



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2017
OF THE CONDITION AND AFFAIRS OF THE

RiverSource Life Insurance Co. of New York

NAIC Group Code 0004 0004 NAIC Company Code 80594 Employer's ID Number 41-0987741
(Current) (Prior)

Organized under the Laws of New York, State of Domicile or Port of Entry NY

Country of Domicile United States of America

Incorporated/Organized 07/10/1972 Commenced Business 10/25/1972

Statutory Home Office 20 Madison Avenue Extension, Albany, NY, US 12203-5326
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 227 Ameriprise Financial Center
(Street and Number)
Minneapolis, MN, US 55474, 518-869-8613
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 227 Ameriprise Financial Center, Minneapolis, MN, US 55474
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 20 Madison Avenue Extension
(Street and Number)
Albany, NY, US 12203-5326, 612-671-3969
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address ameriprise.com

Statutory Statement Contact Jill L. Rickheim, 612-671-3969
(Name) (Area Code) (Telephone Number)
jill.l.rickheim@ampf.com, 612-671-3975
(E-mail Address) (FAX Number)

OFFICERS

Chairman, EVP - Annuities Gumer Cruz Alvero # Secretary Thomas Richard Moore
Appointed Actuary Stephen Paul Blaske Treasurer James Anthony Brefeld, Jr. #

OTHER

Lynn Murphy Abbott, VP - National Sales Manager & Fund Management Richard Norman Bush, SVP - Corporate Tax Steven Michael Gathje, SVP & Chief Actuary
Mark Gorham, VP - Insurance Product Development Kirk Michael Moore, VP - Investments Thomas William Murphy, VP - Investments
David Kent Stewart, SVP & Controller

DIRECTORS OR TRUSTEES

Gumer Cruz Alvero Karen Marie Bohn Steven Michael Gathje
Mark Gorham Ronald Louis Guzier Jean Burhardt Keffeler
Jason John Poor Mark Don Scalercio

State of Minnesota SS:
County of Hennepin

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Gumer Cruz Alvero
Chairman, EVP - Annuities

Thomas Richard Moore
Secretary

James Anthony Brefeld, Jr.
Treasurer

Subscribed and sworn to before me this
13th day of February, 2018

a. Is this an original filing? Yes [X] No []

- b. If no,
1. State the amendment number.....
2. Date filed
3. Number of pages attached.....

Renee A. Bobick
Notary Public - Minnesota
January 31, 2020

SUMMARY INVESTMENT SCHEDULE

| Investment Categories | Gross Investment Holdings | | Admitted Assets as Reported in the Annual Statement | | | |
|---|---------------------------|-----------------|---|--|-----------------------------------|-----------------|
| | 1 Amount | 2 Percentage | 3 Amount | 4 Securities Lending Reinvested Collateral Amount | 5 Total (Col. 3 + 4) Amount | 6 Percentage |
| 1. Bonds: | | | | | | |
| 1.1 U.S. treasury securities | 250,213 | 0.012 | 250,213 | | 250,213 | 0.012 |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities): | | | | | | |
| 1.21 Issued by U.S. government agencies | 4,100,075 | 0.195 | 4,100,075 | | 4,100,075 | 0.195 |
| 1.22 Issued by U.S. government sponsored agencies | | 0.000 | | | | 0.000 |
| 1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities) | 2,405,109 | 0.115 | 2,405,109 | | 2,405,109 | 0.115 |
| 1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. : | | | | | | |
| 1.41 States, territories and possessions general obligations | 9,369,648 | 0.446 | 9,369,648 | | 9,369,648 | 0.446 |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations | 30,234,115 | 1.441 | 30,234,115 | | 30,234,115 | 1.441 |
| 1.43 Revenue and assessment obligations | 81,879,127 | 3.901 | 81,879,127 | | 81,879,127 | 3.901 |
| 1.44 Industrial development and similar obligations | | 0.000 | | | | 0.000 |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS): | | | | | | |
| 1.51 Pass-through securities: | | | | | | |
| 1.511 Issued or guaranteed by GNMA | 10,357,082 | 0.493 | 10,357,082 | | 10,357,082 | 0.493 |
| 1.512 Issued or guaranteed by FNMA and FHLMC | 140,286,958 | 6.684 | 140,286,958 | | 140,286,958 | 6.684 |
| 1.513 All other | | 0.000 | | | | 0.000 |
| 1.52 CMOs and REMICs: | | | | | | |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA | 38,224,893 | 1.821 | 38,224,893 | | 38,224,893 | 1.821 |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521 | | 0.000 | | | | 0.000 |
| 1.523 All other | 285,670,727 | 13.611 | 285,670,727 | | 285,670,727 | 13.611 |
| 2. Other debt and other fixed income securities (excluding short-term): | | | | | | |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) | 886,483,264 | 42.238 | 886,483,264 | | 886,483,264 | 42.238 |
| 2.2 Unaffiliated non-U.S. securities (including Canada) | 214,533,648 | 10.222 | 214,533,648 | | 214,533,648 | 10.222 |
| 2.3 Affiliated securities | | 0.000 | | | | 0.000 |
| 3. Equity interests: | | | | | | |
| 3.1 Investments in mutual funds | | 0.000 | | | | 0.000 |
| 3.2 Preferred stocks: | | | | | | |
| 3.21 Affiliated | | 0.000 | | | | 0.000 |
| 3.22 Unaffiliated | | 0.000 | | | | 0.000 |
| 3.3 Publicly traded equity securities (excluding preferred stocks): | | | | | | |
| 3.31 Affiliated | | 0.000 | | | | 0.000 |
| 3.32 Unaffiliated | | 0.000 | | | | 0.000 |
| 3.4 Other equity securities: | | | | | | |
| 3.41 Affiliated | | 0.000 | | | | 0.000 |
| 3.42 Unaffiliated | | 0.000 | | | | 0.000 |
| 3.5 Other equity interests including tangible personal property under lease: | | | | | | |
| 3.51 Affiliated | | 0.000 | | | | 0.000 |
| 3.52 Unaffiliated | | 0.000 | | | | 0.000 |
| 4. Mortgage loans: | | | | | | |
| 4.1 Construction and land development | | 0.000 | | | | 0.000 |
| 4.2 Agricultural | | 0.000 | | | | 0.000 |
| 4.3 Single family residential properties | | 0.000 | | | | 0.000 |
| 4.4 Multifamily residential properties | | 0.000 | | | | 0.000 |
| 4.5 Commercial loans | 151,403,165 | 7.214 | 151,403,165 | | 151,403,165 | 7.214 |
| 4.6 Mezzanine real estate loans | | 0.000 | | | | 0.000 |
| 5. Real estate investments: | | | | | | |
| 5.1 Property occupied by company | | 0.000 | | | | 0.000 |
| 5.2 Property held for production of income (including \$ of property acquired in satisfaction of debt) | | 0.000 | | | | 0.000 |
| 5.3 Property held for sale (including \$ property acquired in satisfaction of debt) | | 0.000 | | | | 0.000 |
| 6. Contract loans | 48,656,135 | 2.318 | 48,653,478 | | 48,653,478 | 2.318 |
| 7. Derivatives | 134,787,173 | 6.422 | 134,787,173 | | 134,787,173 | 6.422 |
| 8. Receivables for securities | 2,473,737 | 0.118 | 2,473,737 | | 2,473,737 | 0.118 |
| 9. Securities Lending (Line 10, Asset Page reinvested collateral) | | 0.000 | | XXX | XXX | XXX |
| 10. Cash, cash equivalents and short-term investments | 57,541,371 | 2.742 | 57,541,371 | | 57,541,371 | 2.742 |
| 11. Other invested assets | 116,513 | 0.006 | 116,513 | | 116,513 | 0.006 |
| 12. Total invested assets | 2,098,772,953 | 100.000 | 2,098,770,296 | | 2,098,770,296 | 100.000 |

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

| | | |
|-----|---|--|
| 1. | Book/adjusted carrying value, December 31 of prior year | |
| 2. | Cost of acquired: | |
| 2.1 | Actual cost at time of acquisition (Part 2, Column 6) | |
| 2.2 | Additional investment made after acquisition (Part 2, Column 9) | |
| 3. | Current year change in encumbrances: | |
| 3.1 | Totals, Part 1, Column 13 | |
| 3.2 | Totals, Part 3, Column 11 | |
| 4. | Total gain (loss) on disposals, Part 3, Column 18 | |
| 5. | Deduct amounts received on disposals, Part 3, Column 15 | |
| 6. | Total foreign exchange change in book/adjusted carrying value: | |
| 6.1 | Totals, Part 1, Column 15 | |
| 6.2 | Totals, Part 3, Column 13 | |
| 7. | Deduct current year's other than temporary impairment recognized: | |
| 7.1 | Totals, Part 1, Column 12 | |
| 7.2 | Totals, Part 3, Column 10 | |
| 8. | Deduct current year's depreciation: | |
| 8.1 | Totals, Part 1, Column 11 | |
| 8.2 | Totals, Part 3, Column 9 | |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | |
| 10. | Deduct total nonadmitted amounts | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | |

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

| | | |
|------|---|-------------|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | 133,771,298 |
| 2. | Cost of acquired: | |
| 2.1 | Actual cost at time of acquisition (Part 2, Column 7) | 29,680,000 |
| 2.2 | Additional investment made after acquisition (Part 2, Column 8) | 405,466 |
| | | 30,085,466 |
| 3. | Capitalized deferred interest and other: | |
| 3.1 | Totals, Part 1, Column 12 | |
| 3.2 | Totals, Part 3, Column 11 | |
| 4. | Accrual of discount | |
| 5. | Unrealized valuation increase (decrease): | |
| 5.1 | Totals, Part 1, Column 9 | |
| 5.2 | Totals, Part 3, Column 8 | |
| 6. | Total gain (loss) on disposals, Part 3, Column 18 | |
| 7. | Deduct amounts received on disposals, Part 3, Column 15 | 12,453,599 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | |
| 9. | Total foreign exchange change in book value/recorded investment excluding accrued interest: | |
| 9.1 | Totals, Part 1, Column 13 | |
| 9.2 | Totals, Part 3, Column 13 | |
| 10. | Deduct current year's other than temporary impairment recognized: | |
| 10.1 | Totals, Part 1, Column 11 | |
| 10.2 | Totals, Part 3, Column 10 | |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 151,403,165 |
| 12. | Total valuation allowance | |
| 13. | Subtotal (Line 11 plus 12) | 151,403,165 |
| 14. | Deduct total nonadmitted amounts | |
| 15. | Statement value of mortgages owned at end of current period (Line 13 minus Line 14) | 151,403,165 |

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | |
|-----|--|---------|
| 1. | Book/adjusted carrying value, December 31 of prior year | 117,026 |
| 2. | Cost of acquired: | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 8) | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | |
| 3. | Capitalized deferred interest and other: | |
| | 3.1 Totals, Part 1, Column 16 | |
| | 3.2 Totals, Part 3, Column 12 | |
| 4. | Accrual of discount | |
| 5. | Unrealized valuation increase (decrease): | |
| | 5.1 Totals, Part 1, Column 13 | (512) |
| | 5.2 Totals, Part 3, Column 9 | (512) |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | |
| 8. | Deduct amortization of premium and depreciation | 1 |
| 9. | Total foreign exchange change in book/adjusted carrying value: | |
| | 9.1 Totals, Part 1, Column 17 | |
| | 9.2 Totals, Part 3, Column 14 | |
| 10. | Deduct current year's other than temporary impairment recognized: | |
| | 10.1 Totals, Part 1, Column 15 | |
| | 10.2 Totals, Part 3, Column 11 | |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 116,513 |
| 12. | Deduct total nonadmitted amounts | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 116,513 |

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | |
|-----|---|---------------|
| 1. | Book/adjusted carrying value, December 31 of prior year | 1,723,339,511 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | 207,508,377 |
| 3. | Accrual of discount | 1,730,881 |
| 4. | Unrealized valuation increase (decrease): | |
| | 4.1. Part 1, Column 12 | |
| | 4.2. Part 2, Section 1, Column 15 | |
| | 4.3. Part 2, Section 2, Column 13 | |
| | 4.4. Part 4, Column 11 | |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | (448,916) |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | 222,811,292 |
| 7. | Deduct amortization of premium | 5,523,701 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | |
| | 8.1. Part 1, Column 15 | |
| | 8.2. Part 2, Section 1, Column 19 | |
| | 8.3. Part 2, Section 2, Column 16 | |
| | 8.4. Part 4, Column 15 | |
| 9. | Deduct current year's other than temporary impairment recognized: | |
| | 9.1. Part 1, Column 14 | |
| | 9.2. Part 2, Section 1, Column 17 | |
| | 9.3. Part 2, Section 2, Column 14 | |
| | 9.4. Part 4, Column 13 | |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 1,703,794,860 |
| 11. | Deduct total nonadmitted amounts | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 1,703,794,860 |

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

| Description | | 1 Book/Adjusted Carrying Value | 2 Fair Value | 3 Actual Cost | 4 Par Value of Bonds |
|---|----------------------------|--------------------------------------|-----------------|------------------|-------------------------|
| BONDS | | | | | |
| Governments (Including all obligations guaranteed by governments) | 1. United States | 52,932,263 | 52,333,998 | 52,987,735 | 52,771,756 |
| | 2. Canada | | | | |
| | 3. Other Countries | 2,405,109 | 2,791,072 | 2,455,536 | 2,328,556 |
| | 4. Totals | 55,337,372 | 55,125,070 | 55,443,271 | 55,100,312 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | 9,369,648 | 11,886,554 | 9,388,732 | 9,320,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | 30,234,115 | 37,100,087 | 30,244,602 | 30,340,000 |
| U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions | 7. Totals | 222,166,085 | 237,453,490 | 221,819,918 | 221,086,775 |
| Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated) | 8. United States | 1,172,153,991 | 1,232,727,794 | 1,186,841,220 | 1,175,716,854 |
| | 9. Canada | 85,868,872 | 101,821,264 | 87,089,374 | 90,413,000 |
| | 10. Other Countries | 128,664,776 | 131,128,561 | 130,635,422 | 128,693,367 |
| | 11. Totals | 1,386,687,639 | 1,465,677,619 | 1,404,566,016 | 1,394,823,221 |
| Parent, Subsidiaries and Affiliates | 12. Totals | | | | |
| | 13. Total Bonds | 1,703,794,859 | 1,807,242,820 | 1,721,462,539 | 1,710,670,308 |
| PREFERRED STOCKS | | | | | |
| Industrial and Miscellaneous (unaffiliated) | 14. United States | | | | |
| | 15. Canada | | | | |
| | 16. Other Countries | | | | |
| | 17. Totals | | | | |
| Parent, Subsidiaries and Affiliates | 18. Totals | | | | |
| | 19. Total Preferred Stocks | | | | |
| COMMON STOCKS | | | | | |
| Industrial and Miscellaneous (unaffiliated) | 20. United States | | | | |
| | 21. Canada | | | | |
| | 22. Other Countries | | | | |
| | 23. Totals | | | | |
| Parent, Subsidiaries and Affiliates | 24. Totals | | | | |
| | 25. Total Common Stocks | | | | |
| | 26. Total Stocks | | | | |
| | 27. Total Bonds and Stocks | 1,703,794,859 | 1,807,242,820 | 1,721,462,539 | |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

| NAIC Designation | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 10.7 | 9 Total from Col. 7 Prior Year | 10 % From Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed (a) |
|--|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|-------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 NAIC 1 | 5,087,646 | 15,846,715 | 16,556,895 | 10,764,302 | 4,676,703 | XXX | 52,932,261 | 3.0 | 57,209,164 | 3.2 | 52,932,261 | |
| 1.2 NAIC 2 | | | | | | XXX | | | | | | |
| 1.3 NAIC 3 | | | | | | XXX | | | | | | |
| 1.4 NAIC 4 | | | | | | XXX | | | | | | |
| 1.5 NAIC 5 | | | | | | XXX | | | | | | |
| 1.6 NAIC 6 | | | | | | XXX | | | | | | |
| 1.7 Totals | 5,087,646 | 15,846,715 | 16,556,895 | 10,764,302 | 4,676,703 | XXX | 52,932,261 | 3.0 | 57,209,164 | 3.2 | 52,932,261 | |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 NAIC 1 | | | | | | XXX | | | | | | |
| 2.2 NAIC 2 | | 1,222,528 | | 547,646 | | XXX | 1,770,174 | 0.1 | 1,776,023 | 0.1 | 852,838 | 917,336 |
| 2.3 NAIC 3 | 69,231 | 266,799 | 172,426 | 15,282 | | XXX | 523,737 | 0.0 | 738,786 | 0.0 | 233,386 | 290,351 |
| 2.4 NAIC 4 | | | 111,199 | | | XXX | 111,199 | 0.0 | | | 111,199 | |
| 2.5 NAIC 5 | | | | | | XXX | | | | | | |
| 2.6 NAIC 6 | | | | | | XXX | | | | | | |
| 2.7 Totals | 69,231 | 1,489,327 | 283,625 | 562,928 | | XXX | 2,405,110 | 0.1 | 2,514,809 | 0.1 | 1,197,423 | 1,207,687 |
| 3. U.S. States, Territories and Possessions etc., Guaranteed | | | | | | | | | | | | |
| 3.1 NAIC 1 | | 2,327,152 | | | 3,542,496 | XXX | 5,869,648 | 0.3 | 5,872,708 | 0.3 | 5,869,648 | |
| 3.2 NAIC 2 | | | | 3,500,000 | | XXX | 3,500,000 | 0.2 | 3,500,000 | 0.2 | 3,500,000 | |
| 3.3 NAIC 3 | | | | | | XXX | | | | | | |
| 3.4 NAIC 4 | | | | | | XXX | | | | | | |
| 3.5 NAIC 5 | | | | | | XXX | | | | | | |
| 3.6 NAIC 6 | | | | | | XXX | | | | | | |
| 3.7 Totals | | 2,327,152 | | 3,500,000 | 3,542,496 | XXX | 9,369,648 | 0.5 | 9,372,708 | 0.5 | 9,369,648 | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.1 NAIC 1 | | | 2,040,000 | 7,025,638 | 12,992,359 | XXX | 22,057,997 | 1.2 | 22,070,307 | 1.2 | 22,057,997 | |
| 4.2 NAIC 2 | | | | 1,000,000 | 7,176,118 | XXX | 8,176,118 | 0.5 | 7,173,954 | 0.4 | 8,176,118 | |
| 4.3 NAIC 3 | | | | | | XXX | | | | | | |
| 4.4 NAIC 4 | | | | | | XXX | | | | | | |
| 4.5 NAIC 5 | | | | | | XXX | | | | | | |
| 4.6 NAIC 6 | | | | | | XXX | | | | | | |
| 4.7 Totals | | | 2,040,000 | 8,025,638 | 20,168,477 | XXX | 30,234,115 | 1.7 | 29,244,261 | 1.6 | 30,234,115 | |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 NAIC 1 | 15,253,706 | 70,386,184 | 46,463,048 | 52,885,183 | 34,677,961 | XXX | 219,666,082 | 12.4 | 218,145,207 | 12.3 | 219,666,082 | |
| 5.2 NAIC 2 | | | | 1,500,000 | 1,000,000 | XXX | 2,500,000 | 0.1 | | | 2,500,000 | |
| 5.3 NAIC 3 | | | | | | XXX | | | | | | |
| 5.4 NAIC 4 | | | | | | XXX | | | | | | |
| 5.5 NAIC 5 | | | | | | XXX | | | | | | |
| 5.6 NAIC 6 | | | | | | XXX | | | | | | |
| 5.7 Totals | 15,253,706 | 70,386,184 | 46,463,048 | 54,385,183 | 35,677,961 | XXX | 222,166,082 | 12.6 | 218,145,207 | 12.3 | 222,166,082 | |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

| NAIC Designation | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 10.7 | 9 Total from Col. 7 Prior Year | 10 % From Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed (a) |
|---|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|-------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 6. Industrial & Miscellaneous (Unaffiliated) | | | | | | | | | | | | |
| 6.1 NAIC 1 | 48,133,712 | 269,220,231 | 233,129,126 | 39,862,456 | 30,820,490 | XXX | 621,166,015 | 35.2 | 567,130,828 | 31.9 | 364,945,937 | 256,220,078 |
| 6.2 NAIC 2 | 128,092,337 | 298,931,901 | 250,399,675 | 35,030,665 | 45,827,319 | XXX | 758,281,897 | 43.0 | 820,329,162 | 46.2 | 582,703,743 | 175,578,154 |
| 6.3 NAIC 3 | 1,989,313 | 21,646,767 | 18,921,156 | 3,993,402 | 2,252,719 | XXX | 48,803,356 | 2.8 | 49,109,557 | 2.8 | 29,399,154 | 19,404,202 |
| 6.4 NAIC 4 | 4,513,002 | 8,553,923 | 3,272,168 | | | XXX | 16,339,093 | 0.9 | 19,858,644 | 1.1 | 14,078,898 | 2,260,195 |
| 6.5 NAIC 5 | | | | 1,510,361 | 1,672,256 | XXX | 3,182,617 | 0.2 | 3,017,832 | 0.2 | 3,182,617 | |
| 6.6 NAIC 6 | | | | | 100 | XXX | 100 | 0.0 | 100 | 0.0 | 100 | |
| 6.7 Totals | 182,728,364 | 598,352,821 | 505,722,126 | 80,396,884 | 80,572,884 | XXX | 1,447,773,078 | 82.0 | 1,459,446,124 | 82.2 | 994,310,449 | 453,462,629 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 NAIC 1 | | | | | | XXX | | | | | | |
| 7.2 NAIC 2 | | | | | | XXX | | | | | | |
| 7.3 NAIC 3 | | | | | | XXX | | | | | | |
| 7.4 NAIC 4 | | | | | | XXX | | | | | | |
| 7.5 NAIC 5 | | | | | | XXX | | | | | | |
| 7.6 NAIC 6 | | | | | | XXX | | | | | | |
| 7.7 Totals | | | | | | XXX | | | | | | |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.1 NAIC 1 | | | | | | XXX | | | | | | |
| 8.2 NAIC 2 | | | | | | XXX | | | | | | |
| 8.3 NAIC 3 | | | | | | XXX | | | | | | |
| 8.4 NAIC 4 | | | | | | XXX | | | | | | |
| 8.5 NAIC 5 | | | | | | XXX | | | | | | |
| 8.6 NAIC 6 | | | | | | XXX | | | | | | |
| 8.7 Totals | | | | | | XXX | | | | | | |
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.1 NAIC 1 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.7 Totals | XXX | XXX | XXX | XXX | XXX | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

| NAIC Designation | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 10.7 | 9 Total from Col. 7 Prior Year | 10 % From Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed (a) |
|--|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|-------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 10. Total Bonds Current Year | | | | | | | | | | | | |
| 10.1 NAIC 1 | (d) 68,475,064 | 357,780,282 | 298,189,069 | 110,537,580 | 86,710,009 | | 921,692,003 | 52.2 | XXX | XXX | 665,471,926 | 256,220,078 |
| 10.2 NAIC 2 | (d) 128,092,337 | 300,154,429 | 250,399,675 | 41,578,311 | 54,003,437 | | 774,228,189 | 43.9 | XXX | XXX | 597,732,699 | 176,495,490 |
| 10.3 NAIC 3 | (d) 2,058,544 | 21,913,565 | 19,093,582 | 4,008,684 | 2,252,719 | | 49,327,094 | 2.8 | XXX | XXX | 29,632,540 | 19,694,554 |
| 10.4 NAIC 4 | (d) 4,513,002 | 8,553,923 | 3,383,367 | | | | 16,450,292 | 0.9 | XXX | XXX | 14,190,097 | 2,260,195 |
| 10.5 NAIC 5 | (d) | | | 1,510,361 | 1,672,256 | | (c) 3,182,617 | 0.2 | XXX | XXX | 3,182,617 | |
| 10.6 NAIC 6 | (d) | | | | 100 | | (c) 100 | 0.0 | XXX | XXX | 100 | |
| 10.7 Totals | 203,138,947 | 688,402,199 | 571,065,693 | 157,634,935 | 144,638,521 | | (b) 1,764,880,295 | 100.0 | XXX | XXX | 1,310,209,978 | 454,670,317 |
| 10.8 Line 10.7 as a % of Col. 7 | 11.5 | 39.0 | 32.4 | 8.9 | 8.2 | | 100.0 | XXX | XXX | XXX | 74.2 | 25.8 |
| 11. Total Bonds Prior Year | | | | | | | | | | | | |
| 11.1 NAIC 1 | 64,662,555 | 334,637,158 | 266,302,761 | 105,893,555 | 98,932,185 | | XXX | XXX | 870,428,214 | 49.0 | 622,129,217 | 248,298,997 |
| 11.2 NAIC 2 | 110,249,730 | 299,168,395 | 337,768,031 | 24,853,836 | 60,739,148 | | XXX | XXX | 832,779,140 | 46.9 | 638,552,510 | 194,226,630 |
| 11.3 NAIC 3 | 1,285,169 | 20,885,694 | 22,696,757 | 3,423,102 | 1,557,621 | | XXX | XXX | 49,848,343 | 2.8 | 33,080,077 | 16,768,265 |
| 11.4 NAIC 4 | 4,042,110 | 10,038,244 | 3,399,552 | 17,908 | 2,360,830 | | XXX | XXX | 19,858,644 | 1.1 | 17,786,533 | 2,072,111 |
| 11.5 NAIC 5 | | | | | 3,017,832 | | XXX | XXX | (c) 3,017,832 | 0.2 | 3,017,832 | |
| 11.6 NAIC 6 | | | | | 100 | | XXX | XXX | (c) 100 | 0.0 | 100 | |
| 11.7 Totals | 180,239,563 | 664,729,492 | 630,167,101 | 134,188,401 | 166,607,716 | | XXX | XXX | (b) 1,775,932,273 | 100.0 | 1,314,566,270 | 461,366,003 |
| 11.8 Line 11.7 as a % of Col. 9 | 10.1 | 37.4 | 35.5 | 7.6 | 9.4 | | XXX | XXX | 100.0 | XXX | 74.0 | 26.0 |
| 12. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 12.1 NAIC 1 | 40,568,570 | 188,064,107 | 250,106,567 | 103,228,943 | 83,503,739 | | 665,471,926 | 37.7 | 622,129,217 | 35.0 | 665,471,926 | XXX |
| 12.2 NAIC 2 | 78,935,819 | 247,688,443 | 187,552,695 | 35,834,456 | 47,721,287 | | 597,732,699 | 33.9 | 638,552,510 | 36.0 | 597,732,699 | XXX |
| 12.3 NAIC 3 | 567,604 | 17,608,886 | 5,908,616 | 3,294,715 | 2,252,719 | | 29,632,540 | 1.7 | 33,080,077 | 1.9 | 29,632,540 | XXX |
| 12.4 NAIC 4 | 4,513,002 | 7,853,728 | 1,823,367 | | | | 14,190,097 | 0.8 | 17,786,533 | 1.0 | 14,190,097 | XXX |
| 12.5 NAIC 5 | | | | 1,510,361 | 1,672,256 | | 3,182,617 | 0.2 | 3,017,832 | 0.2 | 3,182,617 | XXX |
| 12.6 NAIC 6 | | | | | 100 | | 100 | 0.0 | 100 | 0.0 | 100 | XXX |
| 12.7 Totals | 124,584,995 | 461,215,164 | 445,391,245 | 143,868,474 | 135,150,101 | | 1,310,209,978 | 74.2 | 1,314,566,270 | 74.0 | 1,310,209,978 | XXX |
| 12.8 Line 12.7 as a % of Col. 7 | 9.5 | 35.2 | 34.0 | 11.0 | 10.3 | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10 | 7.1 | 26.1 | 25.2 | 8.2 | 7.7 | | 74.2 | XXX | XXX | XXX | 74.2 | XXX |
| 13. Total Privately Placed Bonds | | | | | | | | | | | | |
| 13.1 NAIC 1 | 27,906,494 | 169,716,175 | 48,082,502 | 7,308,637 | 3,206,270 | | 256,220,078 | 14.5 | 248,298,997 | 14.0 | XXX | 256,220,078 |
| 13.2 NAIC 2 | 49,156,518 | 52,465,986 | 62,846,981 | 5,743,855 | 6,282,151 | | 176,495,490 | 10.0 | 194,226,630 | 10.9 | XXX | 176,495,490 |
| 13.3 NAIC 3 | 1,490,940 | 4,304,679 | 13,184,965 | 713,969 | | | 19,694,554 | 1.1 | 16,768,265 | 0.9 | XXX | 19,694,554 |
| 13.4 NAIC 4 | | 700,195 | 1,560,000 | | | | 2,260,195 | 0.1 | 2,072,111 | 0.1 | XXX | 2,260,195 |
| 13.5 NAIC 5 | | | | | | | | | | | XXX | |
| 13.6 NAIC 6 | | | | | | | | | | | XXX | |
| 13.7 Totals | 78,553,952 | 227,187,035 | 125,674,448 | 13,766,461 | 9,488,420 | | 454,670,317 | 25.8 | 461,366,003 | 26.0 | XXX | 454,670,317 |
| 13.8 Line 13.7 as a % of Col. 7 | 17.3 | 50.0 | 27.6 | 3.0 | 2.1 | | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10 | 4.5 | 12.9 | 7.1 | 0.8 | 0.5 | | 25.8 | XXX | XXX | XXX | XXX | 25.8 |

(a) Includes \$ 328,761,253 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
 (b) Includes \$ 10,241,056 current year, \$ prior year of bonds with Z designations and \$, current year \$ prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
 (c) Includes \$ current year, \$ prior year of bonds with 5* designations and \$, current year \$ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
 (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$; NAIC 2 \$ 61,085,435 ; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SI07

