



SUPPLEMENTAL INVESTMENT RISKS INTERROGATORIES

For The Year Ended December 31, 2011
(To Be Filed by April 1)

Of The ALLSTATE INSURANCE COMPANY
ADDRESS (City, State and Zip Code) Nor thbrook , IL 60062-7127
NAIC Group Code 0008 NAIC Company Code 19232 Federal Employer's Identification Number (FEIN) 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. \$ 41,023,043,030

2. Ten largest exposures to a single issuer/borrower/investment.

	1 Issuer	2 Description of Exposure	3 Amount	4 Percentage of Total Admitted Assets
2.01	ALLSTATE LIFE INSURANCE COMPANY	COMMON STOCK, OTHER INVESTED ASSET	\$ 3,455,656,845	8.4 %
2.02	ALLSTATE NEW JERSEY INSURANCE COMPANY	COMMON STOCK, OTHER INVESTED ASSET	\$ 813,362,331	2.0 %
2.03	ALLSTATE INSURANCE COMPANY OF CANADA	COMMON STOCK	\$ 629,607,074	1.5 %
2.04	LYKAION IAM LTD	OTHER INVESTED ASSET	\$ 537,904,697	1.3 %
2.05	VANGUARD MSCI EMERGING MARKETS	COMMON STOCK	\$ 398,275,134	1.0 %
2.06	INVESTEC EM MARKET LC DEBT S SHARES INC	COMMON STOCK	\$ 344,681,330	0.8 %
2.07	ASHMORE EMERGING MARKETS LIQUID INVESTMENT PORTFOLIO	COMMON STOCK	\$ 247,260,881	0.6 %
2.08	GUGGENHEIM ADVISORS SELECT FUND II	OTHER INVESTED ASSET	\$ 231,794,664	0.6 %
2.09	ALLSTATE PROPERTY AND CASUALTY INSURANCE COMPANY	COMMON STOCK	\$ 194,417,950	0.5 %
2.10	CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	OTHER INVESTED ASSET	\$ 184,113,097	0.4 %

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	\$ 15,680,315,914	38.2 %	3.07 P/RP-1	\$ 17,736,281	%
3.02	NAIC-2	\$ 4,337,017,480	10.6 %	3.08 P/RP-2	\$ 22,150,202	0.1 %
3.03	NAIC-3	\$ 1,241,416,695	3.0 %	3.09 P/RP-3	\$ 50,959,176	0.1 %
3.04	NAIC-4	\$ 518,131,666	1.3 %	3.10 P/RP-4	\$	%
3.05	NAIC-5	\$ 158,087,763	0.4 %	3.11 P/RP-5	\$ 2,167,077	%
3.06	NAIC-6	\$ 63,354,495	0.2 %	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]
If response to 4.01 above is yes, responses are not required for interrogatories 5 - 10.
- 4.02 Total admitted assets held in foreign investments. \$ 3,219,077,472 7.8 %
- 4.03 Foreign-currency-denominated investments \$ %
- 4.04 Insurance liabilities denominated in that same foreign currency \$ %

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

	1	2
5.01 Countries rated NAIC-1	\$ 2,656,400,313	.65 %
5.02 Countries rated NAIC-2	\$ 249,947,383	.06 %
5.03 Countries rated NAIC-3 or below	\$ 312,729,775	.08 %

6. Largest foreign investment exposures by country, categorized by the country's NAIC sovereign rating:

	1	2
Countries rated NAIC - 1:		
6.01 Country 1: LUXEMBOURG	\$ 557,611,371	.14 %
6.02 Country 2: CAYMAN ISLANDS	\$ 351,013,354	.09 %
Countries rated NAIC - 2:		
6.03 Country 1: MEXICO	\$ 84,680,061	.02 %
6.04 Country 2: BRAZIL	\$ 46,197,513	.01 %
Countries rated NAIC - 3 or below:		
6.05 Country 1: GUERNSEY	\$ 261,728,217	.06 %
6.06 Country 2: HONDURAS	\$ 28,044,042	.01 %

