



SUPPLEMENTAL EXHIBIT FOR THE YEAR 2005 OF THE ALLSTATE INSURANCE COMPANY

SUPPLEMENTAL INVESTMENT RISKS INTERROGATORIES

For The Year Ended December 31, 2005

(To Be Filed by April 1)

OF The ALLSTATE INSURANCE COMPANY

Address (City, State and Zip Code) NORTHBROOK, IL 60062-6127.....

NAIC Group Code 0008.....NAIC Company Code 19232.....Employer's ID Number 36-0719665.....

The Investment Risks Interrogatories are to be filed by April 1. They are also to be included with the Audited Statutory Financial Statements.

Answer the following interrogatories by reporting the applicable U. S. dollar amounts and percentages of the reporting entity's total admitted assets held in that category of investments.

1. Reporting entity's total admitted assets as reported on Page 2 of this annual statement.\$45,243,475,308
2. Ten largest exposures to a single issuer/borrower/investment.

| | 1 | 2 | 3 | 4 |
|------|--|-------------------------|-----------------------|-------------------------------------|
| | Issuer | Description of Exposure | Amount | Percentage of Total Admitted Assets |
| 2.01 | ALLSTATE LIFE INSURANCE COMPANY..... | Common Stock..... | \$3,627,830,801 |8.0 % |
| 2.02 | ALLSTATE NEW JERSEY HOLDINGS, INC..... | Common Stock..... | \$747,069,574 |1.7 % |
| 2.03 | VANGUARD MID-CAP VIPERS..... | Common Stock..... | \$461,952,404 |1.0 % |
| 2.04 | ALLSTATE INSURANCE COMPANY OF CANADA..... | Common Stock..... | \$407,538,389 |0.9 % |
| 2.05 | ENCOMPASS FINANCIAL GROUP, LLC FORMERLY IVANTAGE/WILLOW HOLDINGS..... | Common Stock..... | \$155,422,153 |0.3 % |
| 2.06 | JEFFERSON CNTY AL SWR WRTS..... | Long Term Bond..... | \$146,962,567 |0.3 % |
| 2.07 | CHICAGO IL BRD OF ED G O SCH REFORM..... | Long Term Bond..... | \$146,548,599 |0.3 % |
| 2.08 | ILLINOIS HLTH FAC CONDELL MED CTR..... | Long Term Bond..... | \$126,306,574 |0.3 % |
| 2.09 | NEW JERSEY TRANSIT COP FED GRANT..... | Long Term Bond..... | \$125,554,836 |0.3 % |
| 2.10 | CITIGROUP INC..... | Long Term Bond..... | \$124,733,913 |0.3 % |

3. Amounts and percentages of the reporting entity's total admitted assets held in bonds and preferred stocks by NAIC rating.

| | Bonds | 1 | 2 | Preferred Stocks | 3 | 4 | |
|------|--------|------------------------|-------------|------------------|--------|---------------------|------------|
| 3.01 | NAIC-1 | \$24,162,011,049 |53.4 % | 3.07 | P/RP-1 | \$175,291,304 |0.4 % |
| 3.02 | NAIC-2 | \$2,137,755,462 |4.7 % | 3.08 | P/RP-2 | \$105,836,925 |0.2 % |
| 3.03 | NAIC-3 | \$795,048,399 |1.8 % | 3.09 | P/RP-3 | \$28,158,644 |0.1 % |
| 3.04 | NAIC-4 | \$693,101,135 |1.5 % | 3.10 | P/RP-4 | \$43,686,891 |0.1 % |
| 3.05 | NAIC-5 | \$237,137,927 |0.5 % | 3.11 | P/RP-5 | \$1,112,000 |0.0 % |
| 3.06 | NAIC-6 | \$58,646,701 |0.1 % | 3.12 | P/RP-6 | \$ | % |

4. Assets held in foreign investments:

- 4.01 Are assets held in foreign investments less than 2.5% of the reporting entity's total admitted assets? Yes [] No [X]
- 4.02 Total admitted assets held in foreign investments..... \$1,612,833,9713.6 %
- 4.03 Foreign-currency-denominated investments \$407,616,3580.9 %
- 4.04 Insurance liabilities denominated in that same foreign currency..... \$ %

If response to 4.01 above is yes, responses are not required for interrogatories 5 – 10.