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

| Distribution by Type | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 10.6 | 9 Total from Col. 7 Prior Year | 10 % From Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed |
|--|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|-------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 Issuer Obligations | 250,213 | | | | | XXX | 250,213 | 0.0 | 250,781 | 0.0 | 250,213 | |
| 1.2 Residential Mortgage-Backed Securities | 2,052,753 | 4,946,899 | 2,356,354 | 969,193 | 31,882 | XXX | 10,357,082 | 0.6 | 13,295,161 | 0.7 | 10,357,082 | |
| 1.3 Commercial Mortgage-Backed Securities | 2,249,739 | 8,482,498 | 13,052,724 | 9,795,109 | 4,644,821 | XXX | 38,224,891 | 2.2 | 38,103,783 | 2.1 | 38,224,891 | |
| 1.4 Other Loan-Backed and Structured Securities | 534,941 | 2,417,318 | 1,147,817 | | | XXX | 4,100,076 | 0.2 | 5,559,439 | 0.3 | 4,100,076 | |
| 1.5 Totals | 5,087,646 | 15,846,715 | 16,556,895 | 10,764,302 | 4,676,703 | XXX | 52,932,261 | 3.0 | 57,209,164 | 3.2 | 52,932,261 | |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 Issuer Obligations | 69,231 | 1,489,327 | 283,625 | 562,928 | | XXX | 2,405,110 | 0.1 | 2,514,809 | 0.1 | 1,197,423 | 1,207,687 |
| 2.2 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 2.3 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 2.4 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 2.5 Totals | 69,231 | 1,489,327 | 283,625 | 562,928 | | XXX | 2,405,110 | 0.1 | 2,514,809 | 0.1 | 1,197,423 | 1,207,687 |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 3.1 Issuer Obligations | | 2,327,152 | | 3,500,000 | 3,542,496 | XXX | 9,369,648 | 0.5 | 9,372,708 | 0.5 | 9,369,648 | |
| 3.2 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 3.3 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 3.4 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 3.5 Totals | | 2,327,152 | | 3,500,000 | 3,542,496 | XXX | 9,369,648 | 0.5 | 9,372,708 | 0.5 | 9,369,648 | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.1 Issuer Obligations | | | 2,040,000 | 8,025,638 | 20,168,477 | XXX | 30,234,115 | 1.7 | 29,244,261 | 1.6 | 30,234,115 | |
| 4.2 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 4.3 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 4.4 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 4.5 Totals | | | 2,040,000 | 8,025,638 | 20,168,477 | XXX | 30,234,115 | 1.7 | 29,244,261 | 1.6 | 30,234,115 | |
| 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 Issuer Obligations | | 23,602,484 | 10,090,166 | 20,250,000 | 24,086,477 | XXX | 78,029,127 | 4.4 | 75,445,757 | 4.2 | 78,029,127 | |
| 5.2 Residential Mortgage-Backed Securities | 15,253,706 | 45,153,700 | 34,152,882 | 34,135,183 | 11,591,484 | XXX | 140,286,955 | 7.9 | 138,849,450 | 7.8 | 140,286,955 | |
| 5.3 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 5.4 Other Loan-Backed and Structured Securities | | 1,630,000 | 2,220,000 | | | XXX | 3,850,000 | 0.2 | 3,850,000 | 0.2 | 3,850,000 | |
| 5.5 Totals | 15,253,706 | 70,386,184 | 46,463,048 | 54,385,183 | 35,677,961 | XXX | 222,166,082 | 12.6 | 218,145,207 | 12.3 | 222,166,082 | |
| 6. Industrial and Miscellaneous | | | | | | | | | | | | |
| 6.1 Issuer Obligations | 163,140,895 | 480,247,314 | 298,175,837 | 65,567,538 | 77,327,838 | XXX | 1,084,459,422 | 61.4 | 1,167,208,884 | 65.7 | 800,791,698 | 283,667,724 |
| 6.2 Residential Mortgage-Backed Securities | 9,296,667 | 25,059,107 | 5,612,450 | 2,167,285 | 46,860 | XXX | 42,182,368 | 2.4 | 52,916,808 | 3.0 | 8,695,124 | 33,487,244 |
| 6.3 Commercial Mortgage-Backed Securities | 3,828,620 | 55,884,396 | 183,775,346 | | | XXX | 243,488,361 | 13.8 | 156,585,952 | 8.8 | 174,161,098 | 69,327,263 |
| 6.4 Other Loan-Backed and Structured Securities | 6,462,183 | 37,162,004 | 18,158,493 | 12,662,061 | 3,198,186 | XXX | 77,642,927 | 4.4 | 82,734,479 | 4.7 | 10,662,529 | 66,980,398 |
| 6.5 Totals | 182,728,364 | 598,352,821 | 505,722,126 | 80,396,884 | 80,572,884 | XXX | 1,447,773,078 | 82.0 | 1,459,446,123 | 82.2 | 994,310,449 | 453,462,629 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 Issuer Obligations | | | | | | XXX | | | | | | |
| 7.2 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 7.3 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 7.4 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 7.5 Totals | | | | | | XXX | | | | | | |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.1 Issuer Obligations | | | | | | XXX | | | | | | |
| 8.2 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 8.3 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 8.4 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 8.5 Totals | | | | | | XXX | | | | | | |

8018

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

| Distribution by Type | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 10.6 | 9 Total from Col. 7 Prior Year | 10 % From Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed |
|--|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|-------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.1 Exchange Traded Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.2 Bond Mutual Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.3 Totals | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 10. Total Bonds Current Year | | | | | | | | | | | | |
| 10.1 Issuer Obligations | 163,460,339 | 507,666,277 | 310,589,628 | 97,906,104 | 125,125,288 | XXX | 1,204,747,635 | 68.3 | XXX | XXX | 919,872,224 | 284,875,411 |
| 10.2 Residential Mortgage-Backed Securities | 26,603,125 | 75,159,707 | 42,121,686 | 37,271,661 | 11,670,226 | XXX | 192,826,405 | 10.9 | XXX | XXX | 159,339,160 | 33,487,244 |
| 10.3 Commercial Mortgage-Backed Securities | 6,078,359 | 64,366,894 | 196,828,070 | 9,795,109 | 4,644,821 | XXX | 281,713,252 | 16.0 | XXX | XXX | 212,385,989 | 69,327,263 |
| 10.4 Other Loan-Backed and Structured Securities | 6,997,124 | 41,209,322 | 21,526,310 | 12,662,061 | 3,198,186 | XXX | 85,593,003 | 4.8 | XXX | XXX | 18,612,605 | 66,980,398 |
| 10.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | | | XXX | XXX | | |
| 10.6 Totals | 203,138,947 | 688,402,199 | 571,065,693 | 157,634,935 | 144,638,521 | | 1,764,880,295 | 100.0 | XXX | XXX | 1,310,209,978 | 454,670,317 |
| 10.7 Line 10.6 as a % of Col. 7 | 11.5 | 39.0 | 32.4 | 8.9 | 8.2 | | 100.0 | XXX | XXX | XXX | 74.2 | 25.8 |
| 11. Total Bonds Prior Year | | | | | | | | | | | | |
| 11.1 Issuer Obligations | 125,916,993 | 504,603,343 | 441,478,984 | 67,355,344 | 144,682,536 | XXX | XXX | XXX | 1,284,037,199 | 72.3 | 992,480,339 | 291,556,860 |
| 11.2 Residential Mortgage-Backed Securities | 28,723,622 | 77,803,519 | 45,199,093 | 40,184,723 | 13,150,461 | XXX | XXX | XXX | 205,061,419 | 11.5 | 172,305,080 | 32,756,339 |
| 11.3 Commercial Mortgage-Backed Securities | 12,395,838 | 51,319,020 | 114,519,126 | 12,879,260 | 3,576,492 | XXX | XXX | XXX | 194,689,735 | 11.0 | 129,040,974 | 65,648,761 |
| 11.4 Other Loan-Backed and Structured Securities | 13,203,110 | 31,003,609 | 28,969,897 | 13,769,075 | 5,198,227 | XXX | XXX | XXX | 92,143,918 | 5.2 | 20,739,876 | 71,404,042 |
| 11.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | | | XXX | XXX | | |
| 11.6 Totals | 180,239,563 | 664,729,491 | 630,167,100 | 134,188,401 | 166,607,716 | | XXX | XXX | 1,775,932,272 | 100.0 | 1,314,566,269 | 461,366,003 |
| 11.7 Line 11.6 as a % of Col. 9 | 10.1 | 37.4 | 35.5 | 7.6 | 9.4 | | XXX | XXX | 100.0 | XXX | 74.0 | 26.0 |
| 12. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 12.1 Issuer Obligations | 99,705,002 | 372,228,335 | 234,383,618 | 94,712,131 | 118,843,137 | XXX | 919,872,224 | 52.1 | 992,480,339 | 55.9 | 919,872,224 | XXX |
| 12.2 Residential Mortgage-Backed Securities | 19,231,928 | 54,125,116 | 38,425,002 | 35,894,972 | 11,662,142 | XXX | 159,339,160 | 9.0 | 172,305,080 | 9.7 | 159,339,160 | XXX |
| 12.3 Commercial Mortgage-Backed Securities | 4,441,382 | 28,330,842 | 165,173,835 | 9,795,109 | 4,644,821 | XXX | 212,385,989 | 12.0 | 129,040,974 | 7.3 | 212,385,989 | XXX |
| 12.4 Other Loan-Backed and Structured Securities | 1,206,683 | 6,530,871 | 7,408,790 | 3,466,261 | XXX | XXX | 18,612,605 | 1.1 | 20,739,876 | 1.2 | 18,612,605 | XXX |
| 12.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | | | | | | XXX |
| 12.6 Totals | 124,584,995 | 461,215,164 | 445,391,245 | 143,868,474 | 135,150,101 | | 1,310,209,978 | 74.2 | 1,314,566,269 | 74.0 | 1,310,209,978 | XXX |
| 12.7 Line 12.6 as a % of Col. 7 | 9.5 | 35.2 | 34.0 | 11.0 | 10.3 | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10 | 7.1 | 26.1 | 25.2 | 8.2 | 7.7 | | 74.2 | XXX | XXX | XXX | 74.2 | XXX |
| 13. Total Privately Placed Bonds | | | | | | | | | | | | |
| 13.1 Issuer Obligations | 63,755,337 | 135,437,942 | 76,206,010 | 3,193,972 | 6,282,151 | XXX | 284,875,411 | 16.1 | 291,556,860 | 16.4 | XXX | 284,875,411 |
| 13.2 Residential Mortgage-Backed Securities | 7,371,198 | 21,034,591 | 3,696,684 | 1,376,689 | 8,084 | XXX | 33,487,244 | 1.9 | 32,756,339 | 1.8 | XXX | 33,487,244 |
| 13.3 Commercial Mortgage-Backed Securities | 1,636,976 | 36,036,052 | 31,654,235 | 9,195,800 | 3,198,186 | XXX | 69,327,263 | 3.9 | 65,648,761 | 3.7 | XXX | 69,327,263 |
| 13.4 Other Loan-Backed and Structured Securities | 5,790,441 | 34,678,451 | 14,117,520 | 9,195,800 | 3,198,186 | XXX | 66,980,398 | 3.8 | 71,404,042 | 4.0 | XXX | 66,980,398 |
| 13.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | | | | | XXX | |
| 13.6 Totals | 78,553,952 | 227,187,035 | 125,674,448 | 13,766,461 | 9,488,420 | | 454,670,317 | 25.8 | 461,366,003 | 26.0 | XXX | 454,670,317 |
| 13.7 Line 13.6 as a % of Col. 7 | 17.3 | 50.0 | 27.6 | 3.0 | 2.1 | | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10 | 4.5 | 12.9 | 7.1 | 0.8 | 0.5 | | 25.8 | XXX | XXX | XXX | XXX | 25.8 |

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1 | 2 | 3 | 4 | 5 |
|---|-------|-------|----------------|--|--|
| | Total | Bonds | Mortgage Loans | Other Short-term Investment Assets (a) | Investments in Parent, Subsidiaries and Affiliates |
| 1. Book/adjusted carrying value, December 31 of prior year | | | | | |
| 2. Cost of short-term investments acquired | | | | | |
| 3. Accrual of discount | | | | | |
| 4. Unrealized valuation increase (decrease) | | | | | |
| 5. Total gain (loss) on disposals | | | | | |
| 6. Deduct consideration received on disposals | | | | | |
| 7. Deduct amortization of premium | | | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | | | | | |
| 9. Deduct current year's other than temporary impairment recognized | | | | | |
| 10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | | | | | |
| 11. Deduct total nonadmitted amounts | | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | | | | | |

NONE

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York
SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS
Options, Caps, Floors, Collars, Swaps and Forwards

| | | |
|-----|---|--------------|
| 1. | Book/adjusted carrying value, December 31, prior year (Line 9, prior year) | 21,058,562 |
| 2. | Cost paid/(consideration received) on additions: | |
| 2.1 | Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12 | 18,989,298 |
| 2.2 | Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14 | 6,360,626 |
| | | 25,349,923 |
| 3. | Unrealized valuation increase/(decrease): | |
| 3.1 | Section 1, Column 17 | (19,336,503) |
| 3.2 | Section 2, Column 19 | 33,377,447 |
| | | 14,040,944 |
| 4. | Total gain (loss) on termination recognized, Section 2, Column 22 | (59,086,871) |
| 5. | Considerations received/(paid) on terminations, Section 2, Column 15 | (6,251,898) |
| 6. | Amortization: | |
| 6.1 | Section 1, Column 19 | (2,088,375) |
| 6.2 | Section 2, Column 21 | (151,300) |
| | | (2,239,674) |
| 7. | Adjustment to the book/adjusted carrying value of hedged item: | |
| 7.1 | Section 1, Column 20 | |
| 7.2 | Section 2, Column 23 | |
| 8. | Total foreign exchange change in book/adjusted carrying value: | |
| 8.1 | Section 1, Column 18 | 2,542,425 |
| 8.2 | Section 2, Column 20 | 333,687 |
| | | 2,876,112 |
| 9. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8) | 8,250,894 |
| 10. | Deduct nonadmitted assets | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | 8,250,894 |

SCHEDULE DB - PART B - VERIFICATION
Futures Contracts

| | | |
|------|--|--------------|
| 1. | Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) | (27,054) |
| 2. | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) | 77,193 |
| 3.1 | Add: | |
| | Change in variation margin on open contracts - Highly effective hedges | |
| 3.11 | Section 1, Column 15, current year minus | |
| 3.12 | Section 1, Column 15, prior year | |
| | Change in variation margin on open contracts - All other | |
| 3.13 | Section 1, Column 18, current year minus | (345,664) |
| 3.14 | Section 1, Column 18, prior year | 374,528 |
| | | (720,192) |
| | | (720,192) |
| 3.2 | Add: | |
| | Change in adjustment to basis of hedged item | |
| 3.21 | Section 1, Column 17, current year to date minus | |
| 3.22 | Section 1, Column 17, prior year | |
| | Change in amount recognized | |
| 3.23 | Section 1, Column 19, current year to date minus | (345,664) |
| 3.24 | Section 1, Column 19, prior year | 374,528 |
| | | (720,192) |
| | | (720,192) |
| 3.3 | Subtotal (Line 3.1 minus Line 3.2) | |
| 4.1 | Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) | (13,036,854) |
| 4.2 | Less: | |
| 4.21 | Amount used to adjust basis of hedged item (Section 2, Column 17) .. | |
| 4.22 | Amount recognized (Section 2, Column 16) | (13,036,854) |
| | | (13,036,854) |
| 4.3 | Subtotal (Line 4.1 minus Line 4.2) | |
| 5. | Dispositions gains (losses) on contracts terminated in prior year: | |
| 5.1 | Total gain (loss) recognized for terminations in prior year | |
| 5.2 | Total gain (loss) adjusted into the hedged item(s) for terminations in prior year | |
| 6. | Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2) | 50,139 |
| 7. | Deduct total nonadmitted amounts | |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | 50,139 |

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

| | Book/Adjusted Carrying Value Check |
|---|------------------------------------|
| 1. Part A, Section 1, Column 14..... | 8,250,894 |
| 2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance | 50,139 |
| 3. Total (Line 1 plus Line 2) | 8,301,033 |
| 4. Part D, Section 1, Column 5 | 134,721,425 |
| 5. Part D, Section 1, Column 6 | (126,420,392) |
| 6. Total (Line 3 minus Line 4 minus Line 5) | |
| | Fair Value Check |
| 7. Part A, Section 1, Column 16 | 8,250,894 |
| 8. Part B, Section 1, Column 13 | 50,139 |
| 9. Total (Line 7 plus Line 8) | 8,301,033 |
| 10. Part D, Section 1, Column 8 | 134,787,172 |
| 11. Part D, Section 1, Column 9 | (126,486,139) |
| 12. Total (Line 9 minus Line 10 minus Line 11) | |
| | Potential Exposure Check |
| 13. Part A, Section 1, Column 21 | 35,508,791 |
| 14. Part B, Section 1, Column 20 | 1,125,930 |
| 15. Part D, Section 1, Column 11 | 36,634,721 |
| 16. Total (Line 13 plus Line 14 minus Line 15) | |

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

| | 1 | 2 | 3 | 4 |
|---|---------------|---------------|------------------------------|-----------|
| | Total | Bonds | Money Market Mutual funds | Other (a) |
| 1. Book/adjusted carrying value, December 31 of prior year | 52,592,765 | 52,592,765 | | |
| 2. Cost of cash equivalents acquired | 5,914,001,737 | 5,914,001,737 | | |
| 3. Accrual of discount | 830,933 | 830,933 | | |
| 4. Unrealized valuation increase (decrease) | | | | |
| 5. Total gain (loss) on disposals | | | | |
| 6. Deduct consideration received on disposals | 5,906,340,000 | 5,906,340,000 | | |
| 7. Deduct amortization of premium | | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | | | | |
| 9. Deduct current year's other than temporary impairment recognized | | | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 61,085,435 | 61,085,435 | | |
| 11. Deduct total nonadmitted amounts | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 61,085,435 | 61,085,435 | | |

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

Schedule A - Part 1 - Real Estate Owned

NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 Loan Number | 2 Code | 3 Location | | 5 Loan Type | 6 Date Acquired | 7 Rate of Interest | 8 Book Value/Recorded Investment Excluding Accrued Interest | 9 Change in Book Value/Recorded Investment | | | | | 14 Value of Land and Buildings | 15 Date of Last Appraisal or Valuation |
|------------------|-----------|------------------|------------|----------------|--------------------|-----------------------|--|---|--|---|---|---|-----------------------------------|---|
| | | 3 City | 4 State | | | | | 9 Unrealized Valuation Increase (Decrease) | 10 Current Year's (Amortization)/ Accretion | 11 Current Year's Other-Than-Temporary Impairment Recognized | 12 Capitalized Deferred Interest and Other | 13 Total Foreign Exchange Change in Book Value | | |
| 697080212 | | Birmingham | AL | | 06/17/2013 | 4.310 | 1,340,813 | | | | | | 3,100,000 | 04/22/2013 |
| 697081065 | | Mesa | AZ | | 02/06/2006 | 4.840 | 1,047,802 | | | | | | 3,820,000 | 12/08/2005 |
| 697081020 | | Mesa | AZ | | 06/13/2001 | 3.650 | 671,863 | | | | | | 1,750,000 | 09/19/2000 |
| 697081056 | | Tempe | AZ | | 08/10/2004 | 4.400 | 584,940 | | | | | | 2,060,000 | 07/15/2004 |
| 697081058 | | Mesa | AZ | | 08/25/2004 | 4.400 | 1,079,889 | | | | | | 3,200,000 | 08/25/2004 |
| 697081008 | | Tempe | AZ | | 11/22/1999 | 3.870 | 1,800,000 | | | | | | 6,100,000 | 06/28/1999 |
| 697080218 | | Santa Monica | CA | | 10/01/2013 | 5.050 | 1,168,700 | | | | | | 7,700,000 | 09/17/2013 |
| 697080232 | | Santa Monica | CA | | 11/13/2014 | 3.900 | 1,085,695 | | | | | | 9,570,000 | 10/24/2014 |
| 697081037 | | Santa Fe Springs | CA | | 02/25/2003 | 4.750 | 1,945,745 | | | | | | 3,400,000 | 11/25/2002 |
| 697080176 | | Santa Fe Springs | CA | | 04/13/2006 | 5.490 | 832,361 | | | | | | 3,400,000 | 03/08/2006 |
| 697080248 | | Sunland | CA | | 02/23/2017 | 4.120 | 1,586,617 | | | | | | 2,950,000 | 01/18/2017 |
| 697081048 | | Sherman Oaks | CA | | 03/27/2003 | 5.900 | 551,011 | | | | | | 3,100,000 | 03/10/2003 |
| 697080128 | | Chula Vista | CA | | 09/29/2003 | 5.790 | 584,611 | | | | | | 4,750,000 | 08/29/2003 |
| 697080234 | | Escondido | CA | | 11/04/2015 | 4.070 | 1,798,308 | | | | | | 7,200,000 | 08/18/2015 |
| 697080242 | | San Marcos | CA | | 10/06/2016 | 3.450 | 1,221,201 | | | | | | 9,000,000 | 08/10/2016 |
| 697081044 | | San Diego | CA | | 03/06/2003 | 4.250 | 1,562,165 | | | | | | 3,200,000 | 01/31/2003 |
| 697080121 | | San Diego | CA | | 08/25/2003 | 5.510 | 975,227 | | | | | | 4,300,000 | 07/21/2003 |
| 697080134 | | San Diego | CA | | 11/05/2003 | 3.290 | 664,139 | | | | | | 3,300,000 | 09/30/2003 |
| 697080236 | | San Diego | CA | | 01/13/2016 | 3.800 | 1,902,695 | | | | | | 4,710,000 | 11/12/2015 |
| 697081069 | | El Centro | CA | | 04/26/2006 | 4.370 | 961,834 | | | | | | 2,120,000 | 03/02/2006 |
| 697080222 | | Irvine | CA | | 05/02/2014 | 4.270 | 1,048,138 | | | | | | 7,300,000 | 03/25/2014 |
| 697080241 | | Fountain Valley | CA | | 10/06/2016 | 3.500 | 1,067,203 | | | | | | 6,030,000 | 08/11/2016 |
| 697080223 | | Carpinteria | CA | | 05/28/2014 | 4.370 | 1,502,294 | | | | | | 3,000,000 | 05/15/2014 |
| 697080199 | | Oxnard | CA | | 11/26/2012 | 4.670 | 888,813 | | | | | | 4,090,000 | 05/30/2012 |
| 697000252 | | American Canyon | CA | | 07/28/2017 | 3.930 | 2,818,519 | | | | | | 8,500,000 | 06/02/2017 |
| 697080086 | | Englewood | CO | | 04/03/1996 | 6.000 | 458,338 | | | | | | 1,370,000 | 04/15/2003 |
| 697080238 | | Loveland | CO | | 05/11/2016 | 3.550 | 1,923,401 | | | | | | 4,790,000 | 03/21/2016 |
| 697000130 | | Tolland | CT | | 10/09/2003 | 5.480 | 218,378 | | | | | | 5,125,000 | 07/29/2003 |
| 697000154 | | Washington DC | DC | | 08/11/2004 | 6.270 | 170,329 | | | | | | 1,565,000 | 05/21/2004 |
| 697081010 | | Newark | DE | | 01/20/2000 | 6.250 | 879,712 | | | | | | 1,900,000 | 11/02/1999 |
| 697080208 | | Deerfield | FL | | 03/21/2013 | 3.770 | 1,120,378 | | | | | | 3,500,000 | 02/10/2013 |
| 697080245 | | Pompano Beach | FL | | 12/01/2016 | 3.450 | 2,630,727 | | | | | | 4,575,000 | 10/04/2016 |
| 697080183 | | Doral | FL | | 09/18/2006 | 6.200 | 1,423,334 | | | | | | 3,650,000 | 07/21/2006 |
| 697080202 | | Fort Lauderdale | FL | | 08/30/2012 | 4.400 | 1,740,430 | | | | | | 3,900,000 | 06/08/2012 |
| 697080214 | | Winter Haven | FL | | 07/02/2013 | 3.700 | 1,638,456 | | | | | | 4,700,000 | 05/02/2013 |
| 697080255 | | Sarasota | FL | | 08/07/2017 | 3.930 | 1,888,764 | | | | | | 4,150,000 | 06/16/2017 |
| 697080256 | | Sarasota | FL | | 08/07/2017 | 3.930 | 3,081,668 | | | | | | 8,430,000 | 06/16/2017 |
| 697080194 | | Newport Richey | FL | | 11/02/2011 | 4.600 | 318,023 | | | | | | 3,250,000 | 09/15/2011 |
| 697000167 | | Jensen Beach | FL | | 06/13/2005 | 3.750 | 1,889,514 | | | | | | 4,200,000 | 04/13/2005 |
| 697080209 | | Norcross | GA | | 02/27/2013 | 4.210 | 915,542 | | | | | | 2,700,000 | 01/01/2013 |
| 697080179 | | Stockbridge | GA | | 07/27/2006 | 6.380 | 883,237 | | | | | | 2,600,000 | 04/25/2006 |
| 697080229 | | Chamblee | GA | | 12/18/2014 | 4.360 | 1,164,052 | | | | | | 2,900,000 | 10/27/2014 |
| 697080204 | | Columbus | GA | | 11/15/2012 | 4.250 | 1,646,291 | | | | | | 3,400,000 | 09/10/2012 |
| 697080250 | | Council Bluffs | IA | | 05/08/2017 | 4.290 | 1,087,582 | | | | | | 2,715,000 | 04/19/2017 |
| 697000135 | | Addison | IL | | 12/11/2003 | 5.960 | 211,417 | | | | | | 4,300,000 | 12/04/2003 |
| 697000137 | | South Elgin | IL | | 12/11/2003 | 6.000 | 738,989 | | | | | | 5,500,000 | 10/14/2003 |
| 697000136 | | Carol Stream | IL | | 11/21/2003 | 5.960 | 146,726 | | | | | | 3,570,000 | 11/19/2003 |
| 697000220 | | Evanston | IL | | 11/26/2013 | 4.590 | 1,359,257 | | | | | | 2,700,000 | 10/21/2013 |
| 697000144 | | Bolingbrook | IL | | 12/16/2003 | 5.860 | 607,747 | | | | | | 3,250,000 | 12/02/2003 |
| 697000156 | | Naperville | IL | | 10/19/2004 | 5.850 | 190,497 | | | | | | 2,200,000 | 09/15/2004 |
| 697000163 | | Naperville | IL | | 04/27/2005 | 5.590 | 503,936 | | | | | | 1,600,000 | 03/09/2005 |
| 697080227 | | Chicago | IL | | 10/21/2014 | 4.280 | 1,343,570 | | | | | | 3,800,000 | 07/01/2014 |
| 697080213 | | Kansas City | KS | | 06/26/2013 | 4.140 | 1,418,614 | | | | | | 3,240,000 | 04/30/2013 |
| 697080259 | | Mission | KS | | 12/01/2017 | 3.780 | 1,930,000 | | | | | | 3,600,000 | 10/04/2017 |
| 697000200 | | Overland Park | KS | | 07/26/2012 | 4.400 | 932,018 | | | | | | 2,300,000 | 06/12/2012 |
| 697080244 | | Lexington | KY | | 12/01/2016 | 3.680 | 1,930,528 | | | | | | 3,180,000 | 10/08/2016 |
| 697080243 | | Ft. Wright | KY | | 10/20/2016 | 3.950 | 1,541,830 | | | | | | 2,780,000 | 08/25/2016 |
| 697081064 | | Hebron | KY | | 12/20/2005 | 4.180 | 989,238 | | | | | | 1,860,000 | 11/23/2005 |
| 697000131 | | Watertown | MA | | 09/17/2003 | 4.460 | 1,353,654 | | | | | | 2,600,000 | 08/15/2003 |
| 697080197 | | Laurel | MD | | 02/21/2012 | 4.850 | 1,723,091 | | | | | | 3,600,000 | 01/23/2012 |
| 697081028 | | Temple Hills | MD | | 09/18/2001 | 5.080 | 1,376,961 | | | | | | 3,500,000 | 08/29/2001 |

E04

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 Loan Number | 2 Code | 3 Location | | 5 Loan Type | 6 Date Acquired | 7 Rate of Interest | 8 Book Value/Recorded Investment Excluding Accrued Interest | Change in Book Value/Recorded Investment | | | | | 14 Value of Land and Buildings | 15 Date of Last Appraisal or Valuation |
|--|-----------|----------------------|------------|----------------|--------------------|-----------------------|--|---|--|---|---|---|-----------------------------------|---|
| | | 3 City | 4 State | | | | | 9 Unrealized Valuation Increase (Decrease) | 10 Current Year's (Amortization)/ Accretion | 11 Current Year's Other-Than-Temporary Impairment Recognized | 12 Capitalized Deferred Interest and Other | 13 Total Foreign Exchange Change in Book Value | | |
| 697080205 | | Baltimore | MD | | 12/10/2012 | 4.200 | 1,717,897 | | | | | | 4,150,000 | 10/02/2012 |
| 697080210 | | Center Line | MI | | 03/27/2013 | 4.640 | 1,052,247 | | | | | | 2,350,000 | 01/16/2013 |
| 697001003 | | Troy | MI | | 08/12/1999 | 4.750 | 709,430 | | | | | | 2,200,000 | 05/19/1999 |
| 697000109 | | Sterling Heights | MI | | 04/13/1993 | 5.820 | 123,325 | | | | | | 4,300,000 | 01/01/1993 |
| 697001012 | | Woodbury | MIN | | 11/08/2000 | 5.270 | 318,352 | | | | | | 1,800,000 | 08/01/2000 |
| 697080228 | | Elk River | MIN | | 10/17/2014 | 4.200 | 1,596,491 | | | | | | 3,430,000 | 09/03/2014 |
| 697000230 | | Shakopee | MIN | | 12/16/2014 | 3.960 | 1,996,683 | | | | | | 3,975,000 | 10/21/2014 |
| 697080216 | | Minneapolis | MIN | | 08/22/2013 | 4.130 | 1,530,880 | | | | | | 3,440,000 | 07/30/2013 |
| 697000215 | | Minneapolis | MIN | | 11/13/2013 | 4.000 | 896,655 | | | | | | 1,850,000 | 09/23/2013 |
| 697080226 | | Minneapolis/St. Paul | MIN | | 02/05/2015 | 4.490 | 1,208,449 | | | | | | 2,550,000 | 11/19/2014 |
| 697080188 | | Raleigh | NC | | 12/12/2006 | 6.020 | 462,674 | | | | | | 3,275,000 | 11/13/2006 |
| 697080166 | | Durham | NC | | 05/12/2005 | 5.760 | 717,538 | | | | | | 2,750,000 | 03/12/2005 |
| 697080198 | | Greenville | NC | | 05/30/2012 | 4.250 | 2,840,686 | | | | | | 8,450,000 | 03/02/2012 |
| 697080185 | | Charlotte | NC | | 08/01/2006 | 3.990 | 1,447,919 | | | | | | 4,225,000 | 06/28/2006 |
| 697080181 | | Fayetteville | NC | | 07/27/2006 | 6.360 | 255,882 | | | | | | 3,025,000 | 06/21/2006 |
| 697080233 | | Fargo | ND | | 09/01/2015 | 4.340 | 1,758,876 | | | | | | 3,100,000 | 08/13/2015 |
| 697080203 | | Omaha | NE | | 09/27/2012 | 4.150 | 868,648 | | | | | | 1,830,000 | 09/18/2012 |
| 697080193 | | Omaha | NE | | 04/01/2011 | 5.640 | 660,561 | | | | | | 5,480,000 | 02/24/2011 |
| 697081068 | | Avenel | NJ | | 04/26/2006 | 3.390 | 996,999 | | | | | | 2,600,000 | 02/27/2006 |
| 697080140 | | Clifton | NJ | | 02/23/2004 | 3.760 | 2,746,932 | | | | | | 6,350,000 | 09/27/2013 |
| 697081034 | | Cresskill | NJ | | 11/05/2002 | 4.500 | 1,271,833 | | | | | | 3,800,000 | 07/24/2002 |
| 697080221 | | Northvale | NJ | | 04/11/2014 | 4.890 | 919,954 | | | | | | 2,050,000 | 01/13/2014 |
| 697000072 | | Wall Township | NJ | | 11/05/1992 | 4.220 | 1,737,794 | | | | | | 8,500,000 | 05/05/2017 |
| 697000158 | | Egg Harbor | NJ | | 12/15/2004 | 5.580 | 1,407,202 | | | | | | 4,300,000 | 11/05/2004 |
| 697080170 | | South Brunswick | NJ | | 08/25/2005 | 5.570 | 451,084 | | | | | | 2,450,000 | 05/20/2005 |
| 697080247 | | Henderson | NV | | 01/27/2017 | 3.570 | 2,839,194 | | | | | | 14,400,000 | 12/22/2016 |
| 697080251 | | N. Las Vegas | NV | | 08/14/2017 | 4.180 | 2,535,453 | | | | | | 5,600,000 | 07/07/2017 |
| 697080211 | | N. Las Vegas | NV | | 05/14/2013 | 3.840 | 1,629,146 | | | | | | 4,760,000 | 03/20/2013 |
| 697080196 | | Las Vegas | NV | | 02/01/2012 | 4.750 | 770,078 | | | | | | 2,300,000 | 12/20/2011 |
| 697000231 | | Brooklyn | NY | | 12/11/2014 | 4.480 | 1,258,636 | | | | | | 3,700,000 | 10/16/2014 |
| 697080149 | | Buffalo | NY | | 06/15/2004 | 4.850 | 1,599,891 | | | | | | 3,150,000 | 06/15/2004 |
| 697080237 | | Fairport | NY | | 06/08/2016 | 3.900 | 1,948,815 | | | | | | 3,050,000 | 04/08/2016 |
| 697080152 | | Lancaster | NY | | 07/13/2004 | 5.480 | 420,212 | | | | | | 9,960,000 | 03/28/2007 |
| 697080159 | | Mason | OH | | 12/14/2004 | 5.730 | 334,911 | | | | | | 1,950,000 | 11/19/2004 |
| 697080240 | | West Chester | OH | | 09/01/2016 | 3.650 | 1,906,461 | | | | | | 3,200,000 | 08/02/2016 |
| 697080235 | | Happy Valley | OR | | 10/27/2015 | 3.950 | 1,518,460 | | | | | | 3,680,000 | 09/29/2015 |
| 697080258 | | Hillsboro | OR | | 09/27/2017 | 4.010 | 3,386,771 | | | | | | 7,050,000 | 08/17/2017 |
| 697080224 | | Salem | OR | | 07/30/2014 | 4.570 | 1,423,660 | | | | | | 2,620,000 | 05/21/2014 |
| 697080225 | | Silverton | OR | | 07/30/2014 | 4.570 | 1,868,554 | | | | | | 3,500,000 | 05/21/2014 |
| 697080114 | | South Park | PA | | 08/06/2003 | 2.950 | 515,838 | | | | | | 3,675,000 | 05/21/2003 |
| 697080217 | | Philadelphia | PA | | 11/20/2013 | 4.700 | 1,176,968 | | | | | | 2,630,000 | 09/23/2013 |
| 697081025 | | Plymouth Meeting | PA | | 05/03/2001 | 3.640 | 1,476,936 | | | | | | 3,350,000 | 03/08/2001 |
| 697080164 | | Columbia | SC | | 06/21/2005 | 4.860 | 1,487,913 | | | | | | 2,700,000 | 04/06/2005 |
| 697080180 | | Brentwood | TN | | 08/14/2006 | 6.330 | 917,425 | | | | | | 2,800,000 | 07/05/2006 |
| 697080173 | | Knoxville | TN | | 01/26/2006 | 5.690 | 983,907 | | | | | | 3,000,000 | 12/21/2005 |
| 697080254 | | San Antonio | TX | | 09/05/2017 | 4.030 | 1,487,819 | | | | | | 3,080,000 | 06/07/2017 |
| 697080253 | | San Antonio | TX | | 08/16/2017 | 4.080 | 976,258 | | | | | | 2,730,000 | 06/26/2017 |
| 697080246 | | Austin | TX | | 01/30/2017 | 3.740 | 1,457,299 | | | | | | 6,000,000 | 10/31/2016 |
| 697080249 | | Austin | TX | | 04/27/2017 | 4.160 | 1,962,119 | | | | | | 6,600,000 | 03/17/2017 |
| 697000195 | | Midvale | UT | | 01/27/2012 | 4.750 | 945,716 | | | | | | 2,850,000 | 12/19/2011 |
| 697081060 | | Richmond | VA | | 05/09/2005 | 4.050 | 950,803 | | | | | | 2,065,000 | 05/09/2005 |
| 697080239 | | Hampton | VA | | 06/24/2016 | 3.540 | 857,664 | | | | | | 2,280,000 | 04/28/2016 |
| 697000257 | | Mill Creek | WA | | 07/28/2017 | 3.870 | 2,182,475 | | | | | | 4,780,000 | 07/12/2017 |
| 697080219 | | Seattle | WA | | 12/17/2013 | 4.650 | 1,401,124 | | | | | | 4,200,000 | 10/16/2013 |
| 697080206 | | Seattle | WA | | 12/20/2012 | 4.370 | 741,070 | | | | | | 2,300,000 | 10/31/2012 |
| 697080165 | | Seattle | WA | | 03/29/2005 | 3.850 | 1,872,923 | | | | | | 3,700,000 | 03/10/2005 |
| 697000190 | | Vancouver | WA | | 06/26/2007 | 5.980 | 937,447 | | | | | | 3,500,000 | 05/03/2007 |
| 697080145 | | Spokane | WA | | 12/15/2003 | 5.940 | 904,977 | | | | | | 3,700,000 | 08/06/2003 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | | 150,438,721 | | | | | | 467,740,000 | XXX |
| 0899999. Total Mortgages in good standing | | | | | | | 150,438,721 | | | | | | 467,740,000 | XXX |

