



# SUPPLEMENTAL INVESTMENT RISKS INTERROGATORIES

For The Year Ended December 31, 2023  
(To Be Filed by April 1)

Of The ALLSTATE INSURANCE COMPANY  
ADDRESS (City, State and Zip Code) Northbrook , IL 60062-7154  
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. \$ 62,230,990,455

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 INSURANCE COMPANY OF CANADA	Common Stock	\$ 902,045,232	1.4 %
2.02 ALLSTATE NEW JERSEY INSURANCE COMPANY	Common Stock	\$ 468,693,964	0.8 %
2.03 PHILIP MORRIS INTERNATIONAL INC	Long Term Bond, Common Stock	\$ 301,215,172	0.5 %
2.04 T-MOBILE USA INC	Long Term Bond, Common Stock	\$ 238,626,819	0.4 %
2.05 HCA-THE HEALTHCARE CO	Long Term Bond	\$ 234,950,740	0.4 %
2.06 ORACLE CORPORATION	Long Term Bond, Common Stock	\$ 226,941,234	0.4 %
2.07 NEXTERA ENERGY CAPITAL HOLDINGS INC	Long Term Bond	\$ 226,879,386	0.4 %
2.08 MORGAN STANLEY	Long Term Bond, Common Stock	\$ 214,751,822	0.3 %
2.09 NQ PE PROJECT KIT, LP	OTHER INVESTED ASSET	\$ 213,372,461	0.3 %
2.10 VERIZON COMMUNICATIONS INC	Long Term Bond, Common Stock	\$ 210,676,294	0.3 %

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

Bonds	1	2	Preferred Stocks	3	4
3.01 NAIC 1	\$ 17,596,047,309	28.3 %	3.07 NAIC 1	\$	%
3.02 NAIC 2	\$ 14,266,813,564	22.9 %	3.08 NAIC 2	\$ 15,213,470	%
3.03 NAIC 3	\$ 2,017,513,043	3.2 %	3.09 NAIC 3	\$ 20,925,772	%
3.04 NAIC 4	\$ 1,310,813,964	2.1 %	3.10 NAIC 4	\$	%
3.05 NAIC 5	\$ 162,303,354	0.3 %	3.11 NAIC 5	\$ 2,879,880	%
3.06 NAIC 6	\$ 19,883,045	%	3.12 NAIC 6	\$ 51,953,348	0.1 %

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. \$ 4,657,661,443 7.5 %
- 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 designation:				
		<u>1</u>	<u>2</u>	
5.01	Countries designated NAIC-1 .....	\$ 4,295,056,376	6.9 %	
5.02	Countries designated NAIC-2 .....	\$ 279,724,870	0.4 %	
5.03	Countries designated NAIC-3 or below .....	\$ 82,880,197	0.1 %	
6. Largest foreign investment exposures by country, categorized by the country's NAIC sovereign designation:				
		<u>1</u>	<u>2</u>	
Countries designated NAIC - 1:				
6.01	Country 1: UNITED KINGDOM .....	\$ 1,335,881,880	2.1 %	
6.02	Country 2: JAPAN .....	\$ 401,516,914	0.6 %	
Countries designated NAIC - 2:				
6.03	Country 1: ITALY .....	\$ 84,309,500	0.1 %	
6.04	Country 2: INDIA .....	\$ 82,328,546	0.1 %	
Countries designated NAIC - 3 or below:				
6.05	Country 1: BRAZIL .....	\$ 71,970,207	0.1 %	
6.06	Country 2: ARGENTINA .....	\$ 10,242,582	%	
7. Aggregate unhedged foreign currency exposure .....				
		\$ 927,868,419	1.5 %	
8. Aggregate unhedged foreign currency exposure categorized by NAIC sovereign designation:				
		<u>1</u>	<u>2</u>	
8.01	Countries designated NAIC-1 .....	\$ 916,531,001	1.5 %	
8.02	Countries designated NAIC-2 .....	\$ 11,337,418	%	
8.03	Countries designated NAIC-3 or below .....	\$ .....	%	
9. Largest unhedged foreign currency exposures by country, categorized by the country's NAIC sovereign designation:				
		<u>1</u>	<u>2</u>	
Countries designated NAIC - 1:				
9.01	Country 1: UNITED KINGDOM .....	\$ 515,345,824	0.8 %	
9.02	Country 2: LUXEMBOURG .....	\$ 141,507,147	0.2 %	
Countries designated NAIC - 2:				
9.03	Country 1: ITALY .....	\$ 11,337,418	%	
9.04	Country 2: .....	\$ .....	%	
Countries designated NAIC - 3 or below:				
9.05	Country 1: .....	\$ .....	%	
9.06	Country 2: .....	\$ .....	%	
10. Ten largest non-sovereign (i.e. non-governmental) foreign issues:				
	<u>1</u>	<u>2</u>	<u>3</u>	<u>4</u>
	Issuer	NAIC Designation		
10.01	EP IRIS GROUP .....	BA .....	\$ 116,536,089	0.2 %
10.02	ICG (INTERMEDIATE CAPITAL GROUP) .....	BA .....	\$ 107,143,923	0.2 %
10.03	BAT CAPITAL CORP .....	2.B .....	\$ 107,097,473	0.2 %
10.04	BNP PARIBAS SA .....	1.G, 1.D .....	\$ 101,433,416	0.2 %
10.05	UBS GROUP AG .....	1.G .....	\$ 99,229,117	0.2 %
10.06	ANTIN INFRASTRUCTURE PARTNERS .....	BA .....	\$ 94,523,872	0.2 %
10.07	BASALT INFRASTRUCTURE PARTNERS .....	BA .....	\$ 92,740,861	0.1 %
10.08	AERCAP IRELAND CAPITAL DAC .....	2.B .....	\$ 90,888,131	0.1 %
10.09	BARING PRIVATE EQUITY ASIA .....	BA .....	\$ 87,613,509	0.1 %
10.10	BACARDI LTD .....	2.C .....	\$ 80,504,201	0.1 %

