	299,000	SH	X
ZENITH NATL INS CORP	COM	989390109	9,888	320,000	SH	X
GRAND TOTAL			562,620	18,385,162		