E04.1

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 Loan Number | 2 Code | 3 Location | | 5 Loan Type | 6 Date Acquired | 7 Rate of Interest | 8 Book Value/Recorded Investment Excluding Accrued Interest | Change in Book Value/Recorded Investment | | | | | 14 Value of Land and Buildings | 15 Date of Last Appraisal or Valuation |
|--|-----------|------------|------------|----------------|--------------------|-----------------------|--|---|--|---|---|---|-----------------------------------|---|
| | | 3 City | 4 State | | | | | 9 Unrealized Valuation Increase (Decrease) | 10 Current Year's (Amortization)/ Accretion | 11 Current Year's Other-Than-Temporary Impairment Recognized | 12 Capitalized Deferred Interest and Other | 13 Total Foreign Exchange Change in Book Value | | |
| 697001011 | | Tucson | AZ | | 05/23/2000 | 5.000 | 964,443 | | | | | | 2,400,000 | 05/15/2000 |
| 1399999. Restructured mortgages - Commercial mortgages-all other | | | | | | | 964,443 | | | | | | 2,400,000 | XXX |
| 1699999. Total - Restructured Mortgages | | | | | | | 964,443 | | | | | | 2,400,000 | XXX |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | | | | | | | | XXX |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | | | | | | | | XXX |
| 3399999 - Totals | | | | | | | 151,403,165 | | | | | | 470,140,000 | XXX |

General Interrogatory:

1. Mortgages in good standing \$ unpaid taxes \$ interest due and unpaid.
2. Restructured mortgages \$ unpaid taxes \$ interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.
4. Mortgages in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Rate of Interest | 7 Actual Cost at Time of Acquisition | 8 Additional Investment Made After Acquisition | 9 Value of Land and Buildings |
|--|-----------------|------------|----------------|--------------------|-----------------------|---|---|----------------------------------|
| | 2 City | 3 State | | | | | | |
| 697000252 | American Canyon | CA | | 07/28/2017 | 3.930 | 2,850,000 | | 8,500,000 |
| 697080248 | Sunland | CA | | 02/23/2017 | 4.120 | 1,650,000 | | 2,950,000 |
| 697080255 | Sarasota | FL | | 08/07/2017 | 3.930 | 1,900,000 | | 4,150,000 |
| 697080256 | Sarasota | FL | | 08/07/2017 | 3.930 | 3,100,000 | | 8,430,000 |
| 697080250 | Council Bluffs | IA | | 05/08/2017 | 4.290 | 1,100,000 | | 2,715,000 |
| 697080259 | Mission | KS | | 12/01/2017 | 3.780 | 1,930,000 | | 3,600,000 |
| 697000072 | Wall Township | NJ | | 06/14/2017 | 4.220 | | 405,466 | 8,500,000 |
| 697080247 | Henderson | NV | | 01/27/2017 | 3.570 | 2,900,000 | | 14,400,000 |
| 697080251 | N. Las Vegas | NV | | 08/14/2017 | 4.180 | 2,550,000 | | 5,600,000 |
| 697080258 | Hillsboro | OR | | 09/27/2017 | 4.010 | 3,400,000 | | 7,050,000 |
| 697080246 | Austin | TX | | 01/30/2017 | 3.740 | 1,500,000 | | 6,000,000 |
| 697080249 | Austin | TX | | 04/27/2017 | 4.160 | 2,000,000 | | 6,600,000 |
| 697080253 | San Antonio | TX | | 08/16/2017 | 4.080 | 1,100,000 | | 2,730,000 |
| 697080254 | San Antonio | TX | | 09/05/2017 | 4.030 | 1,500,000 | | 3,080,000 |
| 697000257 | Mill Creek | WA | | 07/28/2017 | 3.870 | 2,200,000 | | 4,780,000 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | 29,680,000 | 405,466 | 89,085,000 |
| 0899999. Total Mortgages in good standing | | | | | | 29,680,000 | 405,466 | 89,085,000 |
| 1699999. Total - Restructured Mortgages | | | | | | | | |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | | |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | | |
| 3399999 - Totals | | | | | | 29,680,000 | 405,466 | 89,085,000 |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | 15 Consid- eration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal |
|---|------------------|------------|----------------|--------------------|--------------------|--|--|--|--|--|--|--|--------------------------|--|---|--|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other- Than- Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | | | | | |
| 697080191 | Broomfield | CO | | 06/21/2007 | 02/07/2017 | 480,638 | | | | | | 468,518 | 468,518 | | | |
| 697080207 | Las Vegas | NV | | 01/17/2013 | 04/03/2017 | 1,361,121 | | | | | | 1,351,239 | 1,351,239 | | | |
| 697080089 | Newport News | VA | | 03/17/1997 | 01/09/2017 | 1,838,116 | | | | | | 1,838,116 | 1,838,116 | | | |
| 0199999. Mortgages closed by repayment | | | | | | 3,679,875 | | | | | | 3,657,873 | 3,657,873 | | | |
| 697080212 | Birmingham | AL | | 06/17/2013 | | 1,428,216 | | | | | | | 87,403 | | | |
| 697081020 | Mesa | AZ | | 06/13/2001 | | 697,315 | | | | | | | 25,452 | | | |
| 697081058 | Mesa | AZ | | 08/25/2004 | | 1,121,696 | | | | | | | 41,808 | | | |
| 697081065 | Mesa | AZ | | 02/06/2006 | | 1,069,681 | | | | | | | 21,879 | | | |
| 697081056 | Tempe | AZ | | 08/10/2004 | | 607,586 | | | | | | | 22,646 | | | |
| 697001011 | Tucson | AZ | | 05/23/2000 | | 1,008,141 | | | | | | | 43,697 | | | |
| 697000252 | American Canyon | CA | | 07/28/2017 | | | | | | | | | 31,481 | | | |
| 697080223 | Carpinteria | CA | | 05/28/2014 | | 1,531,748 | | | | | | | 29,454 | | | |
| 697080128 | Chula Vista | CA | | 09/29/2003 | | 666,505 | | | | | | | 81,894 | | | |
| 697081069 | El Centro | CA | | 04/26/2006 | | 985,066 | | | | | | | 23,232 | | | |
| 697080234 | Escondido | CA | | 11/04/2015 | | 1,901,202 | | | | | | | 102,895 | | | |
| 697080241 | Fountain Valley | CA | | 10/07/2016 | | 1,095,396 | | | | | | | 28,193 | | | |
| 697080222 | Irvine | CA | | 05/02/2014 | | 1,069,022 | | | | | | | 20,885 | | | |
| 697080199 | Oxnard | CA | | 11/26/2012 | | 956,983 | | | | | | | 68,170 | | | |
| 697080121 | San Diego | CA | | 08/25/2003 | | 1,115,543 | | | | | | | 140,316 | | | |
| 697080134 | San Diego | CA | | 11/05/2003 | | 772,520 | | | | | | | 108,381 | | | |
| 697080236 | San Diego | CA | | 01/13/2016 | | 2,012,015 | | | | | | | 109,320 | | | |
| 697081044 | San Diego | CA | | 03/06/2003 | | 1,611,642 | | | | | | | 49,477 | | | |
| 697080242 | San Marcos | CA | | 10/06/2016 | | 1,288,936 | | | | | | | 67,735 | | | |
| 697080176 | Santa Fe Springs | CA | | 04/13/2006 | | 908,111 | | | | | | | 75,750 | | | |
| 697081037 | Santa Fe Springs | CA | | 02/25/2003 | | 2,002,366 | | | | | | | 56,621 | | | |
| 697080218 | Santa Monica | CA | | 10/01/2013 | | 1,215,745 | | | | | | | 47,045 | | | |
| 697080232 | Santa Monica | CA | | 11/13/2014 | | 1,107,970 | | | | | | | 22,275 | | | |
| 697081048 | Sherman Oaks | CA | | 03/27/2003 | | 636,420 | | | | | | | 85,409 | | | |
| 697080248 | Sunland | CA | | 02/23/2017 | | | | | | | | | 63,383 | | | |
| 697080191 | Broomfield | CO | | 06/21/2007 | | 480,638 | | | | | | | 12,120 | | | |
| 697080086 | Englewood | CO | | 04/03/1996 | | 503,455 | | | | | | | 45,117 | | | |
| 697080238 | Loveland | CO | | 05/11/2016 | | 1,974,918 | | | | | | | 51,517 | | | |
| 697000130 | Tolland | CT | | 10/09/2003 | | 444,451 | | | | | | | 226,073 | | | |
| 697000154 | Washington DC | DC | | 08/11/2004 | | 259,610 | | | | | | | 89,281 | | | |
| 697081010 | Newark | DE | | 01/20/2000 | | 907,684 | | | | | | | 27,972 | | | |
| 697080208 | Deerfield | FL | | 03/21/2013 | | 1,207,431 | | | | | | | 87,053 | | | |
| 697080183 | Doral | FL | | 09/18/2006 | | 1,540,775 | | | | | | | 117,441 | | | |
| 697080202 | Fort Lauderdale | FL | | 08/30/2012 | | 1,794,593 | | | | | | | 54,163 | | | |
| 697000167 | Jensen Beach | FL | | 06/13/2005 | | 2,003,943 | | | | | | | 114,429 | | | |
| 697080194 | Newport Richey | FL | | 11/02/2011 | | 451,213 | | | | | | | 133,190 | | | |
| 697080245 | Pompano Beach | FL | | 12/01/2016 | | 2,700,000 | | | | | | | 69,273 | | | |
| 697080255 | Sarasota | FL | | 08/07/2017 | | | | | | | | | 11,236 | | | |
| 697080256 | Sarasota | FL | | 08/07/2017 | | | | | | | | | 18,332 | | | |
| 697080214 | Winter Haven | FL | | 07/02/2013 | | 1,690,322 | | | | | | | 51,866 | | | |
| 697080229 | Chamblee | GA | | 12/18/2014 | | 1,194,757 | | | | | | | 30,705 | | | |
| 697080204 | Columbus | GA | | 11/15/2012 | | 1,723,159 | | | | | | | 76,868 | | | |
| 697080209 | Norcross | GA | | 02/27/2013 | | 957,493 | | | | | | | 41,950 | | | |
| 697080179 | Stockbridge | GA | | 07/27/2006 | | 957,239 | | | | | | | 74,002 | | | |
| 697080250 | Council Bluffs | IA | | 05/08/2017 | | | | | | | | | 12,418 | | | |
| 697000135 | Addison | IL | | 12/11/2003 | | 394,849 | | | | | | | 183,431 | | | |
| 697000144 | Bolingbrook | IL | | 12/16/2003 | | 688,553 | | | | | | | 80,806 | | | |
| 697000136 | Carol Stream | IL | | 11/21/2003 | | 284,982 | | | | | | | 138,257 | | | |
| 697080227 | Chicago | IL | | 10/21/2014 | | 1,396,578 | | | | | | | 53,009 | | | |
| 697000220 | Evanston | IL | | 11/26/2013 | | 1,396,896 | | | | | | | 37,639 | | | |
| 697000156 | Naperville | IL | | 10/19/2004 | | 281,743 | | | | | | | 91,246 | | | |
| 697000163 | Naperville | IL | | 04/27/2005 | | 557,294 | | | | | | | 53,358 | | | |
| 697000137 | South Elgin | IL | | 12/11/2003 | | 950,824 | | | | | | | 211,835 | | | |
| 697080213 | Kansas City | KS | | 06/26/2013 | | 1,523,293 | | | | | | | 104,680 | | | |
| 697000200 | Overland Park | KS | | 07/26/2012 | | 1,007,736 | | | | | | | 75,718 | | | |
| 697080243 | Ft. Wright | KY | | 10/20/2016 | | 1,595,613 | | | | | | | 53,783 | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

| 1 Loan Number | 2 Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Change in Book Value/Recorded Investment | | | | | 14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | 15 Consid- eration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal | |
|------------------|----------------------|------------|----------------|--------------------|--------------------|--|--|--|--|--|--|--|--------------------------|--|---|--|--|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other- Than- Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | | | | | | 13 Total Foreign Exchange Change in Book Value |
| 697081064 | Hebron | KY | | 02/20/2005 | | 1,025,357 | | | | | | | | | | | 36,119 |
| 697080244 | Lexington | KY | | 12/01/2016 | | 2,050,000 | | | | | | | | | | | 119,472 |
| 697000131 | Watertown | MA | | 09/17/2003 | | 1,391,990 | | | | | | | | | | | 38,336 |
| 697080205 | Baltimore | MD | | 12/10/2012 | | 1,780,078 | | | | | | | | | | | 62,181 |
| 697080197 | Laurel | MD | | 02/21/2012 | | 1,803,254 | | | | | | | | | | | 80,163 |
| 697081028 | Temple Hills | MD | | 09/16/2001 | | 1,419,264 | | | | | | | | | | | 42,303 |
| 697080210 | Center Line | MI | | 03/27/2013 | | 1,098,292 | | | | | | | | | | | 46,045 |
| 697000109 | Sterling Heights | MI | | 04/13/1993 | | 407,411 | | | | | | | | | | | 284,086 |
| 697001003 | Troy | MI | | 08/12/1999 | | 753,491 | | | | | | | | | | | 44,062 |
| 697080228 | Elk River | MN | | 10/17/2014 | | 1,640,003 | | | | | | | | | | | 43,512 |
| 697000215 | Minneapolis | MN | | 11/13/2013 | | 923,543 | | | | | | | | | | | 26,888 |
| 697080216 | Minneapolis | MN | | 08/22/2013 | | 1,598,509 | | | | | | | | | | | 67,628 |
| 697080226 | Minneapolis/St. Paul | MN | | 02/05/2015 | | 1,280,850 | | | | | | | | | | | 72,401 |
| 697000230 | Shakopee | MN | | 12/16/2014 | | 2,175,825 | | | | | | | | | | | 179,142 |
| 697001012 | Woodbury | MN | | 11/08/2000 | | 413,788 | | | | | | | | | | | 95,436 |
| 697080185 | Charlotte | NC | | 08/01/2006 | | 1,499,816 | | | | | | | | | | | 51,898 |
| 697080166 | Durham | NC | | 05/12/2005 | | 791,913 | | | | | | | | | | | 74,375 |
| 697080181 | Fayetteville | NC | | 07/27/2006 | | 437,150 | | | | | | | | | | | 181,268 |
| 697080198 | Greenville | NC | | 05/30/2012 | | 2,932,361 | | | | | | | | | | | 91,675 |
| 697080188 | Raleigh | NC | | 12/12/2006 | | 575,824 | | | | | | | | | | | 113,150 |
| 697080233 | Fargo | ND | | 09/01/2015 | | 1,823,299 | | | | | | | | | | | 64,423 |
| 697080193 | Omaha | NE | | 04/01/2011 | | 680,579 | | | | | | | | | | | 20,018 |
| 697080203 | Omaha | NE | | 09/27/2012 | | 896,312 | | | | | | | | | | | 27,664 |
| 697081068 | Avenel | NJ | | 04/26/2006 | | 1,100,003 | | | | | | | | | | | 103,004 |
| 697080140 | Clifton | NJ | | 02/23/2004 | | 2,869,016 | | | | | | | | | | | 122,084 |
| 697081034 | Cresskill | NJ | | 11/05/2002 | | 1,330,825 | | | | | | | | | | | 58,993 |
| 697000158 | Egg Harbor | NJ | | 12/15/2004 | | 1,564,835 | | | | | | | | | | | 157,633 |
| 697080221 | Northvale | NJ | | 04/11/2014 | | 943,718 | | | | | | | | | | | 23,764 |
| 697080170 | South Brunswick | NJ | | 08/25/2005 | | 598,759 | | | | | | | | | | | 147,675 |
| 697000072 | Wall Township | NJ | | 11/10/1992 | | 1,361,614 | | | | | | | | | | | 29,286 |
| 697080247 | Henderson | NV | | 01/27/2017 | | | | | | | | | | | | | 60,806 |
| 697080196 | Las Vegas | NV | | 02/01/2012 | | 911,530 | | | | | | | | | | | 141,452 |
| 697080207 | Las Vegas | NV | | 01/17/2013 | | 1,361,121 | | | | | | | | | | | 9,882 |
| 697080211 | N. Las Vegas | NV | | 05/14/2013 | | 1,752,778 | | | | | | | | | | | 123,632 |
| 697080251 | N. Las Vegas | NV | | 08/14/2017 | | | | | | | | | | | | | 14,547 |
| 697000231 | Brooklyn | NY | | 12/11/2014 | | 1,291,312 | | | | | | | | | | | 32,676 |
| 697080149 | Buffalo | NY | | 06/15/2004 | | 1,726,596 | | | | | | | | | | | 126,704 |
| 697080237 | Fairport | NY | | 06/08/2016 | | 1,985,238 | | | | | | | | | | | 36,423 |
| 697080152 | Lancaster | NY | | 07/13/2004 | | 654,561 | | | | | | | | | | | 234,349 |
| 697080159 | Mason | OH | | 12/14/2004 | | 405,687 | | | | | | | | | | | 70,776 |
| 697080240 | Weest Chester | OH | | 09/01/2016 | | 2,021,813 | | | | | | | | | | | 115,352 |
| 697080235 | Happy Valley | OR | | 10/27/2015 | | 1,598,435 | | | | | | | | | | | 39,976 |
| 697080258 | Hillsboro | OR | | 09/27/2017 | | | | | | | | | | | | | 13,229 |
| 697080224 | Salem | OR | | 07/30/2014 | | 1,479,404 | | | | | | | | | | | 55,745 |
| 697080225 | Silverton | OR | | 07/30/2014 | | 1,941,718 | | | | | | | | | | | 73,165 |
| 697080217 | Philadelphia | PA | | 11/20/2013 | | 1,209,311 | | | | | | | | | | | 32,343 |
| 697081025 | Plymouth Meeting | PA | | 05/03/2001 | | 1,568,601 | | | | | | | | | | | 91,665 |
| 697080114 | South Park | PA | | 08/06/2003 | | 693,291 | | | | | | | | | | | 177,454 |
| 697080164 | Columbia | SC | | 06/21/2005 | | 1,573,178 | | | | | | | | | | | 85,264 |
| 697080180 | Brentwood | TN | | 08/14/2006 | | 993,539 | | | | | | | | | | | 76,113 |
| 697080173 | Knoxville | TN | | 01/26/2006 | | 1,075,971 | | | | | | | | | | | 92,065 |
| 697080246 | Austin | TX | | 01/30/2017 | | | | | | | | | | | | | 42,701 |
| 697080249 | Austin | TX | | 04/27/2017 | | | | | | | | | | | | | 37,881 |
| 697080253 | San Antonio | TX | | 08/16/2017 | | | | | | | | | | | | | 123,742 |
| 697080254 | San Antonio | TX | | 09/05/2017 | | | | | | | | | | | | | 12,181 |
| 697000195 | Midvale | UT | | 01/27/2012 | | 975,283 | | | | | | | | | | | 29,568 |
| 697080239 | Hampton | VA | | 06/24/2016 | | 923,321 | | | | | | | | | | | 65,657 |
| 697081060 | Richmond | VA | | 05/09/2005 | | 988,157 | | | | | | | | | | | 37,354 |
| 697000257 | Mill Creek | WA | | 07/28/2017 | | | | | | | | | | | | | 17,525 |
| 697080165 | Seattle | WA | | 03/29/2005 | | 1,933,597 | | | | | | | | | | | 60,674 |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | 15 Consid- eration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal |
|--|-----------|------------|----------------|--------------------|--------------------|--|--|--|--|--|--|--|--------------------------|--|---|--|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other- Than- Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | | | | | |
| 697080206 | Seattle | WA | | 12/20/2012 | | 798,325 | | | | | | | 57,255 | | | |
| 697080219 | Seattle | WA | | 12/17/2013 | | 1,428,102 | | | | | | | 26,978 | | | |
| 697080145 | Spokane | WA | | 12/15/2003 | | 1,026,931 | | | | | | | 121,954 | | | |
| 697000190 | Vancouver | WA | | 06/26/2007 | | 1,007,837 | | | | | | | 70,390 | | | |
| 0299999. Mortgages with partial repayments | | | | | | 130,133,181 | | | | | | | 8,795,726 | | | |
| 0599999 - Totals | | | | | | 133,813,056 | | | | | | 3,657,873 | 12,453,599 | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

| 1 CUSIP Identifi- cation | 2 Name or Description | 3 Code | 4 Location | | 6 Name of Vendor or General Partner | 7 NAIC Designation | 8 Date Originally Acquired | 9 Type and Strategy | 10 Actual Cost | 11 Fair Value | 12 Book/ Adjusted Carrying Value Less Encum- brances | Change in Book/Adjusted Carrying Value | | | | | 18 Invest- ment Income | 19 Commit- ment for Additional Invest- ment | 20 Percent- age of Own- ership |
|---|--------------------------|-----------|------------|------------|---|--------------------------|-------------------------------------|------------------------------|----------------------|---------------------|---|---|---|--|--|---|---------------------------------|---|--|
| | | | 4 City | 5 State | | | | | | | | 13 Unrealized Valuation Increase (Decrease) | 14 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion | 15 Current Year's Other- Than- Tempo- rary Impair- ment Recogn- ized | 16 Capital- ized Deferred Interest and Other | 17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | |
| 76932*-10-3 | RIVERSOURCE NY REO LLC | | | NY | | | 05/29/2009 | | 235,827 | 116,513 | 116,513 | (512) | | | | | | | 100.000 |
| 1899999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | | | 235,827 | 116,513 | 116,513 | (512) | | | | | | | XXX |
| 4499999. Total - Unaffiliated | | | | | | | | | | | | | | | | | | | XXX |
| 4599999. Total - Affiliated | | | | | | | | | 235,827 | 116,513 | 116,513 | (512) | | | | | | | XXX |
| 4699999 - Totals | | | | | | | | | 235,827 | 116,513 | 116,513 | (512) | | | | | | | XXX |