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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  No

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

		<u>1</u>	<u>2</u>	
11.02 Total admitted assets held in Canadian investments .....	\$	.....	.....	%
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  No

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

		<u>1</u>	<u>2</u>	<u>3</u>	
12.02 Aggregate statement value of investments with contractual sales restrictions .....	\$	.....	.....	.....	%
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  No

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

		<u>1</u>	<u>2</u>	<u>3</u>	
		Issuer			
13.02 ALLSTATE INSURANCE COMPANY OF CANADA .....	\$	.....	902,045,232	.....	1.4 %
13.03 ALLSTATE NEW JERSEY INSURANCE COMPANY .....	\$	.....	468,693,964	.....	0.8 %
13.04 NQ PE PROJECT KIT, LP .....	\$	.....	213,372,461	.....	0.3 %
13.05 TEAYS RIVER INVESTMENTS LLC .....	\$	.....	138,419,371	.....	0.2 %
13.06 NORTH LIGHT SPECIALITY INSURANCE CO .....	\$	.....	108,400,345	.....	0.2 %
13.07 ICG MXV CO-INVESTMENT II SCSP .....	\$	.....	107,143,923	.....	0.2 %
13.08 TPG RISE CLIMATE LP .....	\$	.....	103,797,697	.....	0.2 %
13.09 MIP CLECO PARTNERS LP .....	\$	.....	102,027,586	.....	0.2 %
13.10 CASTLE KEY INSURANCE CO .....	\$	.....	97,460,508	.....	0.2 %
13.11 GTCR FUND X11 LP .....	\$	.....	92,431,586	.....	0.1 %

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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 [ ] No [ X ]

If response to 14.01 above is yes, responses are not required for 14.02 through 14.05.

	<u>1</u>	<u>2</u>	<u>3</u>
14.02 Aggregate statement value of investments held in nonaffiliated, privately placed equities .....	\$ .....	7,291,081,909	11.7 %
Largest three investments held in nonaffiliated, privately placed equities:			
14.03 NQ PE PROJECT KIT, LP .....	\$ .....	213,372,461	0.3 %
14.04 TEAYS RIVER INVESTMENTS LLC .....	\$ .....	138,419,371	0.2 %
14.05 ICG MXV CO-INVESTMENT II SCSP .....	\$ .....	107,143,923	0.2 %

Ten largest fund managers:

	<u>1</u>	<u>2</u>	<u>3</u>	<u>4</u>
	<u>Fund Manager</u>	<u>Total Invested</u>	<u>Diversified</u>	<u>Nondiversified</u>
14.06 ALLSTATE SHORT TERM POOL LLC .....		\$ .....	\$ .....	\$ .....
14.07 STATE STREET INSTITUTIONAL LIQUID RESERV .....		\$ .....	\$ .....	\$ .....
14.08 UBS SELECT PRIME PREFERRED FUND .....		\$ .....	\$ .....	\$ .....
14.09 ISHARES S&P NATIONAL MUNICIPAL BOND FUND .....		\$ .....	\$ .....	\$ .....
14.10 ISHARES SHORT TERM CORPORATE BOND .....		\$ .....	\$ .....	\$ .....
14.11 STATE ST INST US GOV MM FUND .....		\$ .....	\$ .....	\$ .....
14.12 SPDR S&P 500 ETF TRUST .....		\$ .....	\$ .....	\$ .....
14.13 INDIRECT SEC LENDING .....		\$ .....	\$ .....	\$ .....
14.14 ISHARES INTERMEDIATE-TERM CORPORAT .....		\$ .....	\$ .....	\$ .....
14.15 ISHARES IBOX DOLLAR HIGH YIELD CORPORAT .....		\$ .....	\$ .....	\$ .....

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 .....	\$ .....		%

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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.

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

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	2	3
	1		
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)	\$ 1,890,559,493	3.0 %	\$ 1,803,495,913	\$ 1,788,176,868	\$ 1,730,425,986
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		3	Written	
	1	2		4	5
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	\$ 2,184,475	%	\$ 2,422,326	\$ 2,356,608	\$ 1,962,180
22.02 Income generation	\$ .....	%	\$ .....	\$ .....	\$ .....
22.03 Replications	\$ .....	%	\$ .....	\$ .....	\$ .....
22.04 Other	\$ .....	%	\$ .....	\$ .....	\$ .....

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

	At Year End		1st Quarter 3	At End of Each Quarter	
	1	2		2nd Quarter 4	3rd Quarter 5
23.01 Hedging	\$ 42,709,135	0.1 %	\$ 39,194,236	\$ 47,987,454	\$ 36,825,900
23.02 Income generation	\$ .....	%	\$ .....	\$ .....	\$ .....
23.03 Replications	\$ 23,100,075	%	\$ 11,905,700	\$ 27,425,000	\$ 24,377,400
23.04 Other	\$ .....	%	\$ .....	\$ .....	\$ .....