SUPPLEMENTAL INVESTMENT RISKS INTERROGATORIES (cont.)

5. Aggregate foreign investment exposure categorized by NAIC sovereign rating:

| | | 1 | 2 | |
|------|--------------------------------------|------------------|-----|---|
| 5.01 | Countries rated NAIC-1..... | \$ 1,572,611,135 | 3.5 | % |
| 5.02 | Countries rated NAIC-2..... | \$ 34,088,011 | 0.1 | % |
| 5.03 | Countries rated NAIC-3 or below..... | \$ 6,134,825 | 0.0 | % |

6. Two largest foreign investment exposures in a single country, categorized by NAIC sovereign rating:

| | | 1 | 2 | |
|----------------------------------|------------------------------|----------------|-----|---|
| Countries rated NAIC-1: | | | | |
| 6.01 | Country: United Kingdom..... | \$ 319,516,282 | 0.7 | % |
| 6.02 | Country: Germany..... | \$ 291,406,224 | 0.6 | % |
| Countries rated NAIC-2: | | | | |
| 6.03 | Country: Mexico..... | \$ 34,088,011 | 0.1 | % |
| 6.04 | Country: | \$ | | % |
| Countries rated NAIC-3 or below: | | | | |
| 6.05 | Country: Brazil..... | \$ 3,724,764 | 0.0 | % |
| 6.06 | Country: Panama..... | \$ 2,410,061 | 0.0 | % |

| | | 1 | 2 | |
|----|---|----------------|-----|---|
| 7. | Aggregate unhedged foreign currency exposure..... | \$ 407,616,358 | 0.9 | % |

8. Aggregate unhedged foreign currency exposure categorized by the country's NAIC sovereign rating:

| | | 1 | 2 | |
|------|--------------------------------------|----------------|-----|---|
| 8.01 | Countries rated NAIC-1..... | \$ 407,616,358 | 0.9 | % |
| 8.02 | Countries rated NAIC-2..... | \$ | | % |
| 8.03 | Countries rated NAIC-3 or below..... | \$ | | % |

9. Two largest unhedged foreign currency exposures to a single country, categorized by the country's NAIC sovereign rating:

| | | 1 | 2 | |
|----------------------------------|------------------------------|----------------|-----|---|
| Countries rated NAIC-1: | | | | |
| 9.01 | Country: Japan..... | \$ 126,842,538 | 0.3 | % |
| 9.02 | Country: United Kingdom..... | \$ 76,446,765 | 0.2 | % |
| Countries rated NAIC-2: | | | | |
| 9.03 | Country: | \$ | | % |
| 9.04 | Country: | \$ | | % |
| Countries rated NAIC-3 or below: | | | | |
| 9.05 | Country: | \$ | | % |
| 9.06 | Country: | \$ | | % |

10. Ten largest non-sovereign (i.e. non-governmental) foreign issues:

| | 1 | 2 | 3 | 4 | |
|-------|---|-------------|---------------|-----|---|
| | Issuer | NAIC Rating | | | |
| 10.01 | NORDEUTSCHE LANDESBANK..... | 1..... | \$ 74,827,933 | 0.2 | % |
| 10.02 | PB FINANCE..... | 1..... | \$ 50,424,246 | 0.1 | % |
| 10.03 | EUROHYPO AG..... | 1..... | \$ 39,652,558 | 0.1 | % |
| 10.04 | HENKEL CORP..... | 1..... | \$ 33,966,301 | 0.1 | % |
| 10.05 | BRITISH TELECOM PLC..... | 1FE..... | \$ 27,220,879 | 0.1 | % |
| 10.06 | DAIMLERCHRYSLER NA HLDG-C..... | 2FE..... | \$ 26,227,135 | 0.1 | % |
| 10.07 | TYCO INTL GROUP SA..... | 2FE..... | \$ 25,190,712 | 0.1 | % |
| 10.08 | ANZ NATL BANK INTL LTD-C..... | 1FE..... | \$ 25,000,000 | 0.1 | % |
| 10.09 | INTERNATIONAL MEZZANINE INVESTMENT..... | P4U, A..... | \$ 24,436,110 | 0.1 | % |
| 10.10 | BARCLAYS BANK PLC..... | 1FE..... | \$ 24,419,584 | 0.1 | % |