E07

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | | | |
|---|---|------------------|---------------------------------|-----------|-----------|-------------|--------------------------------|------------|------------|-------------------------------|---|---|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|-----------|----------------------------------|------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | |
| CUSIP Identification | Description | C o d e | F o r e i g n | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization) Accretion | Current Year's Other- Than- Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date | |
| 912828-XA-3 | US TREASURY 1.00% UNSECURED NOTE 5/15/2018 | SD | | | 1 | 251,152 | | 249,678 | 250,000 | 250,213 | | (568) | | | 1.000 | 0.771 | MM | | 325 | 2,500 | 05/03/2016 | 05/15/2018 |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 251,152 | XXX | 249,678 | 250,000 | 250,213 | | (568) | | | XXX | XXX | XXX | | 325 | 2,500 | XXX | XXX |
| 36202F-DH-3 | GNMA 4.5% MBS 30YR POOL 4617 1/20/2040 | | 4 | | 1 | 1,542,448 | 106.0670 | 1,615,090 | 1,522,700 | 1,540,911 | | (213) | | | 4.500 | 4.153 | MON | | 5,710 | 68,521 | 01/19/2010 | 01/20/2040 |
| 36202F-EH-5 | GNMA 4.5% MBS 30YR POOL 4636 2/20/2040 | C | 4 | | 1 | 8,823,126 | 106.0630 | 9,217,632 | 8,690,727 | 8,813,154 | | (1,331) | | | 4.500 | 4.087 | MON | | 32,590 | 391,083 | 02/16/2010 | 02/20/2040 |
| 36202K-JH-6 | GNMA 2.5% MBS ARM Pool 8377 7/20/2018 | | 4 | | 1 | 1,164 | 99.9050 | 1,236 | 1,237 | 1,231 | | 7 | | | 2.750 | 4.042 | MON | | 3 | 31 | 08/31/1988 | 07/20/2018 |
| 36202K-KA-2 | GNMA 2.5% MBS ARM Pool 8389 8/20/2018 | | 4 | | 1 | 680 | 99.8790 | 712 | 713 | 709 | | 3 | | | 2.750 | 3.772 | MON | | 2 | 18 | 08/31/1988 | 08/20/2018 |
| 362181-LN-7 | GNMA 9.5% MBS 30yr Pool 238289 6/15/2018 | | 4 | | 1 | 201 | 100.3010 | 204 | 204 | 203 | | | | | 9.500 | 9.959 | MON | | 2 | 19 | 10/17/1989 | 06/15/2018 |
| 362200-ME-4 | GNMA 9.5% MBS 30yr Pool 292957 11/15/2020 | | 4 | | 1 | 870 | 101.3890 | 891 | 879 | 874 | | 1 | | | 9.500 | 9.943 | MON | | 7 | 84 | 10/26/1990 | 11/15/2020 |
| 0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | 10,368,489 | XXX | 10,835,765 | 10,216,460 | 10,357,082 | | (1,533) | | | XXX | XXX | XXX | | 38,314 | 459,756 | XXX | XXX |
| 38378B-8E-2 | GNMA SERIES 2013-92 A0 CMBS PROJ 2.8% 12/16/2053 | | 4 | | 1 | 2,889,961 | 94.1010 | 2,823,021 | 3,000,000 | 2,907,146 | | 5,584 | | | 2.747 | 3.064 | MON | | 6,867 | 82,095 | 02/06/2015 | 12/16/2053 |
| 38378B-8V-4 | GNMA SERIES 2013-92 BJ CMBS PROJ 3.449% 12/16/2053 | | 4 | | 1 | 1,801,125 | 97.4500 | 1,754,097 | 1,800,000 | 1,800,528 | | (172) | | | 3.317 | 3.323 | MON | | 4,975 | 59,860 | 11/24/2014 | 12/16/2053 |
| 38378K-MP-1 | GNMA SERIES 2013-65 A CMBS PROJ 2.3% 11/16/2045 | C | 4 | | 1 | 8,978,379 | 96.6470 | 8,478,631 | 8,772,767 | 8,921,830 | | (10,060) | | | 2.300 | 2.006 | MON | | 16,814 | 201,774 | 04/12/2013 | 11/16/2045 |
| 38378N-D5-9 | GNMA SERIES 2014-29 DC CMBS PROJ 3.372% 1/16/2048 | | 4 | | 1 | 968,672 | 101.0740 | 1,010,744 | 1,000,000 | 978,629 | | 2,595 | | | 3.385 | 3.773 | MON | | 2,821 | 33,788 | 03/19/2014 | 01/16/2048 |
| 38378X-C2-5 | GNMA SERIES 2015-9 A CMBS PROJ 2.9% 2/16/2049 | | 4 | | 1 | 3,059,419 | 98.8810 | 2,946,917 | 2,980,256 | 3,045,173 | | (6,174) | | | 2.900 | 2.199 | MON | | 7,202 | 86,427 | 01/26/2015 | 02/16/2049 |
| 38378X-C5-5 | GNMA SERIES 2014-172 BE CMBS PROJ 3% 4/16/2047 | | 4 | | 1 | 953,477 | 96.9620 | 1,000,000 | 1,000,000 | 965,095 | | 4,686 | | | 3.000 | 3.543 | MON | | 2,500 | 30,000 | 11/26/2014 | 04/16/2047 |
| 38378X-K3-4 | GNMA SERIES 2014-179 B CMBS PROJ 3.576% 2/16/2046 | | 4 | | 1 | 1,017,969 | 102.3100 | 1,023,103 | 1,000,000 | 1,011,611 | | (2,365) | | | 3.576 | 3.338 | MON | | 2,980 | 35,760 | 12/02/2014 | 02/16/2046 |
| 38378X-LS-8 | GNMA SERIES 2014-125 B CMBS PROJ 2.9% 11/16/2054 | | 4 | | 1 | 922,500 | 93.0010 | 930,010 | 1,000,000 | 936,274 | | 3,906 | | | 2.900 | 3.623 | MON | | 2,417 | 29,000 | 11/24/2014 | 11/16/2054 |
| 38379K-FY-9 | GNMA SERIES 2015-32 A CMBS PROJ 2.75% 9/16/2049 | | 4 | | 1 | 4,610,322 | 97.0920 | 4,408,295 | 4,540,331 | 4,600,102 | | (3,299) | | | 2.750 | 2.524 | MON | | 10,405 | 124,859 | 03/02/2015 | 09/16/2049 |
| 38379R-HL-0 | GNMA SERIES 2016-39 B CMBS PROJ 3% 7/16/2049 | | 4 | | 1 | 1,003,125 | 96.2020 | 962,024 | 1,000,000 | 1,002,632 | | (280) | | | 3.000 | 2.977 | MON | | 2,500 | 30,000 | 04/19/2016 | 07/16/2049 |
| 38379R-UX-9 | GNMA SERIES 2017-64 AK CMBS PROJ 2.5% 11/16/2057 | | 4 | | 1 | 2,553,811 | 94.9950 | 2,534,095 | 2,667,601 | 2,555,274 | | 1,463 | | | 2.500 | 2.770 | MON | | 44,460 | 44,460 | 04/12/2017 | 11/16/2057 |
| 38379U-XT-8 | GNMA SERIES 2016-97 A CMBS PROJ 2.5% 7/16/2056 | | 4 | | 1 | 5,100,538 | 96.5810 | 4,869,841 | 5,042,237 | 5,098,669 | | (1,313) | | | 2.500 | 2.438 | MON | | 10,505 | 126,056 | 07/14/2016 | 07/16/2056 |
| 38379Y-6L-7 | GNMA SERIES 2016-125 DA CMBS PROJ 2.15% 12/16/2047 | | 4 | | 1 | 4,402,049 | 96.9970 | 4,272,538 | 4,404,802 | 4,401,930 | | (94) | | | 2.150 | 2.155 | MON | | 7,892 | 94,703 | 08/26/2016 | 12/16/2047 |
| 0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities | | | | | | 38,261,347 | XXX | 36,982,936 | 38,207,994 | 38,224,893 | | (5,523) | | | XXX | XXX | XXX | | 83,436 | 978,782 | XXX | XXX |
| 83162C-MN-0 | SBA PART CERT 2002-20J 1 ABS 4.75% 10/1/2022 | | 2 | | 1 | 455,600 | 102.6740 | 458,085 | 446,155 | 448,928 | | (536) | | | 4.750 | 4.487 | AO | | 5,298 | 21,192 | 02/11/2004 | 10/01/2022 |
| 83162C-NR-0 | SBA PART CERT 2004-20D 1 ABS 4.77% 4/1/2024 | | 2 | | 1 | 795,007 | 103.9810 | 826,657 | 795,007 | 795,007 | | | | | 4.770 | 4.770 | AO | | 9,480 | 37,922 | 04/06/2004 | 04/01/2024 |
| 83162C-NT-6 | SBA PART CERT 2004-20E 1 ABS 5.18% 5/1/2024 | | 2 | | 1 | 359,258 | 104.7250 | 376,232 | 359,258 | 359,258 | | | | | 5.180 | 5.180 | MM | | 3,102 | 18,610 | 05/04/2004 | 05/01/2024 |
| 83162C-PA-5 | SBA PART CERT 2004-20I 1 ABS 4.99% 9/1/2024 | | 2 | | 1 | 920,084 | 104.6530 | 962,900 | 920,084 | 920,084 | | | | | 4.990 | 4.990 | MS | | 15,304 | 45,912 | 09/07/2004 | 09/01/2024 |
| 83162C-PB-3 | SBA PART CERT 2004-20J 1 ABS 4.86% 10/1/2024 | | 2 | | 1 | 154,298 | 104.1600 | 160,716 | 154,298 | 154,298 | | | | | 4.860 | 4.860 | AO | | 1,875 | 7,499 | 10/05/2004 | 10/01/2024 |
| 83162C-PE-7 | SBA PART CERT 2004-20L 1 ABS 4.87% 12/1/2024 | | 2 | | 1 | 546,371 | 104.1720 | 569,166 | 546,371 | 546,371 | | | | | 4.870 | 4.870 | JD | | 2,217 | 26,608 | 12/07/2004 | 12/01/2024 |
| 83162C-PN-7 | SBA PART CERT 2005-20E 1 ABS 4.84% 5/1/2025 | | 2 | | 1 | 876,129 | 104.0790 | 911,863 | 876,129 | 876,129 | | | | | 4.840 | 4.840 | MM | | 7,067 | 42,405 | 05/03/2005 | 05/01/2025 |
| 0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities | | | | | | 4,106,747 | XXX | 4,265,619 | 4,097,302 | 4,100,075 | | (536) | | | XXX | XXX | XXX | | 44,343 | 200,148 | XXX | XXX |
| 0599999. Total - U.S. Government Bonds | | | | | | 52,987,735 | XXX | 52,333,998 | 52,771,756 | 52,932,263 | | (8,160) | | | XXX | XXX | XXX | | 166,418 | 1,641,186 | XXX | XXX |
| 066716-AB-7 | BND CEN TUNISIA INT BOND SR UNSECURED 8.25% 9/19/2027 | D | | | 4FE | 118,900 | 110.2400 | 110,240 | 100,000 | 111,199 | | (798) | | | 8.250 | 6.666 | MS | | 2,338 | 8,250 | 06/24/2003 | 09/19/2027 |
| 105756-AR-1 | FED REPUBLIC OF BRAZIL SR UNSECURED 8.875% 4/15/2024 | D | | | 3FE | 106,288 | 128.0700 | 133,193 | 104,000 | 105,186 | | (137) | | | 8.875 | 8.636 | AO | | 1,949 | 9,230 | 02/23/2005 | 04/15/2024 |
| 105756-BE-9 | FED REPUBLIC OF BRAZIL SR UNSECURED 8.875% 10/14/2019 | D | | | 3FE | 98,278 | 112.2070 | 106,597 | 95,000 | 95,644 | | (322) | | | 8.875 | 8.457 | AO | | 1,803 | 8,431 | 02/23/2005 | 10/14/2019 |
| 105756-BH-2 | FED REPUBLIC OF BRAZIL SR UNSECURED 8% 1/15/2018 | D | 4 | | 3FE | 32,965 | 100.0000 | 32,556 | 32,556 | 32,555 | | (38) | | | 8.000 | 7.764 | JJ | | 1,201 | 2,604 | 08/01/2005 | 01/15/2018 |
| 69369E-AC-3 | PERTAMINA PERSERO PT SR UNSECURED 4.875% 5/3/2022 | D | | | 2FE | 914,609 | 106.3770 | 978,670 | 920,000 | 917,336 | | 538 | | | 4.875 | 4.950 | MM | | 7,226 | 44,850 | 04/26/2012 | 05/03/2022 |
| 715638-AP-7 | REPUBLIC OF PERU SR UNSECURED 8.75% 11/21/2033 | D | | | 2FE | 558,395 | 158.0080 | 777,401 | 492,000 | 547,646 | | (1,776) | | | 8.750 | 7.518 | MM | | 4,783 | 43,050 | 04/29/2010 | 11/21/2033 |
| 718286-AK-3 | REPUBLIC OF PHILIPPINES SR UNSECURED 9.875% 1/15/2019 | D | | | 2FE | 346,500 | 108.2230 | 324,668 | 300,000 | 305,192 | | (4,612) | | | 9.875 | 8.103 | JJ | | 13,660 | 29,625 | 06/19/2003 | 01/15/2019 |
| 78307A-CZ-4 | RUSSIAN FEDERATION SR UNSECURED 7.5% 3/31/2030 | D | 4 | | 3FE | 279,601 | 114.9990 | 327,747 | 285,000 | 290,351 | | (6,15) | | | 7.500 | 6.899 | MS | | 5,403 | 21,375 | 05/04/2005 | 03/31/2030 |
| 0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations | | | | | | 2,455,536 | XXX | 2,791,072 | 2,328,556 | 2,405,109 | | (7,760) | | | XXX | XXX | XXX | | 38,363 | 167,415 | XXX | XXX |
| 0799999. Subtotal - Bonds - All Other Governments - Residential Mortgage-Backed Securities | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | | XXX | XXX |

E10

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | | | | |
|--|--|--------|---------|-----------|-----------|-------------|--------------------------------|------------|------------|-------------------------------|---|---|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|-----|-----|-----|-----|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | | | | |
| CUSIP Identification | Description | Coding | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date | | | | |
| 0899999. Subtotal - Bonds - All Other Governments - Commercial Mortgage-Backed Securities | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | | XXX | XXX | | | |
| 0999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | | | XXX | XXX | | |
| 1099999. Total - All Other Government Bonds | | | | | | 2,455,536 | XXX | 2,791,072 | 2,328,556 | 2,405,109 | | (7,760) | | | XXX | XXX | XXX | | 38,363 | 167,415 | XXX | XXX | | | |
| 13063A-56-5 | CALIFORNIA ST GO BOND 7.55% 4/1/2039 | | | | 1FE | 3,548,160 | | 157,3610 | 3,500,000 | 3,542,496 | | | | | 7.550 | 7.435 | AO | 66,063 | 264,250 | 04/22/2009 | 04/01/2039 | | | | |
| 452152-BM-2 | ILLINOIS ST GO BOND 6.63% 2/1/2035 | | | | 2FE | 3,500,000 | | 110,9720 | 3,500,000 | 3,500,000 | | | | | 6.630 | 6.630 | FA | 96,688 | 232,050 | 01/28/2010 | 02/01/2035 | | | | |
| 57582P-HK-2 | MASSACHUSETTS ST GO BOND 4.2% 12/1/2021 | | | | 1FE | 689,101 | | 104,8620 | 700,000 | 695,474 | | 1,038 | | | 4.200 | 4.381 | JD | 2,450 | 29,400 | 01/27/2011 | 12/01/2021 | | | | |
| 70914P-PE-6 | PENNSYLVANIA ST GO BOND 4.25% 7/15/2020 | | | | 1FE | 513,422 | | 104,7340 | 520,000 | 517,968 | | 741 | | | 4.250 | 4.414 | JJ | 10,191 | 22,100 | 02/03/2011 | 07/15/2020 | | | | |
| 93974C-WIS-5 | WASHINGTON ST GO BOND 5.25% 2/1/2030 | | | 2 | 1FE | 1,138,049 | | 110,5680 | 1,100,000 | 1,113,710 | | (4,033) | | | 5.250 | 4.810 | FA | 24,063 | 57,750 | 01/27/2011 | 02/01/2030 | | | | |
| 1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations | | | | | | | 9,388,732 | XXX | 11,886,554 | 9,320,000 | 9,369,648 | | (3,059) | | XXX | XXX | XXX | | 199,455 | 605,550 | XXX | XXX | | | |
| 1299999. Subtotal - Bonds - U.S. States, Territories and Possessions - Residential Mortgage-Backed Securities | | | | | | | | XXX | | | | | | | XXX | XXX | XXX | | | | | XXX | XXX | | |
| 1399999. Subtotal - Bonds - U.S. States, Territories and Possessions - Commercial Mortgage-Backed Securities | | | | | | | | XXX | | | | | | | XXX | XXX | XXX | | | | | | XXX | XXX | |
| 1499999. Subtotal - Bonds - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities | | | | | | | | XXX | | | | | | | XXX | XXX | XXX | | | | | | XXX | XXX | |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 9,388,732 | XXX | 11,886,554 | 9,320,000 | 9,369,648 | | (3,059) | | | XXX | XXX | XXX | | 199,455 | 605,550 | XXX | XXX | | | |
| 167486-SD-2 | CHICAGO IL GO BOND 6.314% 1/1/2044 | | | | 2FE | 335,000 | | 106,5750 | 335,000 | 335,000 | | | | | 6.314 | 6.314 | JJ | 10,576 | 21,152 | 03/13/2014 | 01/01/2044 | | | | |
| 167486-VII-6 | CHICAGO IL GO BOND 7.75% 1/1/2042 | | | 2 | 2FE | 6,836,620 | | 111,0690 | 7,000,000 | 6,841,118 | | 2,164 | | | 7.750 | 7.964 | JJ | 271,250 | 542,500 | 07/16/2015 | 01/01/2042 | | | | |
| 167486-ZZ-5 | CHICAGO IL GO BOND 7.045% 1/1/2029 | | | | 2FE | 1,000,000 | | 110,5200 | 1,000,000 | 1,000,000 | | | | | 7.045 | 7.045 | JJ | 35,225 | 29,354 | 01/20/2017 | 01/01/2029 | | | | |
| 167560-PL-9 | CHICAGO IL WTR GO BOND 5.72% 12/1/2038 | | | | 1FE | 3,500,000 | | 130,0300 | 3,500,000 | 3,500,000 | | | | | 5.720 | 5.720 | JD | 16,663 | 200,200 | 08/11/2009 | 12/01/2038 | | | | |
| 180848-FS-7 | CLACK CNTY NV GO BOND 6.754% 7/1/2038 | | | | 1FE | 1,500,000 | | 134,5790 | 1,500,000 | 1,500,000 | | | | | 6.754 | 6.754 | JJ | 50,655 | 101,310 | 01/14/2010 | 07/01/2038 | | | | |
| 23223P-CX-3 | CUYAHOGA CNTY OH GO BOND 6.034% 12/1/2034 | | | | 1FE | 3,000,000 | | 123,6230 | 3,000,000 | 3,000,000 | | | | | 6.034 | 6.034 | JD | 15,085 | 181,020 | 12/16/2009 | 12/01/2034 | | | | |
| 544646-XY-3 | LOS ANGELES CA ISO GO BOND 5.755% 7/1/2029 | | | | 1FE | 4,036,480 | | 122,3850 | 4,000,000 | 4,025,638 | | (1,544) | | | 5.755 | 5.678 | JJ | 115,100 | 230,200 | 10/02/2009 | 07/01/2029 | | | | |
| 554885-JS-3 | MACOMB CNTY MI GO BOND 3.326% 11/1/2025 | | | | 1FE | 900,000 | | 101,7260 | 900,000 | 900,000 | | | | | 3.326 | 3.326 | MN | 4,989 | 29,934 | 03/11/2015 | 11/01/2025 | | | | |
| 554885-J6-1 | MACOMB CNTY MI GO BOND 3.526% 11/1/2026 | | | 2 | 1FE | 1,140,000 | | 102,9300 | 1,140,000 | 1,140,000 | | | | | 3.526 | 3.526 | MN | 6,699 | 40,196 | 03/11/2015 | 11/01/2026 | | | | |
| 597502-BK-8 | MIDLAND CO TX HOSP GO BOND 6.44% 5/15/2039 | | | | 1FE | 2,000,000 | | 122,8070 | 2,000,000 | 2,000,000 | | | | | 6.440 | 6.440 | MN | 16,458 | 128,800 | 08/19/2009 | 05/15/2039 | | | | |
| 717883-KL-5 | PHILADELPHIA PA SCH DIST GO BOND 6.765% 6/1/2040 | | | | 1FE | 3,024,092 | | 130,5710 | 2,965,000 | 3,018,325 | | (1,019) | | | 6.765 | 6.610 | JD | 16,715 | 200,582 | 03/11/2010 | 06/01/2040 | | | | |
| 796720-OP-9 | SAN BERNARDINO CA CLG GO BOND 7.63% 8/1/2044 | | | | 1FE | 2,000,000 | | 152,1320 | 2,000,000 | 2,000,000 | | | | | 7.630 | 7.630 | FA | 63,583 | 152,600 | 06/10/2009 | 08/01/2044 | | | | |
| 898384-AA-0 | TRUSTEES OF UNION COLL GO BOND 5.45% 11/15/2043 | | | | 1FE | 972,410 | | 123,0060 | 1,000,000 | 974,034 | | 437 | | | 5.450 | 5.642 | MN | 6,964 | 54,500 | 11/21/2013 | 11/15/2043 | | | | |
| 1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations | | | | | | | 30,244,602 | XXX | 37,100,087 | 30,340,000 | 30,234,115 | | 38 | | XXX | XXX | XXX | | 629,982 | 1,912,348 | XXX | XXX | | | |
| 1999999. Subtotal - Bonds - U.S. Political Subdivisions - Residential Mortgage-Backed Securities | | | | | | | | XXX | | | | | | | XXX | XXX | XXX | | | | | | XXX | XXX | |
| 2099999. Subtotal - Bonds - U.S. Political Subdivisions - Commercial Mortgage-Backed Securities | | | | | | | | XXX | | | | | | | XXX | XXX | XXX | | | | | | | XXX | XXX |
| 2199999. Subtotal - Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities | | | | | | | | XXX | | | | | | | XXX | XXX | XXX | | | | | | | XXX | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | 30,244,602 | XXX | 37,100,087 | 30,340,000 | 30,234,115 | | 38 | | | XXX | XXX | XXX | | 629,982 | 1,912,348 | XXX | XXX | | | |

E10.1

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|----------------------|--|---------|---------------|-----------------|-----------|-------------|--------------------------------|------------|-----------|-------------------------------|---|--|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | B o n d C h a r | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 01026C-AD-3 | ALABAMA ECONOMIC SETTLEMENT REV BOND 4.263% 9/15/2032 | | | | 1FE | 2,000,000 | | 107,6480 | 2,000,000 | 2,000,000 | | | | | 4.263 | 4.263 | MS | 25,104 | 63,945 | 12/02/2016 | 09/15/2032 |
| 01030L-BS-3 | ALABAMA INCENTIVES FING REV BOND 6.042% 9/1/2029 | | | | 1FE | 3,000,000 | | 115,0850 | 3,000,000 | 3,000,000 | | | | | 6.042 | 6.042 | MS | 60,420 | 181,260 | 09/18/2009 | 09/01/2029 |
| 072024-ND-0 | BAY AREA CA TOLL REV BOND 6.263% 4/1/2049 | | | | 1FE | 2,000,000 | | 147,7320 | 2,000,000 | 2,000,000 | | | | | 6.263 | 6.263 | AO | 31,315 | 125,260 | 10/28/2009 | 04/01/2049 |
| 130179-HG-2 | CA EDUCATIONAL REV BOND 4.75% 4/1/2033 | 2 | | | 2FE | 1,500,000 | | 101,2630 | 1,500,000 | 1,500,000 | | | | | 4.750 | 4.750 | AO | 17,813 | 39,979 | 02/24/2017 | 04/01/2033 |
| 167727-SW-7 | CHICAGO IL WSTWTR REV BOND 6.9% 1/1/2040 | | | | 1FE | 404,869 | | 128,7610 | 400,000 | 404,336 | | (84) | | | 6.900 | 6.804 | JJ | 13,800 | 27,600 | 10/27/2010 | 01/01/2040 |
| 167727-SW-7 | CHICAGO IL TRANSIT AUTH REV BOND 6.2% 12/1/2040 | | | | 1FE | 4,000,000 | | 130,1850 | 4,000,000 | 4,000,000 | | | | | 6.200 | 6.200 | JD | 20,667 | 248,000 | 03/24/2010 | 12/01/2040 |
| 167736-YU-5 | CHICAGO IL WTR REV BOND 6.742% 11/1/2040 | | | | 1FE | 2,000,000 | | 133,0710 | 2,000,000 | 2,000,000 | | | | | 6.742 | 6.742 | MN | 22,473 | 134,840 | 11/05/2010 | 11/01/2040 |
| 18085P-MT-8 | CLACK CNTY NV ARPT REV BOND 6.82% 7/1/2045 | | | | 1FE | 2,750,000 | | 155,9900 | 2,750,000 | 2,750,000 | | | | | 6.820 | 6.820 | JJ | 93,775 | 187,550 | 02/10/2010 | 07/01/2045 |
| 196711-MA-0 | COLORADO ST COP 6.65% 9/15/2045 | | | | 1FE | 990,420 | | 143,3410 | 1,000,000 | 991,326 | | 106 | | | 6.650 | 6.719 | MS | 19,581 | 66,500 | 07/16/2009 | 09/15/2045 |
| 249182-AQ-9 | DENVER CO ARPT REV BOND 6.414% 11/15/2039 | | | | 1FE | 3,000,000 | | 127,2710 | 3,000,000 | 3,000,000 | | | | | 6.414 | 6.414 | MN | 24,587 | 192,420 | 10/21/2009 | 11/15/2039 |
| 25477G-EC-5 | DIST OF COLUMBIA INCOME TAX REV BOND 5% 12/1/2027 | 2 | | | 1FE | 256,738 | | 107,4180 | 250,000 | 252,034 | | (778) | | | 5.000 | 4.640 | JD | 1,042 | 12,500 | 01/27/2011 | 12/01/2027 |
| 25477G-ED-3 | DIST OF COLUMBIA INCOME TAX REV BOND 5% 12/1/2028 | 2 | | | 1FE | 511,195 | | 107,3930 | 500,000 | 503,388 | | (1,295) | | | 5.000 | 4.700 | JD | 2,083 | 25,000 | 01/27/2011 | 12/01/2028 |
| 341271-AB-0 | STATE BOARD OF ADMINISTRATION REV BOND 2.638% 7/1/2021 | | | | 1FE | 8,000,000 | | 100,1030 | 8,000,000 | 8,000,000 | | | | | 2.638 | 2.638 | JJ | 105,520 | 211,040 | 02/23/2016 | 07/01/2021 |
| 343136-L6-2 | FLORIDA TPK AUTH REV BOND 6.14% 7/1/2025 | 2 | | | 1FE | 1,000,000 | | 105,9210 | 1,000,000 | 1,000,000 | | | | | 6.140 | 6.140 | JJ | 30,700 | 61,400 | 06/26/2009 | 07/01/2025 |
| 49151E-4G-5 | KENTUCKY PPTY BLDG REV BOND 6.155% 11/1/2029 | | | | 1FE | 3,500,000 | | 119,2620 | 3,500,000 | 3,500,000 | | | | | 6.155 | 6.155 | MN | 35,904 | 215,425 | 10/28/2009 | 11/01/2029 |
| 517705-AP-4 | LAS VEGAS NV COP 7.8% 9/1/2039 | 2 | | | 1FE | 728,963 | | 109,1560 | 750,000 | 730,815 | | 321 | | | 7.800 | 8.051 | MS | 19,500 | 58,500 | 12/03/2009 | 09/01/2039 |
| 542690-3M-2 | LONG ISLAND NY PWR REV BOND 3.883% 9/1/2024 | | | | 1FE | 335,000 | | 103,4510 | 335,000 | 335,000 | | | | | 3.883 | 3.883 | MS | 4,336 | 13,008 | 12/04/2014 | 09/01/2024 |
| 542690-3N-0 | LONG ISLAND NY PWR REV BOND 3.983% 9/1/2025 | | | | 1FE | 265,000 | | 102,8070 | 265,000 | 265,000 | | | | | 3.983 | 3.983 | MS | 3,518 | 10,555 | 12/04/2014 | 09/01/2025 |
| 544435-C3-2 | LOS ANGELES CA ARPT REV BOND 6.582% 5/15/2039 | | | | 1FE | 2,500,000 | | 132,5510 | 2,500,000 | 2,500,000 | | | | | 6.582 | 6.582 | MN | 21,026 | 164,550 | 11/18/2009 | 05/15/2039 |
| 57586E-QK-0 | MASSACHUSETTS HLTH & ED FACS REV BOND 5% 12/15/2031 | 2 | | | 1FE | 463,626 | | 106,5410 | 450,000 | 453,496 | | (1,672) | | | 5.000 | 4.580 | JD | 1,000 | 22,500 | 01/27/2011 | 12/15/2031 |
| 57586E-QU-8 | MASSACHUSETTS HLTH & ED FACS REV BOND 5% 12/15/2030 | 2 | | | 1FE | 438,437 | | 106,5410 | 425,000 | 428,697 | | (1,770) | | | 5.000 | 4.530 | JD | 944 | 21,250 | 01/27/2011 | 12/15/2030 |
| 582041-WJ-2 | MET GOVT NASHVILLE & DAVIDSON REV BOND 4.053% 7/1/2026 | 1 | | | 1FE | 4,700,000 | | 106,1830 | 4,700,000 | 4,700,000 | | | | | 4.053 | 4.053 | JJ | 95,246 | 190,491 | 03/18/2016 | 07/01/2026 |
| 58259N-ZH-9 | MTA NY REV BOND 7.336% 11/15/2039 | | | | 1FE | 1,000,000 | | 154,7390 | 1,000,000 | 1,000,000 | | | | | 7.336 | 7.336 | MN | 9,374 | 73,360 | 04/23/2009 | 11/15/2039 |
| 58259Y-BE-8 | MET NY TRANS AUTH REV BOND 5.113% 11/15/2022 | | | | 1FE | 2,500,000 | | 109,0560 | 2,500,000 | 2,500,000 | | | | | 5.113 | 5.113 | MN | 16,333 | 127,825 | 10/07/2009 | 11/15/2022 |
| 583237-ER-7 | MIAMI BEACH FL REDEV REV BOND 3.126% 2/1/2020 | | | | 1FE | 1,500,000 | | 100,2580 | 1,500,000 | 1,500,000 | | | | | 3.126 | 3.126 | FA | 19,538 | 46,890 | 11/19/2015 | 02/01/2020 |
| 583237-ES-5 | MIAMI BEACH FL REDEV REV BOND 3.365% 2/1/2021 | | | | 1FE | 1,500,000 | | 100,8280 | 1,500,000 | 1,500,000 | | | | | 3.365 | 3.365 | FA | 21,031 | 50,475 | 11/19/2015 | 02/01/2021 |
| 583237-ET-3 | MIAMI BEACH FL REDEV REV BOND 3.585% 2/1/2022 | | | | 1FE | 750,000 | | 101,5100 | 750,000 | 750,000 | | | | | 3.585 | 3.585 | FA | 11,203 | 26,888 | 11/19/2015 | 02/01/2022 |
| 583237-EU-0 | MIAMI BEACH FL REDEV REV BOND 3.688% 2/1/2023 | | | | 1FE | 500,000 | | 101,2670 | 500,000 | 500,000 | | | | | 3.688 | 3.688 | FA | 7,683 | 18,440 | 11/19/2015 | 02/01/2023 |
| 58333P-U9-7 | MIAMI DADE CNTY FL AVIATION RE REV BOND 2.218% 10/1/2022 | | | | 1FE | 4,500,000 | | 97,3390 | 4,500,000 | 4,500,000 | | | | | 2.218 | 2.218 | AO | 24,953 | 99,810 | 08/04/2016 | 10/01/2022 |
| 60534R-MF-3 | MISSISSIPPI DEV REV BOND 6.589% 1/1/2035 | | | | 1FE | 2,000,000 | | 130,9030 | 2,000,000 | 2,000,000 | | | | | 6.589 | 6.589 | JJ | 65,890 | 131,780 | 08/19/2009 | 01/01/2035 |
| 60534R-TN-9 | MISSISSIPPI DEV REV BOND 6.313% 1/1/2033 | | | | 1FE | 2,000,000 | | 126,0440 | 2,000,000 | 2,000,000 | | | | | 6.313 | 6.313 | JJ | 63,130 | 126,260 | 03/10/2010 | 01/01/2033 |
| 60636W-NU-5 | MISSOURI HWYS & TRANS REV BOND 5.445% 5/1/2033 | | | | 1FE | 2,500,000 | | 121,2840 | 2,500,000 | 2,500,000 | | | | | 5.445 | 5.445 | MN | 22,688 | 136,125 | 09/16/2009 | 05/01/2033 |
| 645913-BD-5 | NEW JERSEY ECON DEV REV BOND ZERO COUP 2/15/2025 | | | | 1FE | 967,020 | | 75,0120 | 3,000,000 | 1,535,810 | | 98,495 | | | 0.000 | 13.386 | MAT | | | 05/27/2009 | 02/15/2025 |
| 646136-XR-7 | NEW JERSEY TRANS AUTH REV BOND 6.561% 12/18/2040 | | | | 2FE | 1,000,000 | | 132,5110 | 1,000,000 | 1,000,000 | | | | | 6.561 | 6.561 | JD | 2,916 | 65,610 | 01/07/2010 | 12/15/2040 |
| 646140-CH-4 | NEW JERSEY ST TURNPIKE REV BOND 2.896% 1/1/2023 | | | | 1FE | 500,000 | | 99,5410 | 500,000 | 500,000 | | | | | 2.896 | 2.896 | JJ | 684 | | 12/01/2017 | 01/01/2023 |
| 646140-CJ-0 | NEW JERSEY ST TURNPIKE REV BOND 3.056% 1/1/2024 | | | | 1FE | 500,000 | | 99,5230 | 500,000 | 500,000 | | | | | 3.086 | 3.086 | JJ | 729 | | 12/01/2017 | 01/01/2024 |
| 64971Q-AR-4 | NYC NY TRANS AUTH REV BOND 5% 2/1/2025 | 1 | | | 1FE | 1,206,395 | | 109,3810 | 1,145,000 | 1,166,907 | | (6,507) | | | 5.000 | 4.330 | FA | 23,854 | 57,250 | 02/17/2011 | 02/01/2025 |
| 64971W-3E-8 | NEW YORK CITY NY TRANL FIN AUTH REV BOND 5.25% 2/1/2029 | 2 | | | 1Z | 729,951 | | 110,5050 | 720,000 | 728,184 | | (1,767) | | | 5.250 | 4.849 | FA | 15,750 | 18,900 | 04/01/2017 | 02/01/2029 |
| 64971W-3J-7 | NEW YORK CITY NY TRANLFIN AUTH REV BOND 5.25% 2/1/2029 | 2 | | | 1FE | 461,289 | | 110,2830 | 455,000 | 460,172 | | (1,117) | | | 5.250 | 4.849 | FA | 9,953 | 11,944 | 04/01/2017 | 02/01/2029 |
| 769076-UG-3 | RIVERSIDE CA WTR REV BOND 6.349% 10/1/2039 | | | | 1FE | 1,500,000 | | 136,1370 | 1,500,000 | 1,500,000 | | | | | 6.349 | 6.349 | AO | 23,809 | 95,235 | 12/10/2009 | 10/01/2039 |
| 769584-DL-4 | RIVIERA BEACH FL PUB IMPT REV BOND 5.116% 4/1/2035 | | | | 1FE | 1,000,000 | | 111,6160 | 1,000,000 | 1,000,000 | | | | | 5.116 | 5.116 | AO | 12,790 | 51,160 | 08/19/2015 | 04/01/2035 |
| 79765D-XK-1 | SAN FRANCISCO CA COP 6.487% 11/1/2041 | | | | 1FE | 960,000 | | 136,0720 | 960,000 | 960,000 | | | | | 6.487 | 6.487 | MN | 10,379 | 62,275 | 09/24/2009 | 11/01/2041 |

