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List of Other Included Managers:

No.	Form 13F File Number	Name				
COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	MARKET VALUE (X 1000)	SHRS OR PRIN AMT	SH/ PUT/ PRN CALL	SOLE SHRD (A) (B)
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AMB PROPERTY CORP	COM	00163T109	2,566	74,100	SH	X
ALEXANDER & BALDWIN INC	COM	014482103	669	20,000	SH	X
AMERICAN EXPRESS CO	COM	025816109	1,028	20,000	SH	X
AMERICAN INTL GROUP INC	COM	026874107	1,426	20,000	SH	X
APPLERA CORP	COM AP BIO GRP	038020903	1,088	50,000	SH	X
APPLIED MATLS INC	COM	038222105	491	25,000	SH	X
ARCH COAL INC	COM	039380100	21,954	600,000	SH	X
ARCHSTONE SMITH TR	COM	039583109	2,349	80,100	SH	X
AUTODESK INC	COM	052769106	1,070	25,000	SH	X
AVALONBAY CMNTYS INC	COM	053484101	2,734	48,364	SH	X
AVERY DENNISON CORP	COM	14482103	640	10,000	SH	X
BANK OF AMERICA CORPORATION	COM	60505104	8,462	100,000	SH	X
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	4,524	1,531	SH	X
BIOGEN IDEC INC	COM	09062X903	1,581	25,000	SH	X
BOEING CO	COM	097023105	766	15,000	SH	X
BURLINGTON RES INC	COM	122014103	724	20,000	SH	X
BURLINGTON NORTHN SANTA FE C	COM	12189T104	280,560	8,000,000	SH	X
CIGNA CORP	COM	125509109	137,620	2,000,000	SH	X
CATERPILLAR INC DEL	COM	149123101	1,192	15,000	SH	X
CHUBB CORP	COM	171232101	1,023	15,000	SH	X
CINERGY CORP	COM	172474108	3,800	100,000	SH	X
COCA COLA CO	COM	191216100	1,262	25,000	SH	X
CONOCOPHILLIPS	COM	20825C104	1,144	15,000	SH	X
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	2,873	115,600	SH	X
COSTCO WHSL CORP NEW	COM	22160K105	1,235	30,000	SH	X
COX COMMUNICATIONS INC NEW	CL A	224044107	973	35,000	SH	X
DEERE & CO	COM	244199105	1,052	15,000	SH	X
DISNEY WALT CO	COM DISNEY	254687106	1,147	45,000	SH	X
DOMINION RES INC VA NEW	COM	25746U109	4,542	72,000	SH	X
DOW CHEM CO	COM	260543103	1,018	25,000	SH	X
EQUITY RESIDENTIAL	SH BEN INT	29476L107	2,592	87,200	SH	X
EXXON MOBIL CORP	COM	30231G102	1,332	30,000	SH	X
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	2,778	66,800	SH	X
FEDEX CORP	COM	31428X106	1,225	15,000	SH	X
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	3,791	150,000	SH	X
GRAINGER W W INC	COM	384802104	1,150	20,000	SH	X
GREAT PLAINS ENERGY INC	COM	391164100	2,970	100,000	SH	X
GUIDANT CORP	COM	401698105	559	10,000	SH	X
HEARST-ARGYLE TELEVISION INC	COM	422317107	516	20,000	SH	X
INTEL CORP	COM	458140100	828	30,000	SH	X
INTERACTIVECORP	COM	45840Q101	603	20,000	SH	X

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INTERNATIONAL BUSINESS MACHS	COM	459200101	1,058	12,000	SH	X
JEFFERSON PILOT CORP	COM	475070108	1,016	20,000	SH	X
JOHNSON & JOHNSON	COM	478160104	5,570	100,000	SH	X
KERR MCGEE CORP	COM	492386107	8,066	150,000	SH	X
LAUDER ESTEE COS INC	CL A	518439104	732	15,000	SH	X
LIBERTY MEDIA CORP NEW	COM SER A	530718105	989	110,000	SH	X
LIBERTY MEDIA INTL INC	COM SER A	530719103	204	5,500	SH	X
LILLY ELI & CO	COM	532457108	1,049	15,000	SH	X
LINDSAY MFG CO	COM	535555106	360	15,000	SH	X
MBIA INC	COM	55262C100	286	5,000	SH	X
MACERICH CO	COM	554382101	2,629	54,910	SH	X
MACK CALI RLTY CORP	COM	554489104	2,359	57,000	SH	X
MAGNA INTL INC	CL A	559222401	4,791	56,250	SH	X
MANPOWER INC	COM	56418H100	762	15,000	SH	X
MARSH & MCLENNAN COS INC	COM	571748102	1,361	30,000	SH	X
MEDTRONIC INC	COM	58055106	1,462	30,000	SH	X
MERCK & CO INC	COM	589331107	713	15,000	SH	X
MICROSOFT CORP	COM	594918104	1,999	70,000	SH	X
MILLIPORE CORP	COM	601073109	1,691	30,000	SH	X
NEWELL RUBBERMAID INC	COM	651229106	470	20,000	SH	X
NOBLE ENERGY INC	COM	655044105	765	15,000	SH	X
NEWS CORP LTD	SP ADR PFD	652487802	1,151	35,000	SH	X
NORDSTROM INC	COM	655664100	852	20,000	SH	X
NOVARTIS AG	SPONSORED ADR	66987V109	1,113	25,000	SH	X
OLD REP INTL CORP	COM	680223104	3,558	150,000	SH	X

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SECURITIES AND EXCHANGE COMMISSIONS FORM 13F INFORMATION
PREPARED FOR ALLEGHANY CORPORATION
AS OF 6/30/04

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)	DISCRETI SHRD (B)	
PEPCO HOLDINGS INC	COM	713291902	1,828	100,000	SH		X	
PINNACLE WEST CAP CORP	COM	723484101	8,078	100,000	SH		X	
POST PPTYS INC	COM	737464107	2,624	90,000	SH		X	
PUBLIC STORAGE INC	COM	74460D109	2,544	55,300	SH		X	
ROHM & HAAS CO	COM	775371107	1,040	25,000	SH		X	
RYDER SYS INC	COM	783549108	801	20,000	SH		X	
SBC COMMUNICATIONS INC	COM	78387G103	1,213	50,000	SH		X	
SL GREEN RLTY CORP	COM	78440X101	2,728	58,300	SH		X	
SAFECO CORP	COM	786429100	4,400	100,000	SH		X	
SCHLUMBERGER LTD	COM	806857108	1,270	20,000	SH		X	
SIGMA ALDRICH CORP	COM	826552101	596	10,000	SH		X	
SONY CORP	ADR NEW	835699307	951	25,000	SH		X	
TAUBMAN CTRS INC	COM	876664103	2,596	113,400	SH		X	
TEXAS INSTRS INC	COM	882508104	484	20,000	SH		X	
3M CO	COM	88579Y101	1,350	15,000	SH		X	
WACHOVIA CORP 2ND NEW	COM	929903102	890	20,000	SH		X	
WAL MART STORES INC	COM	9331142103	1,583	30,000	SH		X	
WEYERHAUSER CO	COM	962166104	1,262	20,000	SH		X	

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GRAND TOTAL

587,366

14,063,355

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