SUPPLEMENTAL EXHIBIT FOR THE YEAR 2005 OF THE ALLSTATE INSURANCE COMPANY

SUPPLEMENTAL INVESTMENT RISKS INTERROGATORIES (cont.)

11. Amounts and percentages of the reporting entity's total admitted assets held in Canadian investments and unhedged Canadian currency exposure.

11.01 Are assets held in Canadian investments less than 2.5% of the reporting entity's total admitted assets? Yes No

If response to 11.01 is yes, detail is not required for the remainder of Interrogatory 11

12. Report aggregate amounts and percentages of the reporting entity's total admitted assets held in investments with contractual sales restrictions.

12.01 Are assets held in investments with contractual sales restrictions less than 2.5% of the reporting entity's total admitted assets?..... Yes No

If response to 12.01 is yes, responses are not required for the remainder of Interrogatory 12.

13. Amounts and percentages of admitted assets held in the ten largest equity interests:

13.01 Are assets held in equity interest less than 2.5% of the reporting entity's total admitted assets Yes No

If response to 13.01 above is yes, responses are not required for the remainder of Interrogatory 13.

| | 1 | 2 | 3 |
|-------|---|------------------|-------|
| | Name of Issuer | | |
| 13.02 | ALLSTATE LIFE INSURANCE COMPANY..... | \$ 3,627,830,801 | 8.0 % |
| 13.03 | ALLSTATE NEW JERSEY HOLDINGS, INC..... | \$ 747,069,574 | 1.7 % |
| 13.04 | VANGUARD MID-CAP VIPERS..... | \$ 461,952,404 | 1.0 % |
| 13.05 | ALLSTATE INSURANCE COMPANY OF CANADA..... | \$ 407,538,389 | 0.9 % |
| 13.06 | ENCOMPASS FINANCIAL GROUP, LLC FORMERLY IVANTAGE/WILLOW HOLDINGS..... | \$ 155,422,153 | 0.3 % |
| 13.07 | ALLSTATE INDEMNITY COMPANY..... | \$ 121,612,931 | 0.3 % |
| 13.08 | EXXON MOBIL CORP..... | \$ 98,101,354 | 0.2 % |
| 13.09 | ALLSTATE PROPERTY AND CASUALTY INSURANCE COMPANY..... | \$ 73,023,226 | 0.2 % |
| 13.10 | CITIGROUP INC..... | \$ 71,888,120 | 0.2 % |
| 13.11 | GENERAL ELECTRIC..... | \$ 63,937,229 | 0.1 % |

SUPPLEMENTAL INVESTMENT RISKS INTERROGATORIES (cont.)

14. Amounts and percentages of the reporting entity's total admitted assets held in nonaffiliated, privately placed equities:

- 14.01 Are assets held in nonaffiliated, privately placed equities less than 2.5% of the reporting entity's total admitted assets?..... Yes [X] No []
If response to 14.01 above is yes, responses are not required for the remainder of Interrogatory 14.

15. Amounts and percentages of the reporting entity's total admitted assets held in general partnership interests:

- 15.01 Are assets held in general partnership interests less than 2.5% of the reporting entity's total admitted assets? Yes [X] No []
If response to 15.01 is yes, responses are not required for the remainder of Interrogatory 15.

16. Amounts and percentages of the reporting entity's total admitted assets held in mortgage loans:

- 16.01 Are mortgage loans reported in Schedule B less than 2.5% of the reporting entity's total admitted assets? Yes [X] No []
If response to 16.01 above is yes, responses are not required for the remainder of Interrogatory 16 and Interrogatory 17.

SUPPLEMENTAL INVESTMENT RISKS INTERROGATORIES (cont.)