E10.2

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | | |
|--|---|---------|---------------|-----------|-----------|-------------------|--------------------------------|-------------------|-------------------|-------------------------------|---|--|---|--|------------|-------------------|------------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 798110-AT-9 | SAN JOAQUIN CA TRANS AUTH REV BOND 5.75% 3/1/2029 | | | 2 | 1FE | 413,204 | | 112,6410 | 400,000 | 404,949 | | (1,400) | | | 5.750 | 5.320 | MS | 7,667 | 23,000 | 02/09/2011 | 03/01/2029 |
| 798110-AU-6 | SAN JOAQUIN CA TRANS AUTH REV BOND 5.75% 3/1/2030 | | | 2 | 1FE | 462,398 | | 112,6410 | 450,000 | 454,657 | | (1,316) | | | 5.750 | 5.390 | MS | 8,625 | 25,875 | 02/09/2011 | 03/01/2030 |
| 89978K-AV-8 | TUOLUMNE CA WIND AUTH REV BOND 6.918% 1/1/2034 | | | | 1FE | 2,750,000 | | 127,5490 | 2,750,000 | 2,750,000 | | | | | 6.918 | 6.918 | JJ | 95,123 | 190,245 | 06/25/2009 | 01/01/2034 |
| 913366-DF-4 | UNIV CALIFORNIA RCTS REV BOND 6.583% 5/15/2049 | | | | 1FE | 1,250,000 | | 140,6730 | 1,250,000 | 1,250,000 | | | | | 6.583 | 6.583 | MN | 10,515 | 82,288 | 12/04/2009 | 05/15/2049 |
| 914126-DX-0 | UNIV CALIFORNIA REV BOND 4.8% 5/15/2023 | | | | 1FE | 341,719 | | 110,1690 | 375,000 | 357,591 | | 2,690 | | | 4.800 | 5.819 | MN | 2,300 | 18,000 | 01/26/2011 | 05/15/2023 |
| 927793-TB-5 | VIRGINIA TRANS BRD REV BOND 4.7% 5/15/2024 | | | | 1FE | 394,180 | | 110,8470 | 400,000 | 396,765 | | 424 | | | 4.700 | 4.849 | MN | 2,402 | 18,800 | 01/27/2011 | 05/15/2024 |
| 2599999 Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 77,531,404 | XXX | 92,498,883 | 79,480,000 | 78,029,127 | | 84,300 | | | XXX | XXX | XXX | 1,139,673 | 3,832,008 | XXX | XXX |
| 312836-HK-9 | FHLMC 7.5% MBS 30YR POOL 000650 12/1/2025 | | | 4 | 1 | 16,758 | | 101,1540 | 16,656 | 16,716 | | (6) | | | 7.500 | 7.290 | MON | 104 | 1,249 | 02/03/1997 | 12/01/2025 |
| 31283H-J8-9 | FHLMC 6.5% MBS 30YR POOL 601187 9/1/2030 | | | 4 | 1 | 40,799 | | 110,7660 | 45,519 | 40,827 | | 4 | | | 6.500 | 6.768 | MON | 223 | 2,671 | 05/01/2001 | 09/01/2030 |
| 31287Y-WP-5 | FHLMC 6% MBS 30yr Pool 071554 9/1/2032 | | | 4 | 1 | 318,933 | | 111,7000 | 344,253 | 308,195 | | (289) | | | 6.000 | 5.041 | MON | 1,541 | 18,492 | 11/07/2002 | 09/01/2032 |
| 31288F-YP-3 | FHLMC 5.5% MBS 30yr Pool 077018 3/1/2033 | | | 4 | 1 | 484,978 | | 111,6170 | 528,962 | 473,908 | | (253) | | | 5.500 | 4.896 | MON | 2,172 | 26,065 | 04/01/2003 | 03/01/2033 |
| 3128CU-G7-5 | FHLMC 6% MBS 20YR POOL 030222 1/1/2023 | | | 4 | 1 | 130,206 | | 111,7000 | 141,871 | 127,011 | | (241) | | | 6.000 | 5.147 | MON | 635 | 7,621 | 11/04/2002 | 01/01/2023 |
| 3128MJ-VM-9 | FHLMC 3% MBS 30yr Pool 008619 12/1/2044 | | C | 4 | 1 | 12,749,443 | | 100,0920 | 12,593,886 | 12,743,525 | | (2,089) | | | 3.000 | 2.744 | MON | 31,456 | 377,470 | 12/17/2014 | 12/01/2044 |
| 3128MJ-YT-1 | FHLMC 3% MBS 30yr Pool FG 008721 9/1/2046 | | | 4 | 1 | 9,486,180 | | 100,1370 | 9,124,202 | 9,475,564 | | (6,835) | | | 3.000 | 2.542 | MON | 22,779 | 273,352 | 08/12/2016 | 09/01/2046 |
| 31290K-5A-3 | FHLMC 10% MBS 30YR POOL 555341 6/1/2019 | | | 4 | 1 | 557 | | 105,7540 | 587 | 556 | | (1) | | | 10.000 | 9.718 | MON | 4 | 56 | 09/19/1997 | 06/01/2019 |
| 312926-5P-7 | FHLMC 7.5% MBS 30YR POOL 000854 7/1/2029 | | | 4 | 1 | 23 | | 115,0550 | 26 | 23 | | | | | 7.500 | 7.222 | MON | | 2 | 06/22/1999 | 07/01/2029 |
| 312926-EU-6 | FHLMC 8.5% MBS 30yr Pool 000147 6/1/2022 | | | 4 | 1 | 922 | | 104,3880 | 915 | 898 | | (4) | | | 8.500 | 6.722 | MON | 6 | 74 | 07/07/1992 | 06/01/2022 |
| 312926-SM-9 | FHLMC 7.5% MBS 30YR POOL 000524 6/1/2027 | | | 4 | 1 | 6,845 | | 113,6190 | 7,666 | 6,818 | | (4) | | | 7.500 | 6.981 | MON | 42 | 506 | 07/14/1997 | 06/01/2027 |
| 312926-ST-4 | FHLMC 7.5% MBS 30YR POOL 000530 6/1/2027 | | | 4 | 1 | 15,225 | | 112,9450 | 16,955 | 15,012 | | (8) | | | 7.500 | 6.982 | MON | 94 | 1,126 | 07/15/1997 | 07/01/2027 |
| 312926-T6-3 | FHLMC 6.5% MBS 30YR POOL 000573 12/1/2027 | | | 4 | 1 | 11,779 | | 110,8830 | 13,218 | 11,804 | | 4 | | | 6.500 | 6.924 | MON | 65 | 775 | 12/18/1997 | 12/01/2027 |
| 31292H-O4-9 | FHLMC 6.5% MBS 30yr Pool 001375 7/1/2032 | | | 4 | 1 | 155,404 | | 112,3280 | 168,328 | 154,655 | | (105) | | | 6.500 | 5.211 | MON | 812 | 9,741 | 11/04/2002 | 07/01/2032 |
| 31292L-4F-9 | FHLMC 3% MBS 30yr Pool 004422 12/1/2042 | | C | 4 | 1 | 5,947,008 | | 100,5610 | 5,957,085 | 5,923,868 | | (435) | | | 3.000 | 2.945 | MON | 14,810 | 177,716 | 06/06/2013 | 12/01/2042 |
| 31292L-XG-5 | FHLMC 3% MBS 30YR POOL 004279 10/1/2042 | | C | 4 | 1 | 5,697,635 | | 100,5470 | 5,469,829 | 5,440,081 | | (3,245) | | | 3.000 | 2.290 | MON | 13,600 | 163,202 | 10/26/2012 | 10/01/2042 |
| 312938-K5-1 | FHLMC 4.5% MBS 30YR POOL A90316 12/1/2039 | | | 4 | 1 | 612,567 | | 106,6910 | 640,838 | 606,648 | | (102) | | | 4.500 | 3.836 | MON | 2,252 | 27,029 | 12/22/2010 | 12/01/2039 |
| 31293D-3J-9 | FHLMC 6% MBS 30yr Pool 018001 11/1/2028 | | | 4 | 1 | 22,425 | | 111,7000 | 25,483 | 22,814 | | 11 | | | 6.000 | 6.572 | MON | 114 | 1,369 | 11/16/1998 | 11/01/2028 |
| 312941-2G-1 | FHLMC 4.5% MBS 30yr Pool A93475 8/1/2040 | | | 4 | 1 | 827,412 | | 106,5220 | 864,092 | 811,188 | | (137) | | | 4.500 | 3.914 | MON | 3,042 | 36,503 | 12/22/2010 | 08/01/2040 |
| 312942-NM-3 | FHLMC 4.5% MBS 30YR POOL A93996 9/1/2040 | | C | 4 | 1 | 5,060,263 | | 106,6940 | 5,301,258 | 4,968,653 | | (815) | | | 4.500 | 3.959 | MON | 18,632 | 223,590 | 01/20/2011 | 09/01/2040 |
| 31294C-TF-0 | FHLMC 7.5% MBS 30yr Pool C39650 1/1/2030 | | | 4 | 1 | 34,969 | | 105,2520 | 37,461 | 35,048 | | 13 | | | 7.500 | 8.190 | MON | 2,669 | 2,669 | 02/03/2000 | 01/01/2030 |
| 3132GR-DK-4 | FHLMC 3.5% MBS 30yr Pool 006106 2/1/2042 | | C | 4 | 1 | 5,542,825 | | 103,1970 | 5,477,014 | 5,307,313 | | (4,142) | | | 3.500 | 2.876 | MON | 15,480 | 185,756 | 05/16/2012 | 02/01/2042 |
| 3132GV-MY-5 | FHLMC 3% MBS 30yr Pool 009975 7/1/2042 | | | 4 | 1 | 6,367,600 | | 100,5360 | 6,179,631 | 6,146,703 | | (3,867) | | | 3.000 | 2.544 | MON | 15,367 | 184,401 | 09/04/2012 | 07/01/2042 |
| 3132H7-CA-0 | FHLMC 3.5% MBS Other Pool U99064 5/1/2043 | | | 4 | 1 | 3,763,353 | | 103,0390 | 3,874,983 | 3,760,709 | | (100) | | | 3.500 | 3.501 | MON | 10,969 | 131,625 | 09/24/2013 | 08/01/2043 |
| 3132HB-P8-2 | FHLMC 4% MBS OTHER POOL U91447 5/1/2043 | | | 4 | 1 | 3,336,388 | | 105,4520 | 3,417,621 | 3,240,933 | | (1,303) | | | 4.000 | 3.592 | MON | 10,803 | 129,637 | 06/26/2013 | 05/01/2043 |
| 3132HX-D4-6 | FHLMC 3.5% MBS Other Pool U62123 2/1/2043 | | C | 4 | 1 | 5,984,986 | | 103,1540 | 6,163,147 | 5,974,727 | | (218) | | | 3.500 | 3.477 | MON | 17,426 | 209,115 | 01/24/2014 | 02/01/2043 |
| 3132J6-PP-3 | FHLMC 3% MBS 30YR POOL 015429 2/1/2043 | | C | 4 | 1 | 3,825,438 | | 100,5620 | 3,743,107 | 3,722,205 | | (1,461) | | | 3.000 | 2.623 | MON | 9,306 | 111,666 | 02/21/2013 | 02/01/2043 |
| 3132JF-4C-0 | FHLMC 3% MBS 30yr Pool FG 042618 8/1/2046 | | C | 4 | 1 | 4,761,383 | | 100,1380 | 4,587,340 | 4,581,006 | | (3,565) | | | 3.000 | 2.573 | MON | 11,453 | 137,430 | 10/04/2016 | 08/01/2046 |
| 3132YS-EH-9 | FHLMC 3.5% MBS 30yr Pool FG 050135 8/1/2047 | | | 4 | 1 | 10,080,780 | | 102,8480 | 10,096,510 | 9,816,949 | | (1,045) | | | 3.500 | 3.221 | MON | 28,633 | | 12/04/2017 | 08/01/2047 |
| 31335H-FM-7 | FHLMC 6% MBS 20YR POOL C90492 11/1/2021 | | | 4 | 1 | 40,861 | | 111,7000 | 46,403 | 41,543 | | 48 | | | 6.000 | 6.588 | MON | 208 | 2,493 | 12/07/2001 | 11/01/2021 |
| 31337E-NQ-3 | FHLMC 6.5% CMO Series 2074 2/15/2028 | | | 4 | 1 | 314,269 | | 111,2820 | 367,255 | 330,023 | | 321,497 | | | 6.500 | 7.674 | MON | 1,788 | 21,452 | 02/07/2001 | 07/15/2028 |
| 31346L-SZ-5 | FHLMC 2.486% MBS ARM POOL 605036 12/1/2018 | | | 4 | 1 | 1,741 | | 100,1890 | 1,747 | 1,744 | | (1) | | | 3.108 | 3.074 | MON | 4 | 48 | 02/28/1989 | 12/01/2018 |
| 31348S-GY-4 | FHLMC 2.375% MBS ARM POOL 785615 7/1/2026 | | | 4 | 1 | 2,269 | | 100,2480 | 2,288 | 2,270 | | (1) | | | 3.125 | 3.206 | MON | 6 | 63 | 07/15/1996 | 07/01/2026 |
| 313614-VA-4 | FNMA 10% MBS 30yr Pool 50109 8/1/2018 | | | 4 | 1 | 169 | | 100,7120 | 171 | 169 | | | | | 10.000 | 10.015 | MON | 1 | 17 | 06/16/1988 | 08/01/2018 |
| 313614-W3-9 | FNMA 10% MBS 30yr Pool 50166 1/1/2019 | | | 4 | 1 | 1,488 | | 100,8910 | 1,562 | 1,529 | | 6 | | | 10.000 | 11.312 | MON | 13 | 155 | 03/22/1989 | 01/01/2019 |
| 313614-XS-3 | FNMA 10% MBS 30YR POOL 50189 5/1/2019 | | | 4 | 1 | 835 | | 101,6960 | 829 | 826 | | (2) | | | 10.000 | 9.674 | MON | 7 | 83 | 06/08/1989 | 05/01/2019 |
| 31365C-4G-9 | FNMA 8% MBS 30YR POOL 124223 2/1/2022 | | | 4 | 1 | 4,794 | | 105,2920 | 5,125 | 4,868 | | 4 | | | 8.000 | 8.466 | MON | 32 | 390 | 03/03/1992 | 02/01/2022 |
| 31371F-GU-0 | FNMA 6.5% MBS 30YR POOL 250511 3/1/2026 | | | 4 | 1 | 6,206 | | 110,8450 | 6,389 | 6,254 | | 6 | | | 6.500 | 7.357 | MON | 35 | 415 | 12/03/1996 | 03/01/2026 |
| 31371F-SJ-2 | FNMA 7.5% MBS 30YR POOL 250821 2/1/2027 | | | 4 | 1 | 9,865 | | 114,3980 | 11,313 | 9,890 | | (1) | | | 7.500 | 7.536 | MON | 62 | 742 | 01/21/1997 | 02/01/2027 |
| 31371G-Z9-4 | FNMA 7% MBS 30YR POOL 251968 9/1/2028 | | | 4 | 1 | 12,562 | | 113,4190 | 14,302 | 12,560 | | | | | 7.000 | 7.073 | MON | 74 | 883 | 06/01/1999 | 09/01/2028 |
| 31371H-DU-9 | FNMA 6% MBS OTHER POOL 252215 11/1/2028 | | | 4 | 1 | 15,830 | | 111,8550 | 1 | | | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---------|---------------|-----------------|-----------|-------------|--------------------------------|-------------|-------------|-------------------------------|---|--|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | B o n d C h a r | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31380U-JP-4 | FNMA 6.5% MBS 30YR POOL 450370 1/1/2029 | | | 4 | 1 | 46,399 | | 110,8450 | 51,008 | 46,263 | | | (13) | | 6.500 | 6.218 | MON | 249 | 2,991 | 02/01/1999 | 01/01/2029 |
| 31382R-NZ-2 | FNMA 6.5% MBS 30yr Pool 490108 3/1/2029 | | | 4 | 1 | 36,086 | | 110,8450 | 40,180 | 36,248 | | | | | 6.500 | 6.594 | MON | 196 | 2,356 | 03/29/1999 | 03/01/2029 |
| 31384V-P4-8 | FNMA 7.5% MBS 30YR POOL 535143 2/1/2030 | | | 4 | 1 | 16,602 | | 112,2120 | 18,983 | 16,917 | | | 5 | | 7.500 | 8.174 | MON | 106 | 1,269 | 07/18/2000 | 02/01/2030 |
| 31384V-RN-4 | FNMA 7.5% MBS 30YR POOL 535193 3/1/2030 | | | 4 | 1 | 9,140 | | 110,5000 | 10,236 | 9,263 | | | 2 | | 7.500 | 7.945 | MON | 58 | 695 | 07/25/2000 | 03/01/2030 |
| 31385P-H5-6 | FNMA 6.5% MBS 30YR POOL 548452 12/1/2028 | | | 4 | 1 | 14,675 | | 110,8450 | 16,312 | 14,716 | | | (1) | | 6.500 | 6.530 | MON | 80 | 957 | 04/25/2001 | 12/01/2028 |
| 31385H-V3-0 | FNMA 6% MBS 30YR POOL 555134 12/1/2032 | | | 4 | 1 | 1,366,140 | | 114,3700 | 1,519,017 | 1,328,163 | | | (864) | | 6.000 | 5.287 | MON | 6,641 | 79,690 | 11/15/2002 | 12/01/2032 |
| 31386V-2K-5 | FNMA 6.5% MBS 30YR POOL 575078 5/1/2031 | | | 4 | 1 | 64,937 | | 110,8450 | 72,501 | 65,408 | | | 4 | | 6.500 | 6.693 | MON | 354 | 4,252 | 07/11/2001 | 05/01/2031 |
| 31387J-SA-5 | FNMA 6.5% MBS 30yr Pool 585613 5/1/2031 | | | 4 | 1 | 24,155 | | 110,8450 | 26,939 | 24,304 | | | 1 | | 6.500 | 6.662 | MON | 132 | 1,580 | 06/26/2001 | 05/01/2031 |
| 3138AV-US-7 | FNMA 3.5% MBS 30YR POOL AJ4201 12/1/2041 | | | 4 | 1 | 2,394,458 | | 103,2590 | 2,421,413 | 2,344,993 | | | (513) | | 3.500 | 2.893 | MON | 6,840 | 82,075 | 12/13/2011 | 12/01/2041 |
| 3138EK-MZ-5 | FNMA 3.5% MBS 30YR POOL AL3075 2/1/2043 | | | 4 | 1 | 3,188,625 | | 103,2990 | 3,296,655 | 3,191,367 | | | (67) | | 3.500 | 3.504 | MON | 9,308 | 111,698 | 12/20/2013 | 02/01/2043 |
| 3138UJ-Q9-2 | FNMA 3% MBS 30yr POOL FN AS8579 12/1/2046 | | | 4 | 1 | 4,721,852 | | 100,0510 | 4,700,019 | 4,697,630 | | | (413) | | 3.000 | 2.939 | MON | 11,744 | 58,720 | 06/19/2017 | 12/01/2046 |
| 3138UJ-G2-4 | FNMA 3% MBS 30yr Pool AT2016 4/1/2043 | | | 4 | 1 | 6,508,935 | | 100,5400 | 6,606,567 | 6,571,051 | | | 679 | | 3.000 | 3.130 | MON | 16,428 | 197,132 | 07/23/2014 | 04/01/2043 |
| 3138UJ-4T-7 | FNMA 3.5% MBS 30yr POOL FN AT7133 6/1/2043 | | | 4 | 1 | 6,387,717 | | 103,2040 | 6,339,770 | 6,142,958 | | | (2,587) | | 3.500 | 2.639 | MON | 17,917 | 215,004 | 01/11/2016 | 06/01/2043 |
| 3138XU-AY-4 | FNMA 3.5% MBS OTHER POOL AU0922 7/1/2043 | | C | 4 | 1 | 6,898,383 | | 103,1240 | 7,060,531 | 6,845,438 | | | (767) | | 3.500 | 3.394 | MON | 19,966 | 239,590 | 10/08/2013 | 07/01/2043 |
| 31390N-SU-2 | FNMA 6.5% MBS 30yr Pool 651659 8/1/2032 | | | 4 | 1 | 80,450 | | 110,8450 | 86,029 | 77,612 | | | (55) | | 6.500 | 5.129 | MON | 420 | 5,045 | 12/04/2002 | 08/01/2032 |
| 31391U-2F-1 | FNMA 6% MBS 30yr Pool 677674 2/1/2033 | | | 4 | 1 | 436,862 | | 111,7130 | 468,978 | 433,962 | | | (465) | | 6.000 | 4.881 | MON | 2,099 | 25,188 | 02/24/2003 | 02/01/2033 |
| 31391U-PT-6 | FNMA 6% MBS 30YR POOL 677334 1/1/2033 | | | 4 | 1 | 175,802 | | 111,7130 | 189,068 | 174,838 | | | (25) | | 6.000 | 4.746 | MON | 846 | 10,155 | 02/13/2003 | 01/01/2033 |
| 31400H-WF-6 | FNMA 6% MBS 30YR POOL 688346 3/1/2033 | | | 4 | 1 | 227,581 | | 111,7280 | 244,309 | 226,068 | | | (21) | | 6.000 | 4.881 | MON | 1,093 | 13,120 | 02/24/2003 | 02/01/2033 |
| 31407M-EZ-4 | FNMA 3.08% MBS ARM POOL 834552 8/1/2035 | | | 4 | 1 | 170,604 | | 103,4030 | 176,004 | 170,512 | | | (12) | | 3.580 | 3.481 | MON | 508 | 5,531 | 07/06/2005 | 08/01/2035 |
| 31417H-BX-1 | FNMA 3.5% MBS 30YR POOL AB9853 7/1/2043 | | C | 4 | 1 | 3,231,749 | | 103,6270 | 3,299,462 | 3,183,989 | | | (615) | | 3.500 | 3.276 | MON | 9,287 | 111,440 | 06/27/2013 | 07/01/2043 |
| 31417H-CS-1 | FNMA 3.5% MBS OTHER POOL AB9980 7/1/2043 | | C | 4 | 1 | 9,663,850 | | 103,0730 | 10,031,400 | 9,732,280 | | | 470 | | 3.500 | 3.587 | MON | 28,386 | 340,630 | 03/20/2014 | 07/01/2043 |
| 31418C-PE-8 | FNMA 3.5% MBS 30 YR POOL FN MA3120 9/1/2047 | | | 4 | 1 | 5,077,209 | | 102,7320 | 5,046,028 | 4,911,819 | | | (1,187) | | 3.500 | 3.147 | MON | 14,326 | 42,978 | 09/19/2017 | 09/01/2047 |
| 31419A-4N-4 | FNMA 3.5% MBS 30YR POOL AE0828 2/1/2041 | | | 4 | 1 | 3,568,972 | | 103,2540 | 3,600,741 | 3,487,261 | | | (1,175) | | 3.500 | 3.009 | MON | 10,148 | 122,035 | 12/21/2011 | 02/01/2041 |
| 2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities | | | | | | 140,438,514 | XXX | 141,111,420 | 137,756,775 | 140,286,958 | | (38,460) | | | XXX | XXX | XXX | 393,664 | 4,168,905 | XXX | XXX |
| 2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 462590-LD-0 | IOWA STUDENT LN LIQUIDITY CORP REV BOND 2.86% 12/1/2022 | | | | 1FE | 1,630,000 | | 99,6460 | 1,624,230 | 1,630,000 | | | | | 2.860 | 2.860 | JD | 3,885 | 51,280 | 10/19/2016 | 12/01/2022 |
| 462590-LE-8 | IOWA STUDENT LN LIQUIDITY CORP REV BOND 3.06% 12/1/2023 | | | | 1FE | 2,220,000 | | 99,9530 | 2,218,957 | 2,220,000 | | | | | 3.060 | 3.060 | JD | 5,661 | 74,725 | 10/19/2016 | 12/01/2023 |
| 2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities | | | | | | 3,850,000 | XXX | 3,843,187 | 3,850,000 | 3,850,000 | | | | | XXX | XXX | XXX | 9,546 | 126,005 | XXX | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 221,819,918 | XXX | 237,453,490 | 221,086,775 | 222,166,085 | | 45,870 | | | XXX | XXX | XXX | 1,542,883 | 8,126,918 | XXX | XXX |
| 00003#-AA-1 | A&E TELEVISION SR UNSECURED 3.11% 8/22/2019 | | | | 1 | 1,000,000 | | 100,3410 | 1,003,413 | 1,000,000 | | | | | 3.110 | 3.110 | FA | 11,144 | 31,100 | 08/17/2012 | 08/22/2019 |
| 00003#-AB-9 | A&E TELEVISION SR UNSECURED 3.63% 8/22/2022 | | | | 1 | 4,941,790 | | 101,5740 | 5,078,679 | 5,000,000 | | | 6,716 | | 3.630 | 3.794 | FA | 65,038 | 181,500 | 04/01/2014 | 08/22/2022 |
| 0010EP-A*-9 | AEP TEXAS CENTRAL SR UNSECURED 2.61% 4/30/2019 | | | | 2 | 2,000,000 | | 99,8110 | 1,996,220 | 2,000,000 | | | | | 2.610 | 2.610 | AO | 8,845 | 52,200 | 04/28/2014 | 04/30/2019 |
| 0010EP-AN-8 | AEP TEXAS CENTRAL SR UNSECURED 3.85% 10/1/2025 | | | 1 | 2FE | 990,210 | | 103,0030 | 1,030,033 | 1,000,000 | | | 852 | | 3.850 | 3.969 | AO | 9,625 | 38,500 | 09/15/2015 | 10/01/2025 |
| 00114*-AN-3 | AEP TRANSMISSION SR UNSECURED 3.18% 11/14/2021 | | | | 1 | 5,000,000 | | 99,8310 | 4,991,550 | 5,000,000 | | | | | 3.180 | 3.180 | MN | 20,758 | 159,000 | 11/11/2014 | 11/14/2021 |
| 00130H-BS-3 | AES CORP SR UNSECURED 7.375% 7/1/2021 | | | 1 | 3FE | 348,116 | | 111,7680 | 384,482 | 345,928 | | | (478) | | 7.375 | 7.188 | JJ | 12,685 | 25,370 | 08/08/2012 | 07/01/2021 |
| 00206R-AG-7 | AT&T SR UNSECURED 6.3% 1/15/2038 | | | | 2FE | 1,019,620 | | 117,7530 | 1,177,534 | 1,000,000 | | | (420) | | 6.300 | 6.152 | JJ | 29,050 | 63,000 | 12/22/2009 | 01/15/2038 |
| 00206R-AR-3 | AT&T SR UNSECURED 5.8% 2/15/2019 | | | | 2FE | 5,210,800 | | 103,7890 | 5,189,445 | 5,000,000 | | | (25,673) | | 5.800 | 5.235 | FA | 109,556 | 290,000 | 08/07/2009 | 02/15/2019 |
| 00206R-AS-1 | AT&T SR UNSECURED 6.55% 2/15/2039 | | | | 2FE | 1,060,550 | | 121,2410 | 1,212,410 | 1,000,000 | | | (1,206) | | 6.550 | 6.101 | FA | 24,744 | 65,500 | 03/18/2010 | 02/15/2039 |
| 00206R-AX-0 | AT&T SR UNSECURED 4.45% 5/15/2021 | | | | 2FE | 434,674 | | 105,5460 | 459,126 | 435,000 | | | 33 | | 4.450 | 4.459 | MN | 2,473 | 19,358 | 04/26/2011 | 05/15/2021 |
| 00206R-BK-7 | AT&T SR UNSECURED 4.35% 6/15/2045 | | | 1 | 2FE | 213,809 | | 92,3630 | 243,839 | 264,000 | | | 710 | | 4.350 | 5.640 | JD | 510 | 11,484 | 06/26/2013 | 06/15/2045 |
| 00209T-AB-1 | COMCAST CABLE COMM SR UNSECURED 9.455% 11/15/2022 | | | | 1FE | 989,436 | | 130,6820 | 1,257,163 | 962,000 | | | (973,627) | | 9.455 | 9.142 | MN | 11,622 | 90,957 | 11/19/2002 | 11/15/2022 |
| 00508X-AF-1 | ACTIAT SR UNSECURED 5.625% 6/15/2022 | | | 1 | 4FE | 1,868,608 | | 101,9600 | 1,852,613 | 1,817,000 | | | (1,801) | | 5.625 | 5.168 | JD | 4,543 | 102,206 | 12/18/2012 | 06/15/2022 |
| 025537-AG-6 | AMERICAN ELECTRIC POWER SR UNSECURED 2.95% 12/15/2022 | | | 1 | 2FE | 1,992,780 | | 101,3980 | 2,027,966 | 2,000,000 | | | 709 | | 2.950 | 2.992 | JD | 2,622 | 59,000 | 01/10/2013 | 12/15/2022 |
| 032510-AC-3 | ANADARKO PETROLEUM SR UNSECURED 6.2% 3/15/2040 | | | | 2FE | 2,206,485 | | 120,7340 | 2,716,506 | 2,250,000 | | | 845 | | 6.200 | 6.358 | MS | 41,075 | 139,500 | 03/23/2016 | 03/15/2040 |
| 032511-AY-3 | ANADARKO PETROLEUM SR UNSECURED 6.45% 9/15/2036 | | | | 2FE | 747,630 | | 122,5950 | 1,225,951 | 1,000,000 | | | 776,556 | | 6.450 | 8.929 | MS | 18,992 | 64,500 | 04/23/2009 | 09/15/2036 |
| 03523T-AN-8 | ANHEUSER-BUSCH INBEV SR UNSECURED 5.375% 1/15/2020 | | | | 1FE | 1,000,561 | | 106,0850 | 1,060,852 | 1,000,000 | | | (102) | | 5.375 | 5.363 | JJ | 24,785 | 53,750 | 02/09/2010 | 01/15/2020 |
| 03523T-BE-7 | ANHEUSER-BUSCH INBEV SR UNSECURED 7.75% 1/15/2019 | | | | 1FE | 6,227,776 | | 105,5800 | 6,334,818 | 6,000,000 | | | (34,038) | | 7.750 | 7.107 | JJ | 214,417 | 465,000 | 03/15/2011 | 01/15/2019 |