	1	2
7. Aggregate unhedged foreign currency exposure	\$ 552,791,714	.13 %

8. Aggregate unhedged foreign currency exposure categorized by NAIC sovereign rating:

	1	2
8.01 Countries rated NAIC-1	\$ 538,324,378	.13 %
8.02 Countries rated NAIC-2	\$	%
8.03 Countries rated NAIC-3 or below	\$ 14,467,336	%

9. Largest unhedged foreign currency exposures by country, categorized by the country's NAIC sovereign rating:

	1	2
Countries rated NAIC - 1:		
9.01 Country 1: JAPAN	\$ 226,873,663	.06 %
9.02 Country 2: AUSTRALIA	\$ 87,671,615	.02 %
Countries rated NAIC - 2:		
9.03 Country 1:	\$	%
9.04 Country 2:	\$	%
Countries rated NAIC - 3 or below:		
9.05 Country 1: GUERNSEY	\$ 14,467,336	%
9.06 Country 2:	\$	%

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

	1	2		3	4
	Issuer	NAIC Rating			
10.01	INVESTEC EM MARKET LC DEBT S SHARES INC	L	\$	344,681,330	.08 %
10.02	ASHMORE EMERGING MARKETS LIQUID INVESTMENT PORTFOLIO	A	\$	247,260,881	.06 %
10.03	TREESDALE RECOVERY FUND	OTHER INVESTED ASSET	\$	77,549,203	.02 %
10.04	BP CAPITAL MARKETS PLC	1FE	\$	54,851,762	.01 %
10.05	BG ENERGY CAPITAL PLC	1FE	\$	54,246,880	.01 %
10.06	SHELL INTERNATIONAL FIN	1FE	\$	48,205,434	.01 %
10.07	DEUTSCHE TELEKOM INT FIN	2FE	\$	45,424,135	.01 %
10.08	SANOFI-AVENTIS	1FE	\$	42,491,254	.01 %
10.09	NOVARTIS SECS INVEST LTD	1FE	\$	40,225,022	.01 %
10.10	TELEFONICA	2FE	\$	40,000,000	.01 %

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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	<input checked="" type="checkbox"/>	No	<input type="checkbox"/>
If response to 11.01 is yes, detail is not required for the remainder of interrogatory 11.					
11.02	Total admitted assets held in Canadian investments	\$	<u>1</u>	<u>2</u>	%
11.03	Canadian-currency-denominated investments	\$			%
11.04	Canadian-denominated insurance liabilities	\$			%
11.05	Unhedged Canadian currency exposure	\$			%

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	<input checked="" type="checkbox"/>	No	<input type="checkbox"/>
If response to 12.01 is yes, responses are not required for the remainder of Interrogatory 12.					
12.02	Aggregate statement value of investments with contractual sales restrictions	\$	<u>1</u>	<u>2</u>	<u>3</u>
Largest three investments with contractual sales restrictions:					
12.03	\$			%
12.04	\$			%
12.05	\$			%

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

13.01	Are assets held in equity interests less than 2.5% of the reporting entity's total admitted assets?	Yes	<input type="checkbox"/>	No	<input checked="" type="checkbox"/>
If response to 13.01 above is yes, responses are not required for the remainder of Interrogatory 13.					
13.02	ALLSTATE LIFE INSURANCE COMPANY	\$	<u>1</u> Issuer	<u>2</u>	<u>3</u>
13.03	ALLSTATE NEW JERSEY INSURANCE COMPANY	\$			%
13.04	ALLSTATE INSURANCE COMPANY OF CANADA	\$			%
13.05	LYKAIION IAM LTD	\$			%
13.06	VANGUARD MSCI EMERGING MARKETS	\$			%
13.07	INVESTEC EM MARKET LC DEBT S SHARES INC	\$			%
13.08	ASHMORE EMERGING MARKETS LIQUID INVESTMENT PORTFOLIO	\$			%
13.09	GUGGENHEIM ADVISORS SELECT FUND II	\$			%
13.10	ALLSTATE PROPERTY AND CASUALTY INSURANCE COMPANY	\$			%
13.11	ALLSTATE INDEMNITY COMPANY	\$			%

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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.

	<u>1</u>	<u>2</u>	<u>3</u>
14.02	Aggregate statement value of investments held in nonaffiliated, privately placed equities	\$ %
	Largest three investments held in nonaffiliated, privately placed equities:		
14.03	\$ %
14.04	\$ %
14.05	\$ %

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 above is yes, responses are not required for the remainder of Interrogatory 15.