18. Amounts and percentages of the reporting entity's total admitted assets held in each of the five largest investments in real estate:

18.01 Are assets held in real estate reported in less than 2.5% of the reporting entity's total admitted assets? Yes [X] No []
 If response to 18.01 above is yes, responses are not required for the remainder of Interrogatory 18.

19. Amounts and percentages of the reporting entity's total admitted assets subject to the following types of agreements:

| | At Year-end | | At End of Each Quarter | | |
|--|----------------------|----------|------------------------|----------------------|----------------------|
| | 1 | 2 | 3 | 4 | 5 |
| 19.01 Securities lending agreements (do not include assets held as collateral for such transactions) | \$.....1,499,818,789 |3.3 | % \$.....1,219,051,175 | \$.....1,362,174,242 | \$.....1,604,263,239 |
| 19.02 Repurchase agreements ..... | \$..... | ..... | % \$..... | \$..... | \$..... |
| 19.03 Reverse repurchase agreements..... | \$..... | ..... | % \$..... | \$..... | \$..... |
| 19.04 Dollar repurchase agreements..... | \$..... | ..... | % \$..... | \$..... | \$..... |
| 19.05 Dollar reverse repurchase agreements..... | \$.....356,903,731 |0.8 | % \$.....649,050,361 | \$.....640,066,496 | \$.....331,551,486 |

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SUPPLEMENTAL INVESTMENT RISKS INTERROGATORIES (cont.)

20. Amounts and percentages of the reporting entity's total admitted assets for warrants not attached to other financial instruments, options, caps, and floors:

| | <u>Owned</u> | | | <u>Written</u> | |
|-------------------------------|--------------|----------|---|----------------|----------|
| | <u>1</u> | <u>2</u> | | <u>3</u> | <u>4</u> |
| 20.01 Hedging | \$ 1,611,550 | 0.0 | % | \$ | \$ |
| 20.02 Income generation ..... | \$ ..... | ..... | % | \$ 14,620 | 0.0 |
| 20.03 Other ..... | \$ ..... | ..... | % | \$ ..... | \$ ..... |

21. Amounts and percentages of the reporting entity's total admitted assets of potential exposure for collars, swaps, and forwards:

| | <u>At Year-end</u> | | | <u>At End of Each Quarter</u> | | |
|-------------------------------|--------------------|----------|---|-------------------------------|--------------------|--------------------|
| | <u>1</u> | <u>2</u> | | <u>1st Quarter</u> | <u>2nd Quarter</u> | <u>3rd Quarter</u> |
| | | | | <u>3</u> | <u>4</u> | <u>5</u> |
| 21.01 Hedging | \$ 1,030,376 | 0.0 | % | \$ | \$ | \$ |
| 21.02 Income generation ..... | \$ ..... | ..... | % | \$ ..... | \$ ..... | \$ ..... |
| 21.03 Replications | \$ 1,954,162 | 0.0 | % | \$ | \$ | \$ 942,247 |
| 21.04 Other ..... | \$ ..... | ..... | % | \$ ..... | \$ ..... | \$ ..... |

22. Amounts and percentages of the reporting entity's total admitted assets of potential exposure for futures contracts:

| | <u>At Year-end</u> | | | <u>At End of Each Quarter</u> | | |
|-------------------------------|--------------------|----------|---|-------------------------------|----------------|----------------|
| | <u>1</u> | <u>2</u> | | <u>1st Qtr</u> | <u>2nd Qtr</u> | <u>3rd Qtr</u> |
| | | | | <u>3</u> | <u>4</u> | <u>5</u> |
| 22.01 Hedging | \$ 10,756,200 | 0.0 | % | \$ 7,509,500 | \$ 12,092,000 | \$ 12,934,675 |
| 22.02 Income generation ..... | \$ ..... | ..... | % | \$ ..... | \$ ..... | \$ ..... |
| 22.03 Replications ..... | \$ ..... | ..... | % | \$ ..... | \$ ..... | \$ ..... |
| 22.04 Other ..... | \$ ..... | ..... | % | \$ ..... | \$ ..... | \$ ..... |