E10.4

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | | |
|----------------------|--|---------|---------------|-----------------|-----------|-------------|--------------------------------|------------|------------|-------------------------------|---|--|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | B o n d C h a r | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 03523T-BF-4 | ANHEUSER-BUSCH INBEV SR UNSECURED 8.2% 1/15/2039 | | | | 1FE | 3,061,803 | 158.9600 | 4,768,788 | 3,000,000 | 3,056,776 | | | (1,016) | | 8.200 | 8.012 | JJ | 113,433 | 246,000 | 03/15/2011 | 01/15/2039 |
| 03523T-BH-0 | 11/15/2019 | | | | 1FE | 3,966,140 | 108.3520 | 4,334,088 | 4,000,000 | 3,991,040 | | | 4,337 | | 6.875 | 7.005 | MN | 35,139 | 275,000 | 03/14/2011 | 11/15/2019 |
| 035240-AD-2 | ANHEUSER-BUSCH INBEV SR UNSECURED 3.75% 1/15/2022 | | | | 1FE | 3,012,658 | 104.4850 | 3,134,553 | 3,000,000 | 3,010,312 | | | (2,303) | | 3.750 | 3.657 | JJ | 51,875 | 112,500 | 12/20/2016 | 01/15/2022 |
| 037735-CR-6 | APPALACHIAN POWER SR UNSECURED 4.6% 3/30/2021 | | | | 2FE | 7,273,040 | 105.8810 | 7,602,270 | 7,180,000 | 7,256,400 | | | (24,354) | | 4.600 | 4.209 | MS | 83,487 | 330,280 | 12/20/2016 | 03/30/2021 |
| 040555-CL-6 | ARIZONA PUBLIC SERVICE SR UNSECURED 8.75% 3/1/2019 | | | | 1FE | 9,686,175 | 107.0790 | 9,101,715 | 8,500,000 | 8,687,641 | | | (149,945) | | 8.750 | 6.747 | MS | 247,917 | 743,750 | 08/12/2009 | 03/01/2019 |
| 044209-AF-1 | ASHLAND SR UNSECURED 4.75% 8/15/2022 | | | | 3FE | 415,140 | 104.3190 | 417,277 | 400,000 | 408,329 | | | (1,696) | | 4.750 | 4.225 | FA | 7,178 | 19,000 | 09/11/2013 | 08/15/2022 |
| 05279F-AE-9 | AUTOLIV ASP SR UNSECURED 2.84% 4/23/2019 | | | | 1 | 12,000,000 | 100.2400 | 12,028,792 | 12,000,000 | 12,000,000 | | | | | 2.840 | 2.840 | AO | 64,373 | 340,800 | 04/21/2014 | 04/23/2019 |
| 05232U-AK-6 | BAE SYSTEMS HOLDINGS SR UNSECURED 3.8% 10/7/2024 | | | | 2FE | 1,536,960 | 103.9120 | 1,558,682 | 1,500,000 | 1,526,903 | | | (3,468) | | 3.800 | 3.500 | AO | 13,300 | 57,000 | 12/19/2014 | 10/07/2024 |
| 057224-AZ-0 | BAKER HUGHES SR UNSECURED 5.125% 9/15/2040 | | | | 1FE | 3,036,155 | 117.3640 | 3,403,550 | 2,900,000 | 3,018,424 | | | (2,824) | | 5.125 | 4.827 | MS | 43,762 | 148,625 | 08/31/2010 | 09/15/2040 |
| 058498-AR-7 | BALL SR UNSECURED 5% 3/15/2022 | | | | 3FE | 178,544 | 106.5980 | 186,546 | 175,000 | 176,693 | | | (356) | | 5.000 | 4.744 | MS | 2,576 | 8,750 | 02/24/2012 | 03/15/2022 |
| 058498-AT-3 | BALL SR UNSECURED 5.25% 7/1/2025 | | | | 3FE | 149,313 | 108.8510 | 158,922 | 146,000 | 148,744 | | | (296) | | 5.250 | 4.947 | JJ | 3,833 | 7,665 | 01/06/2016 | 07/01/2025 |
| 06849R-AK-8 | BARRICK NA FINANCE SR UNSECURED 5.75% 5/1/2043 | | | | 2FE | 939,296 | 125.2400 | 747,573 | 750,000 | 747,542 | | | 42 | | 5.750 | 5.775 | MN | 7,188 | 43,125 | 09/30/2014 | 05/01/2043 |
| 073730-AE-3 | BEAM SUNTORY SR UNSECURED 3.25% 5/15/2022 | | | | 2FE | 3,066,720 | 101.6310 | 3,048,933 | 3,000,000 | 3,032,782 | | | (7,352) | | 3.250 | 2.967 | MN | 12,458 | 97,500 | 02/05/2013 | 05/15/2022 |
| 075887-BF-5 | BECTON DICKINSON SR UNSECURED 3.734% 12/15/2024 | | | | 2FE | 2,213,213 | 102.2220 | 2,180,385 | 2,133,000 | 2,198,115 | | | (8,580) | | 3.734 | 3.225 | JD | 3,540 | 79,646 | 03/11/2016 | 12/15/2024 |
| 10103D-AA-4 | BOSTON MEDICAL SR UNSECURED 4.519% 7/1/2026 | | | | 2FE | 615,438 | 106.5850 | 650,166 | 610,000 | 614,652 | | | (445) | | 4.519 | 4.410 | JJ | 13,783 | 27,566 | 03/22/2016 | 07/01/2026 |
| 11134L-AQ-2 | BROADCOM CORP SR UNSECURED 3.5% 1/15/2028 | | | | 2FE | 1,957,057 | 95.4250 | 1,946,666 | 2,040,000 | 1,957,469 | | | 412 | | 3.500 | 3.991 | JJ | 14,677 | | 12/08/2017 | 01/15/2028 |
| 120111-BM-0 | BUILDING MATERIALS CORP SR UNSECURED 5.375% | | | | 3FE | 375,938 | 104.5780 | 392,169 | 375,000 | 375,697 | | | (82) | | 5.375 | 5.342 | MN | 2,576 | 20,156 | 10/29/2014 | 11/15/2024 |
| 12189T-BA-1 | BURLINGTON NO SF SR UNSECURED 5.75% 3/15/2018 | | | | 1FE | 10,175,600 | 100.7900 | 9,575,088 | 9,500,000 | 9,520,127 | | | (95,926) | | 5.750 | 4.695 | MS | 160,840 | 546,250 | 01/25/2010 | 03/15/2018 |
| 1248EP-AY-9 | CCO HOLDINGS SR UNSECURED 5.25% 9/30/2022 | | | | 3FE | 1,764,688 | 102.5050 | 1,793,829 | 1,750,000 | 1,755,903 | | | (3,699) | | 5.250 | 5.117 | MS | 23,224 | 91,875 | 12/04/2012 | 09/30/2022 |
| 12508E-AE-1 | CDK GLOBAL SR UNSECURED 4.875% 6/1/2027 | | | | 3FE | 303,000 | 101.1980 | 306,629 | 303,000 | 303,000 | | | | | 4.875 | 4.875 | JD | 1,231 | 8,042 | 05/10/2017 | 06/01/2027 |
| 125896-BE-9 | CMIS ENERGY SR UNSECURED 6.25% 2/1/2020 | | | | 2FE | 73,325 | 107.4970 | 75,248 | 70,000 | 70,938 | | | (414) | | 6.250 | 5.560 | FA | 1,823 | 4,375 | 04/04/2011 | 02/01/2020 |
| 125896-BK-5 | CMIS ENERGY SR UNSECURED 5.05% 3/15/2022 | | | | 2FE | 1,637,430 | 108.4460 | 1,626,686 | 1,500,000 | 1,590,187 | | | (20,939) | | 5.050 | 3.413 | MS | 22,304 | 75,750 | 09/08/2015 | 03/15/2022 |
| 125896-BL-3 | CMIS ENERGY CORP SR UNSECURED 4.7% 3/31/2043 | | | | 2FE | 867,977 | 112.1850 | 942,355 | 840,000 | 867,501 | | | (476) | | 4.700 | 4.480 | MS | 9,980 | 39,480 | 03/03/2017 | 03/31/2043 |
| 126304-AK-0 | CSC HOLDINGS SR UNSECURED 7.625% 7/15/2018 | | | | 4FE | 517,625 | 102.3140 | 516,684 | 505,000 | 506,040 | | | (1,830) | | 7.625 | 7.228 | JJ | 17,756 | 38,506 | 12/07/2009 | 07/15/2018 |
| 126408-GP-2 | CSX SR UNSECURED 7.45% 4/1/2038 | | | | 2FE | 2,779,710 | 138.7630 | 4,162,884 | 3,000,000 | 2,804,388 | | | 3,736 | | 7.450 | 8.111 | AO | 55,875 | 223,500 | 05/21/2009 | 04/01/2038 |
| 126408-HH-9 | CSX CORP SR UNSECURED 3.25% 6/1/2027 | | | | 2FE | 3,490,820 | 99.8620 | 3,480,194 | 3,485,000 | 3,490,806 | | | (14) | | 3.250 | 3.229 | JD | 9,439 | | 12/18/2017 | 06/01/2027 |
| 12656*-AE-2 | CSLB HOLDINGS SR UNSECURED 2.07% 3/26/2018 | | | | 1 | 5,000,000 | 99.8620 | 4,997,286 | 5,000,000 | 5,000,000 | | | | | 2.070 | 2.070 | MS | 27,313 | 103,500 | 03/22/2013 | 03/26/2018 |
| 126650-CQ-1 | CVS HEALTH SR UNSECURED 4.75% 12/1/2022 | | | | 2FE | 633,779 | 107.0740 | 669,209 | 625,000 | 631,817 | | | (1,279) | | 4.750 | 4.490 | JD | 2,474 | 29,688 | 06/10/2016 | 12/01/2022 |
| 131347-CA-2 | CALPINE SR SECURED 6% 1/15/2022 | | | | 3FE | 104,000 | 103.1810 | 103,181 | 100,000 | 101,977 | | | (534) | | 6.000 | 5.339 | JJ | 2,767 | 6,000 | 10/31/2013 | 01/15/2022 |
| 131347-CC-8 | CALPINE SR SECURED 5.875% 1/15/2024 | | | | 3FE | 1,496,250 | 101.7140 | 1,423,995 | 1,400,000 | 1,454,264 | | | (14,994) | | 5.875 | 4.589 | JJ | 37,926 | 82,250 | 01/23/2015 | 01/15/2024 |
| 14149Y-AT-5 | CARDINAL HEALTH SR UNSECURED 4.625% 12/15/2020 | | | | 2FE | 4,080,021 | 105.2820 | 4,332,338 | 4,115,000 | 4,102,902 | | | 3,729 | | 4.625 | 4.733 | JD | 8,459 | 190,319 | 03/03/2011 | 12/15/2020 |
| 14916R-AF-1 | CATHOLIC HEALTH INITIATIVES SR UNSECURED 4.2% | | | | 2FE | 2,159,460 | 103.1780 | 2,063,556 | 2,000,000 | 2,124,956 | | | (20,285) | | 4.200 | 2.977 | FA | 35,000 | 84,000 | 04/06/2016 | 08/01/2023 |
| 15089Q-AD-6 | CELANESE US SR UNSECURED 4.625% 11/15/2022 | | | | 2FE | 1,928,125 | 106.4150 | 2,048,496 | 1,925,000 | 1,926,086 | | | (192) | | 4.625 | 4.612 | MS | 26,215 | 89,031 | 08/04/2014 | 11/15/2022 |
| 154051-EF-9 | CENTRAL MAINE PWR SR UNSECURED 3.07% 6/15/2022 | | | | 1 | 2,000,000 | 100.7440 | 2,014,873 | 2,000,000 | 2,000,000 | | | | | 3.070 | 3.070 | JJ | 28,312 | 61,400 | 06/12/2012 | 06/15/2022 |
| 171798-AC-5 | CIMAREX ENERGY SR UNSECURED 4.375% 6/1/2024 | | | | 2FE | 2,966,305 | 106.1680 | 3,165,915 | 2,982,000 | 2,970,157 | | | 1,561 | | 4.375 | 4.447 | JD | 10,872 | 130,463 | 07/09/2015 | 06/01/2024 |
| 17453B-AW-1 | FRONTIER COMM SR UNSECURED 7.125% 3/15/2019 | | | | 4FE | 1,234,375 | 95.7430 | 1,196,788 | 1,250,000 | 1,246,913 | | | 2,369 | | 7.125 | 7.343 | MS | 26,224 | 89,063 | 08/30/2011 | 03/15/2019 |
| 185508-AE-8 | CLECO POWER SR UNSECURED 6.5% 12/1/2035 | | | | 2FE | 629,239 | 126.9860 | 825,406 | 650,000 | 632,467 | | | 492 | | 6.500 | 6.762 | JD | 3,521 | 42,250 | 11/09/2009 | 12/01/2035 |
| 198280-AH-2 | COLUMBIA PIPELINE GROUP INC SR UNSECURED 5.8% | | | | 2FE | 1,222,909 | 124.7690 | 1,827,860 | 1,465,000 | 1,227,336 | | | 2,746 | | 5.800 | 7.159 | JD | 7,081 | 84,970 | 05/16/2016 | 06/01/2045 |
| 20030N-AX-9 | COMCAST SR UNSECURED 6.4% 5/15/2038 | | | | 1FE | 3,955,300 | 135.1700 | 6,758,505 | 5,000,000 | 4,070,015 | | | 17,106 | | 6.400 | 8.309 | MN | 40,889 | 320,000 | 11/14/2008 | 05/15/2038 |
| 20369E-AA-0 | COMMUNITY HOSPITALS SR SECURED 4.237% 5/1/2025 | | | | 1FE | 500,000 | 104.7960 | 523,981 | 500,000 | 500,000 | | | | | 4.237 | 4.237 | MN | 3,531 | 21,185 | 06/04/2015 | 05/01/2025 |
| 205887-BR-2 | CONAGRA FOODS SR UNSECURED 3.2% 1/25/2023 | | | | 2FE | 2,922,107 | 101.1910 | 2,992,206 | 2,957,000 | 2,994,665 | | | 3,971 | | 3.200 | 3.362 | JJ | 41,004 | 94,624 | 01/18/2017 | 01/25/2023 |
| 207597-EF-8 | CONNECTICUT LIGHT & PWR SR SECURED 2.5% 1/15/2023 | | | | 1FE | 2,002,620 | 99.1570 | 1,983,138 | 2,000,000 | 2,001,384 | | | (261) | | 2.500 | 2.485 | JJ | 23,056 | 50,000 | 01/09/2013 | 01/15/2023 |
| 21036P-AL-2 | CONSTELLATION BRANDS SR UNSECURED 4.25% 5/1/2023 | | | | 2FE | 1,488,125 | 106.0540 | 1,696,859 | 1,600,000 | 1,530,779 | | | 10,938 | | 4.250 | 5.186 | MN | 11,333 | 68,000 | 08/04/2014 | 05/01/2023 |
| 210518-CQ-7 | CONSUMERS ENERGY CO SR SECURED 5.65% 9/15/2018 | | | | 1FE | 1,079,790 | 102.4300 | 1,024,298 | 1,000,000 | 1,007,836 | | | (10,714) | | 5.650 | 4.507 | MS | 16,636 | 56,500 | 03/18/2010 | 09/15/2018 |
| 210518-CR-5 | CONSUMERS ENERGY CO SR SECURED 6.125% 3/15/2019 | | | | 1FE | 12,019,551 | 104.5350 | 11,375,444 | 10,882,000 | 11,063,452 | | | (143,185) | | 6.125 | 4.685 | MS | 196,254 | 666,523 | 03/19/2010 | 03/15/2019 |
| 210518-CS-3 | CONSUMERS ENERGY CO SR SECURED 6.7% 9/15/2019 | | | | 1FE | 1,998,642 | 107.1810 | 1,939,982 | 1,810,000 | 1,848,786 | | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | | |
|----------------------|---|---------|---------------|-----------|-----------|-------------|--------------------------------|------------|------------|-------------------------------|---|--|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 233331-AR-8 | DTE ENERGY SR UNSECURED 3.85% 12/1/2023 | | | 1 | 2FE | 12,679,758 | 104.1110 | 12,628,676 | 12,130,000 | 12,528,600 | (63,127) | | | | 3.850 | 3.212 | JD | 38,917 | 467,005 | 10/16/2015 | 12/01/2023 |
| 233331-AS-6 | DTE ENERGY SR UNSECURED 3.5% 6/1/2024 | | | 1 | 2FE | 8,621,328 | 102.3220 | 8,768,995 | 8,570,000 | 8,609,256 | (5,584) | | | | 3.500 | 3.418 | JD | 24,996 | 299,950 | 11/19/2015 | 06/01/2024 |
| 25179M-AH-6 | DEVON ENERGY SR UNSECURED 6.3% 1/15/2019 | | | | 2FE | 4,354,949 | 103.0280 | 4,057,231 | 3,938,000 | 3,994,501 | (51,806) | | | | 6.300 | 4.866 | JJ | 114,399 | 248,094 | 10/07/2009 | 01/15/2019 |
| 25179S-AD-2 | DEVON FINANCING SR UNSECURED 7.875% 9/30/2031 | | | | 2FE | 1,215,600 | 136.9920 | 1,369,916 | 1,000,000 | 1,165,111 | (7,508) | | | | 7.875 | 6.085 | MS | 19,906 | 78,750 | 09/15/2009 | 09/30/2031 |
| 25470X-AE-5 | DISH DBS SR UNSECURED 6.75% 6/1/2021 | | | | 3FE | 370,313 | 105.7400 | 396,524 | 375,000 | 372,958 | 513 | | | | 6.750 | 6.932 | JD | 2,109 | 25,313 | 12/01/2011 | 06/01/2021 |
| 25470X-AJ-4 | DISH DBS SR UNSECURED 5.875% 7/15/2022 | | | | 3FE | 421,250 | 100.5570 | 402,226 | 400,000 | 411,260 | (2,174) | | | | 5.875 | 5.167 | JJ | 10,836 | 23,500 | 12/06/2012 | 07/15/2022 |
| 257469-AJ-5 | DOMINION RESOURCES SR UNSECURED 5.25% 8/1/2033 | | | | 2FE | 1,980,410 | 116.4740 | 2,329,478 | 2,000,000 | 1,986,225 | 557 | | | | 5.250 | 5.316 | FA | 43,750 | 105,000 | 10/29/2003 | 08/01/2033 |
| 25746U-BL-2 | DOMINION RESOURCES SR UNSECURED 4.45% 3/15/2021 | | | | 2FE | 1,609,725 | 105.6630 | 1,584,945 | 1,500,000 | 1,565,987 | (19,335) | | | | 4.450 | 3.000 | MS | 19,654 | 66,750 | 09/08/2015 | 03/15/2021 |
| 25746U-BP-3 | DOMINION RESOURCES SR UNSECURED 2.75% 9/15/2022 | | | 1 | 2FE | 1,685,241 | 99.3270 | 1,708,430 | 1,720,000 | 1,696,799 | 4,518 | | | | 2.750 | 3.060 | MS | 13,927 | 47,300 | 10/15/2015 | 09/15/2022 |
| 25746U-CE-7 | DOMINION RESOURCES SR UNSECURED 3.9% 10/1/2025 | | | 1 | 2FE | 5,032,730 | 104.3230 | 5,216,155 | 5,000,000 | 5,026,197 | (2,939) | | | | 3.900 | 3.820 | AO | 48,750 | 195,000 | 09/23/2015 | 10/01/2025 |
| 260543-CC-5 | DOW CHEMICAL SR UNSECURED 4.25% 11/15/2020 | | | 1 | 2FE | 4,024,920 | 104.3760 | 4,175,024 | 4,000,000 | 4,007,867 | (2,706) | | | | 4.250 | 4.172 | MN | 21,722 | 170,000 | 11/05/2010 | 11/15/2020 |
| 260543-CJ-0 | DOW CHEMICAL SR UNSECURED 3.5% 10/1/2024 | | | 1 | 2FE | 668,338 | 102.7110 | 698,436 | 680,000 | 671,545 | 1,084 | | | | 3.500 | 3.710 | AO | 5,950 | 23,800 | 12/16/2014 | 10/01/2024 |
| 26441C-AB-1 | DUKE ENERGY SR UNSECURED 6.25% 6/15/2018 | | | | 2FE | 491,925 | 101.8570 | 432,894 | 425,000 | 429,868 | (10,415) | | | | 6.250 | 3.689 | JD | 1,181 | 26,563 | 05/25/2011 | 06/15/2018 |
| 26441C-AJ-4 | DUKE ENERGY SR UNSECURED 3.05% 8/15/2022 | | | 1 | 2FE | 7,473,900 | 101.0760 | 7,580,678 | 7,500,000 | 7,480,785 | 3,809 | | | | 3.050 | 3.110 | JD | 86,417 | 228,750 | 03/09/2016 | 08/15/2022 |
| 26441C-AN-5 | DUKE ENERGY SR UNSECURED 3.75% 4/15/2024 | | | 1 | 2FE | 2,326,118 | 104.4140 | 2,293,976 | 2,197,000 | 2,299,941 | (15,377) | | | | 3.750 | 2.899 | AO | 17,393 | 82,388 | 04/07/2016 | 04/15/2024 |
| 26884T-AH-5 | ERAC USA FINANCE SR UNSECURED 3.3% 10/15/2022 | | | | 2FE | 1,552,710 | 101.3150 | 1,519,718 | 1,500,000 | 1,539,694 | (7,664) | | | | 3.300 | 2.707 | AO | 10,450 | 49,500 | 04/11/2016 | 10/15/2022 |
| 26884T-AL-6 | ERAC USA FINANCE SR UNSECURED 3.85% 11/15/2024 | | | 1 | 2FE | 3,184,965 | 103.3800 | 3,246,123 | 3,140,000 | 3,176,574 | (4,783) | | | | 3.850 | 3.651 | MN | 15,447 | 120,890 | 03/08/2016 | 11/15/2024 |
| 27805E-F*-8 | EATON CORP SR UNSECURED 3.68% 6/28/2023 | | | | 2FE | 1,032,640 | 102.4900 | 1,024,899 | 1,000,000 | 1,028,559 | (4,698) | | | | 3.680 | 3.110 | JD | 1,636 | 36,800 | 11/30/2016 | 06/28/2023 |
| 28336L-BR-9 | EL PASO SR UNSECURED 7.25% 6/1/2018 | | | | 2FE | 865,200 | 101.9960 | 979,162 | 960,000 | 953,989 | 13,624 | | | | 7.250 | 8.819 | JD | 5,800 | 69,600 | 01/26/2009 | 06/01/2018 |
| 28501*-AS-4 | ELECTRIC TRANSMISSION TX SR UNSECURED 2.5% 6/13/2019 | | | | 2 | 3,000,000 | 99.6190 | 2,988,571 | 3,000,000 | 3,000,000 | | | | | 2.500 | 2.500 | JD | 3,750 | 75,000 | 06/11/2013 | 06/13/2019 |
| 29078E-AA-3 | EMBARQ SR UNSECURED 7.995% 6/1/2036 | | | | 3FE | 1,097,490 | 97.4300 | 974,302 | 1,000,000 | 1,084,908 | (2,175) | | | | 7.995 | 7.158 | JD | 6,663 | 79,950 | 10/27/2010 | 06/01/2036 |
| 29103D-AM-8 | EMERA US FINANCE LP SR UNSECURED 4.75% 6/15/2046 | | | 1 | 2FE | 1,577,447 | 109.8490 | 1,635,655 | 1,489,000 | 1,577,068 | (378) | | | | 4.750 | 4.381 | JD | 35,364 | | 09/13/2017 | 06/15/2046 |
| 29379V-AP-8 | ENTERPRISE PRODUCTS OPER SR UNSECURED 5.2% 9/1/2020 | | | | 2FE | 2,356,060 | 106.9430 | 2,138,864 | 2,000,000 | 2,138,059 | (49,466) | | | | 5.200 | 2.507 | MS | 34,667 | 104,000 | 05/17/2013 | 09/01/2020 |
| 29379V-AZ-6 | ENTERPRISE PRODUCTS OPER SR UNSECURED 3.35% 3/15/2023 | | | 1 | 2FE | 2,136,600 | 102.1280 | 2,297,869 | 2,250,000 | 2,181,273 | 11,657 | | | | 3.350 | 4.006 | MS | 22,194 | 75,375 | 12/05/2013 | 03/15/2023 |
| 29379V-BB-8 | ENTERPRISE PRODUCTS OPER SR UNSECURED 3.9% 2/15/2024 | | | 1 | 2FE | 2,064,670 | 104.1190 | 2,118,811 | 2,035,000 | 2,055,735 | (3,093) | | | | 3.900 | 3.706 | FA | 29,982 | 79,365 | 12/19/2014 | 02/15/2024 |
| 29379V-BC-6 | ENTERPRISE PRODUCTS OPER SR UNSECURED 5.1% 2/15/2045 | | | 1 | 2FE | 632,568 | 113.4810 | 675,209 | 595,000 | 631,981 | (587) | | | | 5.100 | 4.689 | FA | 11,464 | 15,173 | 02/16/2017 | 02/15/2045 |
| 302182-AE-0 | EXPRESS SCRIPTS SR UNSECURED 7.25% 6/15/2019 | | | | 2FE | 5,173,100 | 106.6890 | 5,334,465 | 5,000,000 | 5,032,861 | (20,811) | | | | 7.250 | 6.768 | JD | 16,111 | 362,500 | 06/05/2009 | 06/15/2019 |
| 30219G-AN-8 | EXPRESS SCRIPTS HOLDING SR UNSECURED 3.4% 3/1/2027 | | | | 2FE | 5,468,958 | 98.0070 | 5,797,102 | 5,915,000 | 5,498,116 | 29,158 | | | | 3.400 | 4.340 | MS | 67,037 | 100,555 | 03/14/2017 | 03/01/2027 |
| 31428X-AR-7 | FEDEX SR UNSECURED 8% 1/15/2019 | | | | 2FE | 6,995,855 | 105.8310 | 6,667,322 | 6,300,000 | 6,397,040 | (87,741) | | | | 8.000 | 6.442 | JJ | 232,400 | 504,000 | 07/01/2009 | 01/15/2019 |
| 31428X-AY-2 | FEDEX SR UNSECURED 4% 1/15/2024 | | | | 2FE | 3,010,320 | 106.3660 | 3,190,968 | 3,000,000 | 3,006,711 | (966) | | | | 4.000 | 3.958 | JJ | 55,333 | 120,000 | 01/06/2014 | 01/15/2024 |
| 31428X-BC-9 | FEDEX SR UNSECURED 3.2% 2/1/2025 | | | | 2FE | 1,160,176 | 101.2130 | 1,194,309 | 1,180,000 | 1,164,959 | 1,848 | | | | 3.200 | 3.404 | FA | 15,733 | 37,760 | 05/12/2015 | 02/01/2025 |
| 341099-CL-1 | DUKE ENERGY FLORIDA SR SECURED 6.4% 6/15/2038 | | | | 1FE | 1,469,529 | 140.7390 | 1,899,971 | 1,350,000 | 1,452,707 | (2,583) | | | | 6.400 | 5.762 | JD | 3,840 | 86,400 | 01/27/2010 | 06/15/2038 |
| 35802X-AF-0 | FRESENIUS MED CARE II SR UNSECURED 5.875% 1/31/2022 | | | | 2FE | 655,625 | 110.0170 | 687,604 | 625,000 | 639,826 | (3,199) | | | | 5.875 | 5.220 | JJ | 15,401 | 36,719 | 12/12/2012 | 01/31/2022 |
| 35803Q-AA-5 | FRESENIUS MED CARE US SR UNSECURED 5.75% 2/15/2021 | | | | 2FE | 994,260 | 108.1460 | 1,081,456 | 1,000,000 | 997,917 | 590 | | | | 5.750 | 5.824 | FA | 21,722 | 57,500 | 01/19/2012 | 02/15/2021 |
| 36962G-AR-2 | GENERAL ELEC CAP CORP SR UNSECURED 4.375% 9/16/2020 | | | | 1FE | 2,038,086 | 104.9990 | 2,178,727 | 2,075,000 | 2,063,137 | 4,026 | | | | 4.375 | 4.602 | MS | 26,478 | 90,781 | 11/30/2010 | 09/16/2020 |
| 36962G-BS-8 | GENERAL ELEC CAP CORP SR UNSECURED 3.1% 1/9/2023 | | | | 1FE | 2,760,510 | 101.4820 | 3,044,454 | 3,000,000 | 2,862,326 | 24,205 | | | | 3.100 | 4.121 | JJ | 44,433 | 93,000 | 06/24/2013 | 01/09/2023 |
| 370334-BH-6 | GENERAL MILLS INC SR UNSECURED 5.65% 2/15/2019 | | | | 2FE | 9,639,644 | 103.7850 | 9,548,202 | 9,200,000 | 9,262,878 | (53,227) | | | | 5.650 | 5.015 | FA | 196,369 | 519,800 | 07/15/2009 | 02/15/2019 |
| 37331N-AB-7 | GEORGIA-PACIFIC LLC SR UNSECURED 5.4% 11/1/2020 | | | | 1FE | 113,706 | 107.7700 | 123,936 | 115,000 | 114,546 | 144 | | | | 5.400 | 5.552 | MN | 1,035 | 6,210 | 03/31/2011 | 11/01/2020 |
| 383909-AF-5 | HR GRACE & CO-COMM SR UNSECURED 5.625% 10/1/2024 | | | | 3FE | 1,615,031 | 107.7680 | 1,724,286 | 1,600,000 | 1,610,839 | (1,312) | | | | 5.625 | 5.503 | AO | 22,500 | 90,000 | 01/27/2016 | 10/01/2024 |
| 38869P-AK-0 | GRAPHIC PACKAGING INTL SR UNSECURED 4.75% 4/15/2021 | | | 1 | 3FE | 1,602,375 | 104.4000 | 1,670,403 | 1,600,000 | 1,601,239 | (362) | | | | 4.750 | 4.723 | AO | 16,044 | 76,000 | 07/31/2014 | 04/15/2021 |
| 404119-BN-8 | HCA INC SR SECURED 5% 3/15/2024 | | | | 3FE | 1,309,375 | 104.5870 | 1,307,343 | 1,250,000 | 1,292,794 | (5,887) | | | | 5.000 | 4.364 | MS | 18,403 | 62,500 | 01/14/2015 | 03/15/2024 |
| 404121-AF-2 | HCA INC SR SECURED 4.75% 5/1/2023 | | | | 3FE | 808,438 | 103.5290 | 828,233 | 800,000 | 805,455 | (885) | | | | 4.750 | 4.604 | MN | 6,333 | 38,000 | 01/05/2015 | 05/01/2023 |
| 41163G-AF-8 | HARCOURT GENERAL INC SR UNSECURED 7.2% 8/1/2027 | | | | 2FE | 997,820 | 120.6910 | 1,206,905 | 1,000,000 | 998,772 | 86 | | | | 7.200 | 7.218 | FA | 30,000 | 72,000 | 07/31/1997 | 08/01/2027 |
| 42307T-AH-1 | KRAFT HEINZ FOODS CO SR UNSECURED 7.125% 8/1/2039 | | | | 2FE | 6,350,558 | 135.0190 | 7,831,096 | 5,800,000 | 6,282,151 | (10,237) | | | | 7.125 | 6.407 | FA | 172,188 | 413,250 | 10/14/2009 | 08/01/2039 |
| 42809H-AB-3 | HESS CORP SR UNSECURED 8.125% 2/15/2019 | | | | 2FE | 4,811,800 | 105.8690 | 4,234,776 | 4,000,000 | 4,119,783 | (101,044) | | | | 8.125 | 5.337 | FA | 122,778 | 325,000 | 10/15/2009 | 02/15/2019 |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|----------------------|--|---------|---------------|-----------------|-----------|-------------|--------------------------------|------------|------------|-------------------------------|---|--|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | B o n d C h a r | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 454889-AN-6 | INDIANA MICHIGAN POWER SR UNSECURED 7% 3/15/2019 INTERSTATE POWER & LIGHT SR UNSECURED 6.25% 7/15/2039 | | | | 2FE | 1,605,084 | | 1,633,753 | 1,550,000 | 1,558,776 | | | (6,804) | | 7.000 | 6.503 | MS | 31,947 | 108,500 | 06/05/2009 | 03/15/2019 |
| 461070-AG-9 | JERSEY CENTRAL PWR & LT SR UNSECURED 7.35% 2/1/2019 | | | | 2FE | 1,877,732 | | 2,466,949 | 1,850,000 | 1,874,141 | | | (529) | | 6.250 | 6.140 | JJ | 53,316 | 115,625 | 07/07/2009 | 07/15/2039 |
| 476556-DA-0 | KANSAS CITY POWER & LT SR SECURED 7.15% 4/1/2019 | | | | 2FE | 568,270 | | 524,454 | 500,000 | 509,650 | | | (8,427) | | 7.350 | 5.489 | FA | 15,313 | 36,750 | 07/21/2009 | 02/01/2019 |
| 485134-BL-3 | KANSAS GAS & ELECTRIC CO SR SECURED 6.7% 6/15/2019 | | | | 1FE | 3,322,800 | | 3,171,993 | 3,000,000 | 3,052,130 | | | (39,208) | | 7.150 | 5.688 | AO | 53,625 | 214,500 | 07/21/2009 | 04/01/2019 |
| 485260-BL-6 | KELLOGG CO SR UNSECURED 4% 12/15/2020 | | | | 1FE | 7,370,389 | | 7,260,656 | 6,870,000 | 6,962,844 | | | (59,971) | | 6.700 | 5.716 | JD | 20,457 | 460,290 | 02/10/2010 | 06/15/2019 |
| 487836-BD-9 | KELLOGG CO SR UNSECURED 3.25% 5/21/2018 | | | | 2FE | 2,238,620 | | 2,040,533 | 2,000,000 | 2,094,503 | | | (30,536) | | 4.000 | 2.336 | JD | 3,556 | 80,000 | 01/17/2013 | 12/15/2020 |
| 487836-BE-7 | KELLOGG CO SR UNSECURED 2.65% 12/1/2023 | | | | 2FE | 3,476,649 | | 3,314,134 | 3,300,000 | 3,311,875 | | | (30,092) | | 3.250 | 2.314 | MN | 11,917 | 107,250 | 03/14/2012 | 05/21/2018 |
| 487836-BS-6 | KELLOGG CO SR UNSECURED 6.25% 12/1/2023 | | | | 2FE | 6,187,939 | | 6,257,594 | 6,290,000 | 6,200,909 | | | 12,955 | | 2.650 | 2.912 | JD | 13,890 | 174,093 | 01/18/2017 | 12/01/2023 |
| 491396-DF-2 | KENTUCKY PWR SR UNSECURED 3.13% 9/12/2024 | | | | 2Z | 1,000,000 | | 980,343 | 1,000,000 | 1,000,000 | | | | | 3.130 | 3.130 | MS | 9,477 | | 09/11/2017 | 09/12/2024 |
| 492386-AU-1 | KERR-MCGEE CORP SR UNSECURED 6.95% 7/1/2024 KINDER MORGAN ENER PART SR UNSECURED 5.95% 2/15/2018 | | | | 2FE | 4,575,000 | | 7,075,428 | 6,000,000 | 5,136,217 | | | 90,616 | | 6.950 | 10.017 | JJ | 208,500 | 417,000 | 03/23/2009 | 07/01/2024 |
| 494550-AY-2 | KINDER MORGAN ENER PART SR UNSECURED 3.95% 9/1/2022 | | | | 2FE | 2,195,120 | | 2,008,944 | 2,000,000 | 2,003,900 | | | (31,409) | | 5.950 | 4.320 | FA | 44,956 | 119,000 | 02/10/2011 | 02/15/2018 |
| 494550-BL-9 | KINDER MORGAN ENER PART SR UNSECURED 3.45% 2/15/2023 | 1 | | | 2FE | 5,889,146 | | 6,093,763 | 5,909,000 | 5,897,274 | | | 2,244 | | 3.950 | 3.997 | MS | 77,802 | 233,406 | 04/02/2014 | 09/01/2022 |
| 494550-BM-7 | KINDER MORGAN FIN CO LLC SR UNSECURED 6% 1/15/2018 | 1 | | | 2FE | 1,913,760 | | 2,010,372 | 2,000,000 | 1,946,440 | | | 9,239 | | 3.450 | 4.034 | FA | 26,067 | 69,000 | 04/08/2014 | 02/15/2023 |
| 49456A-AA-1 | KITE REALTY GROUP SR UNSECURED 4.23% 9/10/2023 | | | | 2FE | 799,944 | | 800,934 | 800,000 | 800,000 | | | | | 6.000 | 6.000 | JJ | 22,133 | 48,000 | 12/06/2010 | 01/15/2018 |
| 49803F-AA-0 | MONDELEZ INTL SR UNSECURED 6.125% 2/1/2018 | | | | 2 | 2,000,000 | | 2,013,460 | 2,000,000 | 2,000,000 | | | | | 4.230 | 4.230 | MS | 26,085 | 84,600 | 09/04/2015 | 09/10/2023 |
| 50075N-AU-8 | KRAFT FOODS GROUP SR UNSECURED 6.5% 2/9/2040 | | | | 2FE | 1,967,003 | | 1,853,459 | 1,848,000 | 1,849,479 | | | (17,457) | | 6.125 | 5.140 | FA | 47,163 | 113,190 | 01/27/2010 | 02/01/2018 |
| 500760-AN-6 | KRAFT FOODS GROUP SR UNSECURED 6.875% 1/26/2039 | | | | 2FE | 1,584,064 | | 1,901,594 | 1,500,000 | 1,576,971 | | | (1,623) | | 6.500 | 6.075 | FA | 38,458 | 97,500 | 01/22/2013 | 02/09/2040 |
| 500760-AR-7 | KRAFT FOODS GROUP SR UNSECURED 6.125% 8/23/2018 | | | | 2FE | 2,255,427 | | 2,622,100 | 2,000,000 | 2,231,434 | | | (5,432) | | 6.875 | 5.908 | JJ | 59,201 | 137,500 | 01/22/2013 | 01/26/2039 |
| 500760-AX-4 | KROGER SR UNSECURED 6.15% 1/15/2020 | | | | 2FE | 5,336,845 | | 5,387,376 | 5,252,000 | 5,283,195 | | | (16,616) | | 6.125 | 5.783 | FA | 114,377 | 321,685 | 01/10/2013 | 08/23/2018 |
| 501044-CH-2 | KROGER SR UNSECURED 2.65% 10/15/2026 | | | | 2FE | 5,557,350 | | 5,362,725 | 5,000,000 | 5,140,149 | | | (64,188) | | 6.150 | 4.691 | JJ | 141,792 | 307,500 | 12/07/2010 | 01/15/2020 |
| 501044-DE-8 | KROGER SR UNSECURED 4.65% 1/15/2048 | 2 | | | 2FE | 668,455 | | 672,733 | 720,000 | 668,582 | | | 127 | | 2.650 | 3.605 | AO | 4,028 | | 12/20/2017 | 10/15/2026 |
| 501044-DK-4 | L-3 COMMUNICATIONS SR UNSECURED 4.95% 2/15/2021 | 1 | | | 2FE | 3,938,468 | | 4,149,713 | 4,037,000 | 3,939,009 | | | 541 | | 4.650 | 4.803 | JJ | 81,867 | | 10/25/2017 | 01/15/2048 |
| 502413-BA-4 | L-3 COMMUNICATIONS SR UNSECURED 3.95% 5/28/2024 | 1 | | | 2FE | 3,002,262 | | 3,176,287 | 2,995,000 | 2,997,619 | | | (780) | | 4.950 | 4.919 | FA | 56,007 | 148,253 | 02/03/2011 | 02/15/2021 |
| 502413-BD-8 | L-3 COMMUNICATIONS SR UNSECURED 3.95% 5/28/2024 | 1 | | | 2FE | 8,073,032 | | 8,485,704 | 8,196,000 | 8,094,889 | | | 12,754 | | 3.950 | 4.163 | MN | 29,676 | 323,742 | 11/19/2015 | 05/28/2024 |
| 513075-BH-3 | LAMAR MEDIA CORP SR UNSECURED 5.375% 1/15/2024 LIBERTY UTILITIES FINANCE SR UNSECURED 3.94% 04/30/2027 | 1 | | | 3FE | 1,625,319 | | 1,651,427 | 1,579,000 | 1,606,606 | | | (6,142) | | 5.375 | 4.887 | JJ | 39,135 | 84,711 | 10/08/2014 | 01/15/2024 |
| 53154*-AM-5 | LOCKHEED MARTIN CORP SR UNSECURED 3.35% 9/15/2021 | | | | 2FE | 1,000,000 | | 1,016,028 | 1,000,000 | 1,000,000 | | | | | 3.940 | 3.940 | AO | 6,676 | 23,749 | 03/16/2017 | 04/30/2027 |
| 539830-AY-5 | LOCKHEED MARTIN CORP SR UNSECURED 2.9% 3/1/2025 | 1 | | | 2FE | 10,147,099 | | 9,873,312 | 9,600,000 | 9,848,610 | | | (63,129) | | 3.350 | 2.612 | MS | 94,693 | 321,600 | 02/11/2013 | 09/15/2021 |
| 539830-BE-8 | LOCKHEED MARTIN CORP SR UNSECURED 3.75% 4/1/2026 | 1 | | | 1FE | 4,234,560 | | 4,385,625 | 4,400,000 | 4,269,598 | | | 15,840 | | 2.900 | 3.369 | MS | 42,533 | 127,600 | 09/25/2015 | 03/01/2025 |
| 540424-AS-7 | LOEWS CORPORATION SR UNSECURED 5.5% 2/15/2023 | 1 | | | 2FE | 8,778,237 | | 8,967,627 | 8,655,000 | 8,759,813 | | | (11,312) | | 3.750 | 3.573 | AO | 81,141 | 324,563 | 04/29/2016 | 04/01/2026 |
| 55336V-AC-4 | MPLX LP SR UNSECURED 4.5% 7/15/2023 | 1 | | | 2FE | 188,998 | | 187,189 | 182,000 | 186,381 | | | (2,050) | | 5.500 | 4.094 | FA | 3,782 | 10,010 | 09/30/2016 | 02/15/2023 |
| 55336V-AE-0 | MARATHON PETROLEUM CORP SR UNSECURED 5.125% 3/1/2021 | | | | 2FE | 366,104 | | 396,132 | 375,000 | 367,554 | | | 1,147 | | 4.500 | 4.914 | JJ | 7,781 | 16,875 | 09/30/2016 | 07/15/2023 |
| 56585A-AD-4 | MARATHON PETROLEUM CORP SR UNSECURED 3.625% 9/15/2024 | 1 | | | 2FE | 936,011 | | 985,781 | 965,000 | 943,900 | | | 2,694 | | 3.625 | 4.000 | MS | 10,300 | 34,981 | 12/17/2014 | 09/15/2024 |
| 56585A-AG-7 | MARS SR UNSECURED 7.15% 12/1/2019 | | | | 1FE | 10,000,000 | | 10,018,442 | 10,000,000 | 10,000,000 | | | | | 10.000 | 2.720 | AO | 60,444 | 272,000 | 10/09/2012 | 10/11/2019 |
| 57169*-AQ-0 | MARRIOTT INTERNATIONAL SR UNSECURED 4.125% 9/15/2020 | | | | 2FE | 346,807 | | 380,000 | 350,000 | 347,860 | | | 1,025 | | 7.150 | 7.499 | JD | 2,085 | 25,025 | 12/21/2016 | 12/01/2019 |
| 571903-AU-7 | MCDONALD'S CORP SR UNSECURED 4.875% 12/9/2045 | 1 | | | 2FE | 592,208 | | 642,006 | 555,000 | 591,692 | | | (516) | | 4.875 | 4.455 | JD | 1,653 | 27,056 | 03/02/2017 | 12/09/2045 |
| 58013M-FA-7 | MEDCO HEALTH SOLUTIONS SR UNSECURED 4.25% 9/15/2020 | | | | 2FE | 549,237 | | 585,950 | 565,000 | 559,802 | | | 1,769 | | 4.125 | 4.490 | MS | 6,862 | 23,306 | 03/25/2011 | 09/15/2020 |
| 58405U-AG-7 | MEDSTAR HEALTH INC SR SECURED 3.249% 8/15/2026 | | | | 1FE | 235,000 | | 221,075 | 235,000 | 235,000 | | | | | 3.249 | 3.249 | FA | 2,884 | 7,635 | 01/29/2015 | 08/15/2026 |
| 58506Y-AL-6 | MERCY HEALTHCARE SYSTEM SR SECURED 3.382% 11/1/2025 | | | | 1FE | 1,500,000 | | 1,508,231 | 1,500,000 | 1,500,000 | | | | | 3.382 | 3.382 | MN | 8,455 | 50,730 | 04/22/2015 | 11/01/2025 |