	<u>1</u>	<u>2</u>	<u>3</u>
15.02	Aggregate statement value of investments held in general partnership interests	\$ %
	Largest three investments in general partnership interests:		
15.03	\$ %
15.04	\$ %
15.05	\$ %

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.

	<u>1</u>	<u>2</u>	<u>3</u>
	Type (Residential, Commercial, Agricultural)		
16.02	\$ %
16.03	\$ %
16.04	\$ %
16.05	\$ %
16.06	\$ %
16.07	\$ %
16.08	\$ %
16.09	\$ %
16.10	\$ %
16.11	\$ %

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Amount and percentage of the reporting entity's total admitted assets held in the following categories of mortgage loans:

	Loans	
16.12 Construction loans	\$ %
16.13 Mortgage loans over 90 days past due	\$ %
16.14 Mortgage loans in the process of foreclosure	\$ %
16.15 Mortgage loans foreclosed	\$ %
16.16 Restructured mortgage loans	\$ %

17. Aggregate mortgage loans having the following loan-to-value ratios as determined from the most current appraisal as of the annual statement date:

Loan to Value	Residential		Commercial		Agricultural	
	1	2	3	4	5	6
17.01 above 95%.....	\$ %	\$ %	\$ %
17.02 91 to 95%.....	\$ %	\$ %	\$ %
17.03 81 to 90%.....	\$ %	\$ %	\$ %
17.04 71 to 80%.....	\$ %	\$ %	\$ %
17.05 below 70%.....	\$ %	\$ %	\$ %

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 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.

Largest five investments in any one parcel or group of contiguous parcels of real estate.

	Description 1	2	3
18.02	\$ % %
18.03	\$ % %
18.04	\$ % %
18.05	\$ % %
18.06	\$ % %

19. Report aggregate amounts and percentages of the reporting entity's total admitted assets held in investments held in mezzanine real estate loans:

19.01 Are assets held in investments held in mezzanine real estate loans less than 2.5% of the reporting entity's total admitted assets? Yes [X] No []

If response to 19.01 is yes, responses are not required for the remainder of Interrogatory 19.

	1	2	3
19.02 Aggregate statement value of investments held in mezzanine real estate loans:	\$ % %
Largest three investments held in mezzanine real estate loans:			
19.03	\$ % %
19.04	\$ % %
19.05	\$ % %

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

	At Year End		1st Quarter 3	At End of Each Quarter	
	1	2		2nd Quarter 4	3rd Quarter 5
20.01 Securities lending agreements (do not include assets held as collateral for such transactions)	\$ 68,588,235	0.2 %	\$ 227,294,672	\$ 186,467,653	\$ 107,341,986
20.02 Repurchase agreements	\$	%	\$	\$	\$
20.03 Reverse repurchase agreements	\$	%	\$	\$	\$
20.04 Dollar repurchase agreements	\$	%	\$	\$	\$
20.05 Dollar reverse repurchase agreements	\$	%	\$	\$	\$

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

	Owned		Written	
	1	2	3	4
21.01 Hedging	\$	%	\$	%
21.02 Income generation	\$	%	\$	%
21.03 Other	\$	%	\$	%

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

	At Year End		1st Quarter 3	At End of Each Quarter	
	1	2		2nd Quarter 4	3rd Quarter 5
22.01 Hedging	\$	%	\$ 18,201,882	\$ 15,879,647	\$ 306,969
22.02 Income generation	\$	%	\$	\$	\$
22.03 Replications	\$ 368,000,000	0.9 %	\$ 306,000,000	\$ 358,000,000	\$ 343,000,000
22.04 Other	\$	%	\$	\$	\$

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

	At Year End		At End of Each Quarter		
	1	2	1st Quarter 3	2nd Quarter 4	3rd Quarter 5
23.01 Hedging	\$ 13,754,750	%	\$ 9,450,625	\$ 6,601,480	\$ 14,491,000
23.02 Income generation	\$	%	\$	\$	\$
23.03 Replications	\$	%	\$	\$	\$
23.04 Other	\$	%	\$	\$	\$