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ALLEGHANY CORP /DE  
Form 13F-HR  
August 04, 2004

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, 2004

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: 375 Park Avenue  
New York, NY 10152

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, Controller, Treasurer and Assistant Secretary  
Phone: 212-752-1356

Signature, Place, and Date of Signing:

/s/ Peter R. Sismondo                      New York, NY                      August 4, 2004  
-----  
[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

Report Summary:

Number of Other Included Managers:  
Form 13F Information Table Entry Total: 84  
Form 13F Information Table Value Total: \$ 587,366  
(thousands)

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List of Other Included Managers:

No. Form 13F File Number Name

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 (B)	INVESTME SHRD
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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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/ PRN	PUT/ 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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