| 58942H-AA-9 | METROPOLITAN EDISON CO SR UNSECURED 7.7% 1/15/2019 | | | | 2FE | 1,500,000 | | 1,575,978 | 1,500,000 | 1,500,000 | | | | | 7.700 | 7.700 | JJ | 53,258 | 115,500 | 01/14/2009 | 01/15/2019 |
| 591894-BX-7 | METROPOLITAN EDISON CO SR UNSECURED 3.5% 3/15/2023 | 1 | | | 2FE | 502,231 | | 509,282 | 500,000 | 501,236 | | | (222) | | 3.500 | 3.446 | MS | 5,153 | 17,500 | 03/14/2013 | 03/15/2023 |
| 591894-BY-5 | DTE GAS COMPANY SR SECURED 5.7% 3/15/2033 | | | | 1FE | 4,049,660 | | 4,883,724 | 4,000,000 | 4,035,197 | | | (1,437) | | 5.700 | 5.613 | MS | 67,133 | 228,000 | 03/14/2003 | 03/15/2033 |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | | |
|----------------------|---|---------|---------------|-----------------|-----------|-------------|--------------------------------|------------|------------|-------------------------------|---|--|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | B o n d C h a r | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 59562V-AM-9 | BERKSHIRE HATHAWAY ENERG SR UNSECURED 6.125% 4/1/2036 | | | | 1FE | 2,261,575 | 134.1110 | 3,352,770 | 2,500,000 | 2,298,214 | | 5,400 | | | 6.125 | 6.910 | AO | 38,281 | 153,125 | 05/22/2009 | 04/01/2036 |
| 605068-AN-5 | MISSION HEALTH SYSTEM SR UNSECURED 3.405% 10/1/2025 | | | | 1FE | 265,000 | 100.2460 | 265,651 | 265,000 | 265,000 | | | | | 3.405 | 3.405 | AO | 2,256 | 9,023 | 02/27/2015 | 10/01/2025 |
| 605068-AP-0 | MISSION HEALTH SYSTEM SR UNSECURED 3.555% 10/1/2026 | | | | 1FE | 470,000 | 98.9750 | 465,183 | 470,000 | 470,000 | | | | | 3.555 | 3.555 | AO | 4,177 | 16,709 | 02/27/2015 | 10/01/2026 |
| 605068-AR-6 | MISSION HEALTH SYSTEM SR UNSECURED 3.755% 10/1/2028 | | | | 1FE | 475,000 | 98.9880 | 470,195 | 475,000 | 475,000 | | | | | 3.755 | 3.755 | AO | 4,459 | 17,836 | 02/27/2015 | 10/01/2028 |
| 60871R-AC-4 | MOOG INC SR UNSECURED 5.25% 12/1/2022 | | | | 2FE | 14,871,778 | 102.5270 | 14,856,104 | 14,490,000 | 14,710,384 | (46,823) | | | | 3.500 | 3.122 | MN | 84,525 | 507,150 | 05/12/2015 | 05/01/2022 |
| 615394-AK-9 | MOOG INC SR UNSECURED 5.25% 12/1/2022 | 1 | | | 3FE | 1,033,270 | 103.5310 | 1,059,124 | 1,023,000 | 1,029,914 | (1,218) | | | | 5.250 | 5.092 | JD | 4,476 | 53,708 | 02/03/2015 | 12/01/2022 |
| 63946B-AE-0 | NBCUNIVERSAL MEDIA LLC SR UNSECURED 4.375% 4/1/2021 | | | | 1FE | 2,692,211 | 106.1710 | 2,866,609 | 2,700,000 | 2,700,566 | (999) | | | | 4.375 | 4.362 | AO | 29,531 | 118,125 | 08/01/2013 | 04/01/2021 |
| 641423-BS-6 | NEVADA POWER CO SR SECURED 6.5% 5/15/2018 | | | | 1FE | 1,025,200 | 101.6810 | 1,016,811 | 1,000,000 | 1,001,358 | (3,514) | | | | 6.500 | 6.124 | MN | 8,306 | 65,000 | 07/17/2009 | 05/15/2018 |
| 641423-BU-1 | NEVADA POWER CO SR SECURED 6.75% 7/1/2037 | | | | 1FE | 1,400,580 | 141.3240 | 2,119,866 | 1,500,000 | 1,414,020 | 1,951 | | | | 6.750 | 7.306 | JJ | 50,625 | 101,250 | 01/28/2009 | 07/01/2037 |
| 641423-BW-7 | NEVADA POWER CO SR SECURED 6.5% 8/1/2018 | | | | 1FE | 3,803,429 | 102.5940 | 3,211,177 | 3,130,000 | 3,192,656 | (104,997) | | | | 6.500 | 3.009 | FA | 84,771 | 203,450 | 09/26/2011 | 08/01/2018 |
| 641423-BY-3 | NEVADA POWER CO SR SECURED 7.125% 3/15/2019 | | | | 1FE | 1,057,590 | 105.6300 | 1,056,297 | 1,000,000 | 1,009,180 | (7,121) | | | | 7.125 | 6.321 | MS | 20,979 | 71,250 | 06/18/2009 | 03/15/2019 |
| 651290-AP-3 | NEVADA POWER CO SR UNSECURED 5.75% 1/30/2022 | | | | 3FE | 1,455,000 | 107.0020 | 1,605,027 | 1,500,000 | 1,479,141 | 4,374 | | | | 5.750 | 6.141 | JJ | 36,177 | 86,250 | 10/03/2011 | 01/30/2022 |
| 653420-AB-8 | NEXTERA ENERGY SR UNSECURED 4.5% 9/15/2027 | 1 | | | 3FE | 762,033 | 100.0740 | 757,559 | 757,000 | 761,918 | (114) | | | | 4.500 | 4.416 | MS | 9,084 | | 09/19/2017 | 09/15/2027 |
| 653420-AC-6 | NEXTERA ENERGY SR UNSECURED 4.25% 9/15/2024 | 1 | | | 3FE | 234,410 | 101.2870 | 235,998 | 233,000 | 234,361 | (49) | | | | 4.250 | 4.147 | MS | 2,641 | | 09/19/2017 | 09/15/2024 |
| 654090-BA-9 | NIELSEN FINANCE LLC SR UNSECURED 5% 10/1/2020 | 1 | | | 4FE | 1,897,407 | 101.1200 | 1,921,284 | 1,900,000 | 1,898,570 | 5 | | | | 4.500 | 4.518 | AO | 21,375 | 85,500 | 08/29/2013 | 10/01/2020 |
| 654090-BB-7 | NIELSEN FINANCE LLC SR UNSECURED 4.5% 4/15/2022 | 1 | | | 4FE | 75,469 | 102.9850 | 77,239 | 75,000 | 75,195 | (79) | | | | 5.000 | 4.879 | AO | 3,750 | 3,750 | 04/01/2014 | 04/15/2022 |
| 655044-AG-0 | NOBLE ENERGY INC SR UNSECURED 5.25% 11/15/2043 | 1 | | | 2FE | 765,880 | 110.2710 | 1,102,709 | 1,000,000 | 771,557 | 2,975 | | | | 5.250 | 7.211 | MN | 6,708 | 52,500 | 01/21/2016 | 11/15/2043 |
| 655663-E8-7 | NORDSON SR UNSECURED 2.89% 7/28/2025 | 4 | | | 2 | 2,000,000 | 99.3050 | 1,986,091 | 2,000,000 | 2,000,000 | | | | | 2.890 | 2.890 | JJ | 24,565 | 57,800 | 07/24/2015 | 07/28/2025 |
| 655844-AZ-1 | NORFOLK SOUTHERN CORP SR UNSECURED 5.75% 4/1/2018 | | | | 2FE | 8,490,150 | 100.7860 | 7,558,980 | 7,500,000 | 7,538,280 | (150,372) | | | | 5.750 | 3.671 | AO | 107,813 | 431,250 | 12/08/2010 | 04/01/2018 |
| 655844-BJ-6 | NORFOLK SOUTHERN CORP SR UNSECURED 3% 4/1/2022 | 1 | | | 2FE | 2,709,095 | 101.4000 | 2,829,060 | 2,790,000 | 2,748,082 | 9,026 | | | | 3.000 | 3.383 | AO | 20,925 | 83,700 | 08/08/2013 | 04/01/2022 |
| 666807-BA-9 | NORTHROP GRUMMAN SR UNSECURED 5.05% 8/1/2019 | | | | 2FE | 1,415,644 | 104.4230 | 1,461,922 | 1,400,000 | 1,403,005 | (1,784) | | | | 5.050 | 4.907 | FA | 29,458 | 70,700 | 07/28/2009 | 08/01/2019 |
| 666807-BE-1 | NORTHROP GRUMMAN SR UNSECURED 3.5% 3/15/2021 | | | | 2FE | 8,429,261 | 103.0380 | 8,191,537 | 7,950,000 | 8,154,672 | (60,546) | | | | 3.500 | 2.655 | MS | 81,929 | 278,250 | 10/15/2015 | 03/15/2021 |
| 666807-BF-8 | NORTHROP GRUMMAN SR UNSECURED 1.75% 6/1/2018 | | | | 2FE | 3,367,768 | 99.9440 | 3,398,086 | 3,400,000 | 3,397,166 | 6,713 | | | | 1.750 | 1.952 | JD | 4,958 | 59,500 | 06/18/2013 | 06/01/2018 |
| 666807-BG-6 | NORTHROP GRUMMAN SR UNSECURED 3.25% 8/1/2023 | | | | 2FE | 753,725 | 102.0360 | 770,370 | 755,000 | 754,076 | 146 | | | | 3.250 | 3.274 | FA | 10,224 | 24,538 | 10/06/2015 | 08/01/2023 |
| 666807-BN-1 | NORTHROP GRUMMAN SR UNSECURED 3.25% 1/15/2028 | 2 | | | 2FE | 1,000,890 | 100.1710 | 1,001,713 | 1,000,000 | 1,000,887 | (3) | | | | 3.250 | 3.238 | JJ | 7,042 | | 12/19/2017 | 01/15/2028 |
| 667752-AB-5 | NORTHWEST PIPELINE SR UNSECURED 6.05% 6/15/2018 | | | | 2FE | 11,747,617 | 101.6300 | 10,467,921 | 10,300,000 | 10,398,504 | (211,322) | | | | 6.050 | 3.910 | JD | 27,696 | 623,150 | 11/17/2010 | 06/15/2018 |
| 682330-AT-4 | ONCOR ELECTRIC DELIVERY SR SECURED 7% 5/1/2032 | | | | 1FE | 656,684 | 137.5490 | 962,844 | 700,000 | 665,346 | 1,306 | | | | 7.000 | 7.572 | MN | 8,167 | 49,000 | 05/22/2009 | 05/01/2032 |
| 68389X-AP-0 | ORACLE SR UNSECURED 2.5% 10/15/2022 | | | | 1FE | 3,196,550 | 99.8910 | 3,496,185 | 3,500,000 | 3,328,209 | 32,299 | | | | 2.500 | 3.626 | AO | 18,472 | 87,500 | 09/03/2013 | 10/15/2022 |
| 68389X-AX-3 | ORACLE SR UNSECURED 2.25% 10/8/2019 | | | | 1FE | 5,014,700 | 100.4040 | 5,020,180 | 5,000,000 | 5,005,177 | (2,840) | | | | 2.250 | 2.190 | AO | 25,938 | 112,500 | 07/23/2014 | 10/08/2019 |
| 68557N-AA-1 | ORBITAL ATK INC SR UNSECURED 4.25% 10/1/2021 | 1 | | | 3FE | 1,420,523 | 102.5510 | 1,451,098 | 1,415,000 | 1,418,613 | (853) | | | | 5.250 | 5.174 | AO | 18,572 | 74,288 | 07/15/2015 | 10/01/2021 |
| 68557N-AC-7 | ORBITAL ATK INC SR UNSECURED 5.5% 10/1/2023 | 1 | | | 3FE | 252,269 | 105.7420 | 264,356 | 250,000 | 251,857 | (269) | | | | 5.500 | 5.348 | AO | 3,438 | 13,750 | 05/18/2016 | 10/01/2023 |
| 690872-AA-4 | OWENS-BROCKWAY SR UNSECURED 5% 1/15/2022 | | | | 4FE | 625,000 | 103.8130 | 648,829 | 625,000 | 625,000 | | | | | 5.000 | 5.002 | AO | 6,597 | 31,250 | 11/18/2014 | 01/15/2022 |
| 69331C-AF-5 | P&G SR UNSECURED 2.4% 3/1/2019 | 1 | | | 1FE | 4,147,117 | 99.9950 | 4,104,774 | 4,105,000 | 4,115,528 | (9,475) | | | | 2.400 | 2.160 | MS | 32,840 | 98,520 | 07/23/2014 | 03/01/2019 |
| 69352P-AE-3 | PPL CAPITAL FUNDING INC SR UNSECURED 3.5% 12/1/2022 | 1 | | | 2FE | 1,257,637 | 102.7900 | 1,279,738 | 1,245,000 | 1,253,097 | (1,569) | | | | 3.500 | 3.349 | JD | 3,631 | 43,575 | 12/23/2014 | 12/01/2022 |
| 69352P-AF-0 | PPL CAPITAL FUNDING INC SR UNSECURED 3.4% 6/1/2023 | 1 | | | 2FE | 14,691,127 | 101.9800 | 15,514,248 | 15,213,000 | 14,893,670 | 51,178 | | | | 3.400 | 3.828 | JD | 43,104 | 517,242 | 11/19/2015 | 06/01/2023 |
| 69362B-AW-2 | PSEG POWER LLC SR UNSECURED 5.125% 4/15/2020 | | | | 2FE | 5,516,394 | 105.6010 | 5,728,854 | 5,425,000 | 5,451,418 | (10,689) | | | | 5.125 | 4.897 | AO | 58,695 | 278,031 | 12/16/2010 | 04/15/2020 |
| 693656-AA-8 | PVH CORP SR UNSECURED 4.5% 12/15/2022 | 1 | | | 3FE | 404,563 | 102.1090 | 408,436 | 400,000 | 401,871 | (1,080) | | | | 4.500 | 4.330 | JD | 800 | 18,000 | 12/12/2012 | 12/15/2022 |
| 694308-GN-1 | PACIFIC GAS & ELECTRIC SR UNSECURED 8.25% 10/15/2018 | | | | 1FE | 1,200,587 | 104.5770 | 1,040,543 | 995,000 | 1,016,604 | (26,168) | | | | 8.250 | 5.396 | AO | 17,330 | 82,088 | 06/18/2009 | 10/15/2018 |
| 694308-HC-4 | PACIFIC GAS & ELECTRIC SR UNSECURED 3.25% 6/15/2023 | 1 | | | 1FE | 1,959,689 | 101.3280 | 1,924,224 | 1,899,000 | 1,945,126 | (8,126) | | | | 3.250 | 2.747 | JD | 2,743 | 61,718 | 03/17/2016 | 06/15/2023 |
| 694308-HK-6 | PACIFIC GAS & ELECTRIC SR UNSECURED 3.4% 8/15/2024 | 1 | | | 1FE | 3,737,610 | 101.8320 | 3,660,860 | 3,595,000 | 3,709,347 | (16,132) | | | | 3.400 | 2.851 | FA | 46,176 | 122,230 | 03/17/2016 | 08/15/2024 |
| 694308-HV-2 | PACIFIC GAS & ELECTRIC SR UNSECURED 3.3% 12/1/2027 | 2 | | | 1FE | 374,042 | 99.1780 | 376,875 | 380,000 | 374,047 | 6 | | | | 3.300 | 3.488 | JD | 1,045 | | 12/22/2017 | 12/01/2027 |
| 713448-BY-3 | PEPSICO INC SR UNSECURED 2.75% 3/5/2022 | | | | 1FE | 4,108,841 | 101.1740 | 4,340,356 | 4,290,000 | 4,195,791 | 20,698 | | | | 2.750 | 3.317 | MS | 38,014 | 117,975 | 07/31/2013 | 03/05/2022 |
| 713448-CG-1 | PEPSICO INC SR UNSECURED 2.75% 3/1/2023 | | | | 1FE | 5,436,017 | 100.9010 | 5,579,825 | 5,530,000 | 5,476,314 | 9,401 | | | | 2.750 | 2.953 | MS | 50,692 | 152,075 | 08/26/2013 | 03/01/2023 |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | | |
|----------------------|--|---------|---------------|-----------------|-----------|-------------|--------------------------------|------------|------------|-------------------------------|---|--|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | B o n d C h a r | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 723787-AJ-6 | PIONEER NATURAL RESOURCE SR UNSECURED 7.5% 1/15/2020 | | | | 2FE | 475,882 | | 109,5630 | 480,000 | 478,887 | | | | | 7.500 | 7.625 | JJ | 16,600 | 36,000 | 11/09/2009 | 01/15/2020 |
| 72650R-AZ-5 | PLAINS ALL AMER PIPELINE SR UNSECURED 3.65% 6/1/2022 | 1 | | | 2FE | 1,373,877 | | 100,5310 | 1,380,000 | 1,377,120 | | | | | 3.650 | 3.702 | JD | 4,198 | 50,370 | 03/14/2012 | 06/01/2022 |
| 72650R-BD-3 | PLAINS ALL AMER PIPELINE SR UNSECURED 3.85% 10/15/2023 | 1 | | | 2FE | 315,380 | | 99,6180 | 345,000 | 322,197 | | | | | 3.850 | 5.187 | AO | 2,804 | 13,283 | 11/13/2015 | 10/15/2023 |
| 72650R-BE-1 | PLAINS ALL AMER PIPELINE SR UNSECURED 4.7% 6/15/2044 | 1 | | | 2FE | 2,479,141 | | 93,6000 | 3,400,000 | 2,502,422 | | | | | 4.700 | 6.881 | JD | 7,102 | 159,800 | 12/10/2015 | 06/15/2044 |
| 731020-AA-4 | POLAR TANKERS INC SR UNSECURED 5.951% 5/10/2037 | | | | 1FE | 510,210 | | 117,1690 | 600,000 | 522,534 | | | | | 5.951 | 7.197 | MN | 5,058 | 35,706 | 03/06/2009 | 05/10/2037 |
| 743263-AP-0 | PROGRESS ENERGY INC SR UNSECURED 6% 12/1/2039 | | | | 2FE | 1,495,165 | | 130,3560 | 1,500,000 | 1,495,773 | | | | | 6.000 | 6.023 | JD | 7,500 | 90,000 | 01/11/2010 | 12/01/2039 |
| 743263-AS-4 | PROGRESS ENERGY INC SR UNSECURED 3.15% 4/1/2022 | 1 | | | 2FE | 2,748,244 | | 101,2390 | 2,655,000 | 2,700,679 | | | | | 3.150 | 2.694 | AO | 20,908 | 83,633 | 04/19/2013 | 04/01/2022 |
| 745310-AH-5 | PUGET ENERGY INC SR SECURED 3.65% 5/15/2025 | 1 | | | 2FE | 4,881,122 | | 102,4830 | 4,877,000 | 4,880,444 | | | | | 3.650 | 3.638 | MN | 22,746 | 178,011 | 01/04/2016 | 05/15/2025 |
| 74733V-AB-6 | QEP RESOURCES INC SR UNSECURED 5.375% 10/1/2022 | 1 | | | 3FE | 612,305 | | 102,2340 | 604,000 | 608,206 | | | | | 5.375 | 5.201 | AO | 8,116 | 32,465 | 02/27/2012 | 10/01/2022 |
| 748767-AF-7 | QUINTILES TRANSNATIONAL SR UNSECURED 4.875% 5/15/2023 | 1 | | | 3FE | 578,156 | | 103,4530 | 575,000 | 576,865 | | | | | 4.875 | 4.768 | MN | 3,582 | 28,031 | 10/01/2015 | 05/15/2023 |
| 75281A-AW-9 | RANGE RESOURCES SR UNSECURED 5.75% 6/1/2021 | 2 | | | 3FE | 80,085 | | 103,7660 | 80,000 | 80,083 | | | | | 5.750 | 5.715 | JD | 383 | 2,300 | 10/09/2017 | 06/01/2021 |
| 75281A-AY-5 | RANGE RESOURCES SR UNSECURED 5% 8/15/2022 | 2 | | | 3FE | 1,289,578 | | 99,7620 | 1,275,000 | 1,288,977 | | | | | 5.000 | 4.721 | FA | 24,083 | 109,097 | 10/09/2017 | 08/15/2022 |
| 755111-BX-8 | RAYTHEON COMPANY SR UNSECURED 2.5% 12/15/2022 | 1 | | | 1FE | 4,992,900 | | 99,7280 | 5,000,000 | 4,996,283 | | | | | 2.500 | 2.516 | JD | 5,556 | 125,000 | 11/29/2012 | 12/15/2022 |
| 758202-AG-0 | RELY CAPITAL INC SR UNSECURED 8.625% 1/15/2019 | | | | 2FE | 5,093,420 | | 106,0800 | 4,340,000 | 4,445,228 | | | | | 8.625 | 6.178 | JJ | 172,605 | 374,325 | 07/20/2009 | 01/15/2019 |
| 758202-AK-1 | RELY CAPITAL INC SR UNSECURED 3.125% 10/15/2022 | 1 | | | 2FE | 12,516,451 | | 100,7130 | 12,570,000 | 12,540,504 | | | | | 3.125 | 3.178 | AO | 82,927 | 392,813 | 07/15/2013 | 10/15/2022 |
| 75886A-AQ-1 | REGENCY ENERGY PART SR UNSECURED 5% 10/1/2022 | 1 | | | 2FE | 1,607,176 | | 106,6200 | 1,600,000 | 1,604,598 | | | | | 5.000 | 4.930 | AO | 20,000 | 80,000 | 07/22/2014 | 10/01/2022 |
| 760761-AB-2 | REPUBLIC SERVICES INC SR UNSECURED 5.5% 9/15/2019 | | | | 2FE | 2,049,374 | | 105,1940 | 2,000,000 | 2,011,079 | | | | | 5.500 | 5.156 | MS | 32,389 | 110,000 | 08/04/2010 | 09/15/2019 |
| 76169#-AG-8 | REYES HOLDINGS SR UNSECURED 5.13% 7/31/2022 | | | | 3Z | 1,000,000 | | 105,7400 | 1,000,000 | 1,000,000 | | | | | 5.130 | 5.130 | JJ | 21,518 | 51,300 | 08/03/2012 | 07/31/2022 |
| 76169#-AH-6 | REYES HOLDINGS SR UNSECURED 4.85% 2/4/2025 | | | | 3Z | 1,000,000 | | 104,9920 | 1,000,000 | 1,000,000 | | | | | 4.850 | 4.850 | FA | 19,804 | 48,500 | 02/03/2015 | 02/04/2025 |
| 771367-C8-6 | ROCHESTER GAS & ELEC SR UNSECURED 4.1% 7/29/2021 | | | | 1 | 750,000 | | 103,8960 | 750,000 | 750,000 | | | | | 4.100 | 4.100 | JJ | 14,179 | 30,750 | 07/27/2011 | 07/29/2021 |
| 78454L-AH-3 | SM ENERGY CO SR UNSECURED 5% 1/15/2024 | 1 | | | 4FE | 1,019,507 | | 96,4520 | 1,000,000 | 1,010,594 | | | | | 5.000 | 4.672 | JJ | 23,056 | 50,000 | 06/26/2014 | 01/15/2024 |
| 811065-AC-5 | SCRIPPS NETWORKS INTERAC SR UNSECURED 3.9% 11/15/2024 | 1 | | | 2FE | 3,402,162 | | 101,7180 | 3,400,000 | 3,401,554 | | | | | 3.900 | 3.892 | MN | 16,943 | 132,600 | 11/18/2014 | 11/15/2024 |
| 811065-AG-6 | SCRIPPS NETWORKS INTERAC SR UNSECURED 3.95% 6/15/2025 | 1 | | | 2FE | 5,780,289 | | 100,9740 | 5,950,000 | 5,814,240 | | | | | 3.950 | 4.311 | JD | 10,446 | 235,025 | 09/29/2015 | 06/15/2025 |
| 816851-AT-6 | SEMPRA ENERGY SR UNSECURED 2.875% 10/1/2022 | 1 | | | 2FE | 1,184,512 | | 99,7950 | 1,210,000 | 1,192,093 | | | | | 2.875 | 3.214 | AO | 8,697 | 34,788 | 10/23/2015 | 10/01/2022 |
| 816851-AU-3 | SEMPRA ENERGY SR UNSECURED 4.05% 12/1/2023 | 1 | | | 2FE | 14,525,002 | | 104,7350 | 14,509,931 | 14,347,192 | | | | | 4.050 | 3.356 | JD | 46,757 | 561,087 | 11/19/2015 | 12/01/2023 |
| 816851-AV-1 | SEMPRA ENERGY SR UNSECURED 3.55% 6/15/2024 | 1 | | | 2FE | 4,185,350 | | 102,3880 | 4,135,000 | 4,173,686 | | | | | 3.550 | 3.382 | JD | 6,524 | 146,793 | 10/23/2015 | 06/15/2024 |
| 826418-BE-4 | SIERRA PACIFIC POWER CO SR SECURED 6.75% 7/1/2037 | | | | 1FE | 388,283 | | 136,1380 | 441,000 | 394,782 | | | | | 6.750 | 7.805 | JJ | 14,884 | 29,768 | 05/22/2009 | 07/01/2037 |
| 827048-AP-4 | SILGAN HOLDINGS INC SR UNSECURED 5% 4/1/2020 | 1 | | | 3FE | 789,125 | | 100,4760 | 769,000 | 774,049 | | | | | 5.000 | 4.518 | AO | 9,613 | 38,450 | 12/06/2012 | 04/01/2020 |
| 828807-DE-4 | SIMON PROPERTY SR UNSECURED 3.375% 12/1/2027 | 2 | | | 1FE | 2,165,587 | | 100,4760 | 2,170,279 | 2,160,000 | | | | | 3.375 | 3.344 | JD | 4,050 | 12,197 | 12/19/2017 | 12/01/2027 |
| 832696-AK-4 | JM SMUCKER CO SR UNSECURED 3.5% 3/15/2025 | 2 | | | 2FE | 1,989,700 | | 102,2210 | 2,000,000 | 1,991,869 | | | | | 3.500 | 3.564 | MS | 20,611 | 70,000 | 09/28/2015 | 03/15/2025 |
| 832696-AR-9 | JM SMUCKER CO SR UNSECURED 3.375% 12/15/2027 | 2 | | | 2FE | 4,858,450 | | 100,1420 | 4,835,000 | 4,858,322 | | | | | 3.375 | 3.317 | JD | 10,879 | 40,000 | 12/12/2017 | 12/15/2027 |
| 83379#-AA-3 | SODEXO SR UNSECURED 2.71% 3/4/2019 | | | | 1 | 10,000,000 | | 100,0280 | 10,000,000 | 10,000,000 | | | | | 2.710 | 2.710 | MS | 88,075 | 271,000 | 02/28/2014 | 03/04/2019 |
| 837004-BW-9 | SOUTH CAROLINA ELEC&GAS SR SECURED 5.8% 1/15/2033 | | | | 1FE | 2,990,310 | | 115,9210 | 3,000,000 | 2,993,140 | | | | | 5.800 | 5.823 | JJ | 80,233 | 174,000 | 01/15/2003 | 01/15/2033 |
| 843452-AZ-6 | SOUTHERN NATURAL GAS SR UNSECURED 8% 3/1/2032 | | | | 2FE | 4,850,000 | | 135,2970 | 5,000,000 | 4,879,127 | | | | | 8.000 | 8.293 | MS | 133,333 | 400,000 | 05/21/2009 | 03/01/2032 |
| 85258P-AA-2 | ST JOSEPH HOSPITAL SECURED 3.926% 7/1/2022 | | | | 2FE | 225,000 | | 100,0430 | 225,000 | 225,000 | | | | | 3.926 | 3.926 | JJ | 2,331 | 9,000 | 09/19/2017 | 07/01/2022 |
| 85915#-AE-1 | STERICYCLE SR UNSECURED 4.47% 10/15/2020 | | | | 1 | 1,012,808 | | 104,0020 | 950,000 | 978,383 | | | | | 4.470 | 3.337 | AO | 8,965 | 42,465 | 04/16/2014 | 10/15/2020 |
| 85915#-AF-8 | STERICYCLE SR UNSECURED 2.68% 12/12/2019 | | | | 1 | 2,000,000 | | 99,7100 | 2,000,000 | 2,000,000 | | | | | 2.680 | 2.829 | JD | 53,600 | 109,000 | 12/06/2012 | 12/12/2019 |
| 85915#-AH-4 | STERICYCLE SR UNSECURED 2.72% 7/1/2022 | | | | 1 | 1,500,000 | | 98,2280 | 1,500,000 | 1,500,000 | | | | | 2.720 | 2.720 | JJ | 20,400 | 40,000 | 07/29/2015 | 07/01/2022 |
| 871829-BC-0 | SYSCO CORP SR UNSECURED 3.3% 7/15/2026 | 1 | | | 2FE | 8,001,148 | | 100,4890 | 7,849,000 | 7,849,186 | | | | | 3.300 | 3.074 | JJ | 119,436 | 259,017 | 04/14/2016 | 07/15/2026 |
| 871829-BF-3 | SYSCO CORP SR UNSECURED 3.25% 7/15/2027 | 2 | | | 2FE | 906,593 | | 100,0370 | 905,000 | 906,593 | | | | | 3.250 | 3.228 | JJ | 15,442 | 15,442 | 12/05/2017 | 07/15/2027 |
| 875127-AX-0 | TAMPA ELECTRIC CO SR UNSECURED 6.1% 5/15/2018 | | | | 2FE | 293,185 | | 101,4650 | 250,000 | 252,419 | | | | | 6.100 | 3.456 | MN | 1,949 | 15,250 | 11/22/2010 | 05/15/2018 |
| 875127-AZ-5 | TAMPA ELECTRIC CO SR UNSECURED 5.4% 5/15/2021 | | | | 2FE | 11,571,340 | | 108,1400 | 10,800,000 | 11,098,554 | | | | | 5.400 | 4.507 | MN | 74,520 | 583,200 | 05/04/2011 | 05/15/2021 |
| 879369-AF-3 | TELEFLEX SR UNSECURED 4.625% 11/15/2027 | | | | 3FE | 512,234 | | 100,9140 | 509,000 | 512,195 | | | | | 4.625 | 4.529 | MN | 2,681 | 11,000 | 11/17/2017 | 11/15/2027 |
| 88037E-AJ-0 | TENNECO INC SR UNSECURED 5.375% 12/15/2024 | 3 | | | 3FE | 1,695,603 | | 104,7530 | 1,650,000 | 1,680,546 | | | | | 5.375 | 4.948 | JD | 3,942 | 88,688 | 01/09/2015 | 12/15/2024 |
| 880451-AV-1 | TENNESSEE GAS PIPELINE SR UNSECURED 7% 10/15/2028 | | | | 2FE | 3,388,574 | | 121,0910 | 4,601,439 | 3,498,744 | | | | | 7.000 | 8.117 | AO | 56,156 | 266,000 | 06/01/2009 | 10/15/2028 |
| 88104L-AE-3 | TERRAFORM POWER SR UNSECURED 5% 1/31/2028 | 2 | | | 3FE | 698,688 | | 98,9990 | 700,000 | 698,688 | | | | | 5.000 | 5.022 | JJ | 1,847 | 1,847 | 12/07/2017 | 01/31/2028 |
| 882587-AV-4 | TEXAS-NEW MEXICO PR SR SECURED 9.5% 4/1/2019 | | | | 1FE | 3,123,062 | | 107,8210 | 2,529,000 | 2,631,066 | | | | | 9.500 | 6.093 | AO | 60,064 | 240,255 | 02/24/2010 | 04/01/2019 |
| 88732J-AS-7 | TIME WARNER CABLE INC SR SECURED 8.25% 4/1/2019 | | | | 2FE | 12,714,540 | | 106,8310 | 12,000,000 | 12,118,708 | | | | | 8.250 | 7.404 | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | | |
|----------------------|--|---------|---------------|-----------------|-----------|-------------|--------------------------------|------------|------------|-------------------------------|---|--|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | B o n d C h a r | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 893570-BY-6 | TRANSCONT GAS PIPE CORP SR UNSECURED 6.05% 6/15/2018 | | | | 2FE | 544,327 | | 101,6260 | 460,000 | 465,611 | | (12,033) | | | 6.050 | 3.328 | JD | 1,237 | 27,830 | 10/01/2010 | 06/15/2018 |
| 893574-AH-6 | TRANSCONT GAS PIPE LINE SR UNSECURED 7.85% 2/1/2026 | | | 1 | 2FE | 5,955,055 | | 128,3460 | 5,965,000 | 5,956,256 | | 1,201 | | | 7.850 | 7.875 | FA | 195,105 | 468,253 | 01/10/2017 | 02/01/2026 |
| 90131H-AQ-8 | 21ST CENTURY FOX AMERICA SR UNSECURED 4.5% 2/15/2021 | | | | 2FE | 1,089,096 | | 106,0110 | 1,100,000 | 1,093,852 | | 1,789 | | | 4.500 | 4.695 | FA | 18,700 | 49,500 | 04/08/2015 | 02/15/2021 |
| 90131H-AR-6 | 21ST CENTURY FOX AMERICA SR UNSECURED 3% 9/15/2022 | | | | 2FE | 976,559 | | 101,2830 | 1,000,000 | 984,507 | | 2,992 | | | 3.000 | 3.359 | MS | 8,833 | 30,000 | 04/09/2015 | 09/15/2022 |
| 90131H-BG-9 | 21ST CENTURY FOX AMERICA SR UNSECURED 6.4% 12/15/2035 | | | | 2FE | 2,339,405 | | 133,6450 | 3,000,000 | 2,375,646 | | 14,083 | | | 6.400 | 8.714 | JD | 8,533 | 192,000 | 04/09/2015 | 12/15/2035 |
| 90131H-BL-8 | 21ST CENTURY FOX AMERICA SR UNSECURED 6.65% 11/15/2037 | | | | 2FE | 4,324,505 | | 137,6800 | 4,400,000 | 4,328,194 | | 1,423 | | | 6.650 | 6.795 | MN | 37,388 | 292,600 | 04/08/2015 | 11/15/2037 |
| 902494-BD-4 | TYSON FOODS SR UNSECURED 4.55% 6/2/2047 | | | 1 | 2FE | 492,109 | | 109,2180 | 495,000 | 492,136 | | 27 | | | 4.550 | 4.586 | JD | 1,814 | 11,261 | 05/23/2017 | 06/02/2047 |
| 903293-BD-9 | USG CORP SR UNSECURED 5.5% 3/1/2025 | | | | 3FE | 1,018,750 | | 106,2680 | 1,000,000 | 1,014,435 | | (1,621) | | | 5.500 | 5.256 | MS | 18,333 | 55,000 | 03/10/2015 | 03/01/2025 |
| 907818-DG-0 | UNION PACIFIC SR UNSECURED 4% 2/1/2021 | | | 1 | 1FE | 1,051,760 | | 104,6410 | 1,000,000 | 1,018,712 | | (6,188) | | | 4.000 | 3.304 | FA | 16,667 | 40,000 | 03/20/2012 | 02/01/2021 |
| 911365-BC-7 | UNITED RENTALS NORTH AM SUBORDINATED 4.625% 7/15/2023 | | | 1 | 3FE | 1,000,000 | | 103,2520 | 1,000,000 | 1,000,000 | | | | | 4.625 | 4.625 | JJ | 21,326 | 46,250 | 03/12/2015 | 07/15/2023 |
| 911684-AD-0 | US CELLULAR CORP SR UNSECURED 6.7% 12/15/2033 | | | | 3FE | 2,162,417 | | 105,0310 | 2,445,000 | 2,209,806 | | 7,224 | | | 6.700 | 7.759 | JD | 163,815 | 163,815 | 06/12/2009 | 12/15/2033 |
| 913017-BV-0 | UNITED TECHNOLOGIES CORP SR UNSECURED 3.1% 6/1/2022 | | | | 1FE | 1,998,460 | | 101,8840 | 2,000,000 | 1,999,261 | | 154 | | | 3.100 | 3.109 | JD | 5,167 | 62,000 | 05/24/2012 | 06/01/2022 |
| 91913Y-AR-1 | VALERO ENERGY CORP SR UNSECURED 6.125% 2/1/2020 | | | | 2FE | 1,086,500 | | 107,2920 | 1,000,000 | 1,023,855 | | (10,627) | | | 6.125 | 4.906 | FA | 25,521 | 61,250 | 03/24/2011 | 02/01/2020 |
| 92343V-BC-7 | VERIZON COMMUNICATIONS SR UNSECURED 3.5% 11/1/2021 | | | | 2FE | 483,850 | | 102,9530 | 500,000 | 491,773 | | 1,951 | | | 3.500 | 3.967 | MN | 2,917 | 17,500 | 09/03/2013 | 11/01/2021 |
| 92343V-BJ-2 | VERIZON COMMUNICATIONS SR UNSECURED 2.45% 11/1/2022 | | | 1 | 2FE | 7,820,247 | | 98,4990 | 8,121,234 | 7,967,570 | | 52,253 | | | 2.450 | 3.207 | MN | 33,667 | 202,003 | 03/06/2015 | 11/01/2022 |
| 927804-FB-5 | VIRGINIA ELEC & POWER CO SR UNSECURED 6% 5/15/2037 | | | | 1FE | 3,933,400 | | 131,3980 | 5,000,000 | 4,068,967 | | 19,935 | | | 6.000 | 7.892 | MN | 38,333 | 300,000 | 11/14/2008 | 05/15/2037 |
| 929766-AG-6 | WELLS FARGO BANK NA SUBORDINATED 5.85% 2/1/2037 | | | | 1FE | 4,676,350 | | 128,2040 | 5,000,000 | 4,732,604 | | 7,066 | | | 5.850 | 6.337 | FA | 121,875 | 292,500 | 07/09/2007 | 02/01/2037 |
| 93933W-AA-4 | WASHINGTON MUTUAL BANK F SUBORDINATED 0% 6/15/2011 | | | | 6FE | 100 | | 0,2000 | 1,000,000 | 100 | | | | | 0.000 | 139.928 | JD | | | 10/27/2003 | 06/15/2011 |
| 942683-AF-0 | ACTAVIS SR UNSECURED 3.25% 10/1/2022 | | | 1 | 2FE | 10,767,113 | | 100,4310 | 10,615,000 | 10,695,001 | | (16,274) | | | 3.250 | 3.070 | AO | 86,247 | 344,988 | 04/17/2013 | 10/01/2022 |
| 947074-AK-6 | WEATHERFORD INTL LLC SR UNSECURED 6.8% 6/15/2037 | | | | 5FE | 1,457,620 | | 82,5660 | 2,000,000 | 1,510,361 | | 8,428 | | | 6.800 | 9.603 | JD | 6,044 | 136,000 | 04/22/2009 | 06/15/2037 |
| 958587-AA-4 | WESTERN MA ELEC SR UNSECURED 3.88% 11/15/2023 | | | | 1 | 2,000,000 | | 102,2270 | 2,000,000 | 2,000,000 | | | | | 3.880 | 3.880 | MN | 9,916 | 77,600 | 11/13/2013 | 11/15/2023 |
| 960413-AQ-5 | WESTLAKE CHEMICAL SR UNSECURED 4.625% 2/15/2021 | | | 1 | 2FE | 503,904 | | 102,5800 | 500,000 | 503,278 | | (626) | | | 4.625 | 4.398 | FA | 8,736 | 11,563 | 04/27/2017 | 02/15/2021 |
| 976657-AL-0 | WEC ENERGY GROUP INC SR UNSECURED 3.55% 6/15/2025 | | | | 2FE | 1,633,128 | | 102,5130 | 1,530,000 | 1,619,405 | | (10,698) | | | 3.550 | 2.680 | JD | 2,414 | 54,315 | 09/13/2016 | 06/15/2025 |
| 97786#-AN-2 | WOLSELEY CAPITAL SR UNSECURED 3.44% 11/30/2024 | | | | 2Z | 2,000,000 | | 99,4810 | 2,000,000 | 2,000,000 | | | | | 3.440 | 3.440 | MN | 5,924 | | 11/28/2017 | 11/30/2024 |
| 982526-AV-7 | WM WRIGLEY JR CO SR UNSECURED 2.9% 10/21/2019 | | | | 1FE | 14,168,598 | | 100,9580 | 13,932,232 | 13,929,349 | | (72,698) | | | 2.900 | 2.342 | AO | 77,817 | 400,200 | 08/07/2014 | 10/21/2019 |
| 98385X-AQ-9 | XTO ENERGY INC SR UNSECURED 6.375% 6/15/2038 | | | | 1FE | 3,881,550 | | 139,3020 | 5,000,000 | 4,001,369 | | 17,903 | | | 6.375 | 8.442 | JD | 14,167 | 318,750 | 11/17/2008 | 06/15/2038 |
| 98389B-AM-2 | XCEL ENERGY INC SR UNSECURED 4.7% 5/15/2020 | | | 1 | 2FE | 6,172,741 | | 104,2180 | 5,500,621 | 5,529,953 | | (130,699) | | | 4.700 | 2.086 | MN | 31,697 | 248,066 | 03/08/2013 | 05/15/2020 |
| 988498-AC-5 | YUM! BRANDS INC SR UNSECURED 6.25% 3/15/2018 | | | | 4FE | 4,236,120 | | 100,5780 | 4,000,000 | 4,006,962 | | (33,099) | | | 6.250 | 5.381 | MS | 73,611 | 250,000 | 10/08/2009 | 03/15/2018 |
| 988498-AH-4 | YUM! BRANDS INC SR UNSECURED 3.75% 11/1/2021 | | | 1 | 4FE | 2,116,044 | | 101,6860 | 2,100,000 | 2,108,120 | | (2,063) | | | 3.750 | 3.635 | MN | 13,125 | 78,750 | 11/26/2013 | 11/01/2021 |
| 98877D-AB-1 | ZF NA CAPITAL SR UNSECURED 4.5% 4/29/2022 | | | | 3FE | 502,500 | | 105,4560 | 500,000 | 501,633 | | (336) | | | 4.500 | 4.416 | AO | 3,875 | 22,500 | 04/24/2015 | 04/29/2022 |
| 136385-AL-5 | CANADIAN NATL RESOURCES SR UNSECURED 6.25% 3/15/2038 | | A | | 2FE | 3,978,150 | | 125,6320 | 4,700,000 | 4,005,638 | | 13,086 | | | 6.250 | 7.680 | MS | 86,493 | 293,750 | 03/22/2016 | 03/15/2038 |
| 136385-AN-1 | CANADIAN NATL RESOURCES SR UNSECURED 5.9% 2/1/2018 | | A | | 2FE | 4,964,274 | | 100,3390 | 4,615,589 | 4,604,570 | | (54,003) | | | 5.900 | 4.680 | FA | 113,083 | 271,400 | 03/25/2010 | 02/01/2018 |
| 136385-AP-6 | CANADIAN NATL RESOURCES SR UNSECURED 6.75% 2/1/2039 | | A | | 2FE | 1,012,320 | | 129,6100 | 1,296,103 | 1,010,798 | | (230) | | | 6.750 | 6.654 | FA | 28,125 | 67,500 | 04/17/2008 | 02/01/2039 |
| 136385-AM-8 | CANADIAN NATL RESOURCES SR UNSECURED 3.8% 4/15/2024 | | A | | 2FE | 4,972,720 | | 102,9540 | 5,147,700 | 4,979,891 | | 2,704 | | | 3.800 | 3.871 | AO | 40,111 | 190,000 | 12/18/2014 | 04/15/2024 |
| 13645R-AF-1 | CANADIAN PACIFIC RR CO SR UNSECURED 5.95% 5/15/2037 | | A | 1 | 2FE | 977,730 | | 129,2880 | 1,000,000 | 981,086 | | 500 | | | 5.950 | 6.118 | MN | 7,603 | 59,500 | 01/13/2010 | 05/15/2037 |
| 13645R-AH-7 | CANADIAN PACIFIC RR CO SR UNSECURED 6.5% 5/15/2018 | | A | | 2FE | 6,276,764 | | 101,5090 | 5,550,000 | 5,592,496 | | (111,173) | | | 6.500 | 4.398 | MN | 46,096 | 360,750 | 02/18/2011 | 05/15/2018 |
| 13645R-AJ-3 | CANADIAN PACIFIC RR CO SR UNSECURED 7.25% 5/15/2019 | | A | | 2FE | 6,496,044 | | 106,4870 | 6,100,000 | 6,169,241 | | (47,449) | | | 7.250 | 6.369 | MN | 56,510 | 442,250 | 10/08/2009 | 05/15/2019 |
| 15135U-AF-6 | CENOVUS ENERGY INC SR UNSECURED 6.75% 11/15/2039 | | A | | 2FE | 3,192,586 | | 119,8790 | 3,000,000 | 3,170,799 | | (3,578) | | | 6.750 | 6.268 | MN | 25,875 | 202,500 | 07/08/2010 | 11/15/2039 |

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | | |
|----------------------|---|---------|---------------|-----------------|-----------|-------------|--------------------------------|------------|------------|-------------------------------|---|--|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | B o n d C h a r | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 15135U-AH-2 | CENOVUS ENERGY INC SR UNSECURED 4.45% 9/15/2042 | A | 1 | | 2FE | 350,284 | | 92,4780 | 550,000 | 355,199 | | | | | 4.450 | 7.667 | MS | 7,207 | 24,475 | 01/21/2016 | 09/15/2042 |
| 15135U-AJ-8 | CENOVUS ENERGY INC SR UNSECURED 3.8% 9/15/2023 | A | 1 | | 2FE | 10,231,422 | | 101,7250 | 10,430,000 | 10,302,941 | | | | | 3.800 | 4.041 | MS | 116,700 | 396,340 | 12/18/2014 | 09/15/2023 |
| 19238V-BF-1 | COGECO CABLE INC SR UNSECURED 4.14% 9/1/2024 | A | 1 | | 3 | 5,000,000 | | 101,9310 | 5,000,000 | 5,000,000 | | | | | 4.140 | 4.140 | MS | 69,000 | 207,000 | 08/22/2014 | 09/01/2024 |
| 19238V-CF-4 | COGECO COMMUNICATIONS SR UNSECURED 4.29% 9/1/2026 | A | 1 | | 2Z | 2,013,860 | | 102,7000 | 2,000,000 | 2,012,872 | | | (988) | | 4.290 | 4.201 | MS | 28,600 | 42,900 | 03/20/2017 | 09/01/2026 |
| 65334H-AE-2 | NEXEN ENERGY ULC SR UNSECURED 5.875% 3/10/2035 | A | 1 | | 1FE | 6,957,352 | | 122,7650 | 10,065,000 | 7,378,426 | | | | | 5.875 | 8.942 | MS | 182,323 | 591,319 | 05/12/2009 | 03/10/2035 |
| 65334H-AG-7 | NEXEN ENERGY ULC SR UNSECURED 6.4% 5/15/2037 | A | 1 | | 1FE | 739,460 | | 130,8330 | 1,000,000 | 767,343 | | | | | 6.400 | 8.950 | MS | 8,178 | 64,000 | 04/22/2009 | 05/15/2037 |
| 66977W-AN-4 | NOVA CHEMICALS CORP SR UNSECURED 5.25% 8/1/2023 | A | 1 | | 3FE | 400,185 | | 102,9870 | 393,000 | 397,700 | | | | | 5.250 | 5.001 | FA | 8,597 | 20,633 | 09/29/2014 | 08/01/2023 |
| 66977W-AP-4 | NOVA CHEMICALS CORP SR UNSECURED 5% 5/1/2025 | A | 1 | | 3FE | 1,226,750 | | 100,4020 | 1,200,000 | 1,220,323 | | | (2,272) | | 5.000 | 4.724 | MS | 10,000 | 60,000 | 01/20/2015 | 05/01/2025 |
| 68245X-AC-3 | 5/15/2024 | A | 1 | | 4FE | 1,560,000 | | 99,8990 | 1,560,000 | 1,560,000 | | | | | 4.250 | 4.251 | JJ | 30,572 | 3,834 | 08/14/2017 | 05/15/2024 |
| 71644E-AJ-1 | PETRO-CANADA SR UNSECURED 6.8% 5/15/2038 | A | 1 | | 1FE | 11,879,170 | | 138,0160 | 13,000,000 | 11,976,157 | | | | | 6.800 | 7.519 | MS | 112,956 | 884,000 | 11/17/2008 | 05/15/2038 |
| 775109-AK-7 | ROGERS COMMUNICATIONS IN SR UNSECURED 6.8% 8/15/2018 | A | 1 | | 2FE | 4,981,790 | | 102,8770 | 4,500,000 | 4,540,542 | | | (62,667) | | 6.800 | 5.306 | FA | 115,600 | 306,000 | 07/21/2009 | 08/15/2018 |
| 775109-AW-1 | ROGERS COMMUNICATIONS IN SR UNSECURED 3% 3/15/2023 | A | 1 | | 2FE | 576,294 | | 99,6340 | 625,000 | 596,291 | | | | | 3.000 | 3.986 | MS | 5,521 | 18,750 | 08/12/2013 | 03/15/2023 |
| 775109-AY-7 | ROGERS COMMUNICATIONS IN SR UNSECURED 4.1% 10/1/2023 | A | 1 | | 2FE | 5,045,134 | | 105,2670 | 4,825,000 | 4,988,154 | | | (26,523) | | 4.100 | 3.421 | AO | 49,456 | 197,825 | 10/22/2015 | 10/01/2023 |
| 878744-AB-7 | TECK RESOURCES LIMITED SR UNSECURED 5.2% 3/1/2042 | A | 1 | | 3FE | 687,778 | | 99,6890 | 750,000 | 691,156 | | | | | 5.200 | 5.808 | MS | 13,000 | 39,000 | 09/30/2014 | 03/01/2042 |
| 884903-BH-7 | THOMSON REUTERS CORP SR UNSECURED 5.85% 4/15/2040 | A | 1 | | 2FE | 490,350 | | 121,0580 | 500,000 | 491,513 | | | | | 5.850 | 5.989 | AO | 6,175 | 29,250 | 03/23/2010 | 04/15/2040 |
| 89346D-AE-7 | TRANSALTA CORP SR UNSECURED 6.5% 3/15/2040 | A | 1 | | 2FE | 234,389 | | 100,3660 | 225,000 | 233,385 | | | (173) | | 6.500 | 6.189 | MS | 4,306 | 14,625 | 11/12/2010 | 03/15/2040 |
| 92658T-AQ-1 | VIDEOTRON LTD SR UNSECURED 5% 7/15/2022 | A | 1 | | 3FE | 844,568 | | 105,2560 | 840,000 | 842,351 | | | | | 5.000 | 4.930 | JJ | 19,367 | 42,000 | 10/02/2014 | 07/15/2022 |
| C9716#-AB-5 | WASTE CONNECTIONS US INC SR UNSECURED 2.75% 6/1/2023 | A | 1 | | 2FE | 2,000,000 | | 97,8870 | 2,000,000 | 2,000,000 | | | | | 2.750 | 2.750 | JD | 4,583 | 55,000 | 05/31/2016 | 06/01/2023 |
| C9716#-AG-4 | WASTE CONNECTIONS US INC SR UNSECURED 3.09% 8/20/2022 | A | 1 | | 2FE | 5,113,400 | | 99,9100 | 5,000,000 | 5,091,634 | | | (18,457) | | 3.090 | 2.665 | FA | 56,221 | 154,500 | 10/17/2016 | 08/20/2022 |
| C9716#-AJ-8 | WASTE CONNECTIONS SR UNSECURED 3.24% 4/20/2024 | A | 1 | | 2FE | 2,000,000 | | 100,0260 | 2,000,000 | 2,000,000 | | | | | 3.240 | 3.240 | AO | 12,780 | 32,400 | 04/19/2017 | 04/20/2024 |
| 000000-00-0 | LBI EHF SR UNSECURED ZERO COUPON 11/30/2035 | A | 1 | | 6* | | | 80,5000 | | 85,283 | | | | | 0.000 | 108,249 | JD | | | 03/23/2016 | 11/30/2035 |
| 067316-AB-5 | BACARDI LTD SR UNSECURED 8.2% 4/1/2019 | D | 1 | | 2FE | 5,755,100 | | 106,9890 | 5,200,000 | 5,292,896 | | | (69,130) | | 8.200 | 6.684 | AO | 106,600 | 426,400 | 07/15/2009 | 04/01/2019 |
| 067316-AD-1 | BACARDI LTD SR UNSECURED 2.75% 7/15/2026 | D | 1 | | 2FE | 2,005,934 | | 96,1440 | 2,000,000 | 2,005,141 | | | (545) | | 2.750 | 2.715 | JJ | 25,361 | 55,153 | 07/11/2016 | 07/15/2026 |
| 111013-AG-3 | SKY PLC SR UNSECURED 6.1% 2/15/2018 | D | 1 | | 2FE | 9,127,560 | | 100,4690 | 9,000,000 | 9,002,251 | | | (18,038) | | 6.100 | 5.889 | FA | 207,400 | 549,000 | 07/16/2009 | 02/15/2018 |
| 111013-AK-4 | SKY PLC SR UNSECURED 3.125% 11/26/2022 | D | 1 | | 2FE | 8,432,410 | | 100,9490 | 8,500,000 | 8,458,698 | | | | | 3.125 | 3.232 | MS | 25,825 | 265,625 | 08/07/2014 | 11/26/2022 |
| 126578-AA-7 | CALITUM HTCE I CV SR UNSECURED 4.13% 4/1/2027 | D | 4 | | 2 | 704,153 | | 103,3080 | 704,153 | 704,153 | | | | | 4.130 | 4.151 | JAJO | 7,270 | 29,082 | 03/28/2012 | 04/01/2027 |
| 25156P-AL-7 | DEUTSCHE TELEKOM INT FIN SR UNSECURED 6.75% 8/20/2018 | D | 1 | | 2FE | 5,570,450 | | 102,9370 | 5,000,000 | 5,050,091 | | | (75,708) | | 6.750 | 5.126 | FA | 122,813 | 337,500 | 10/16/2009 | 08/20/2018 |
| 25156P-AN-3 | DEUTSCHE TELEKOM INT FIN SR UNSECURED 6% 7/8/2019 | D | 1 | | 2FE | 1,979,740 | | 105,4490 | 2,000,000 | 1,996,111 | | | | | 6.000 | 6.136 | JJ | 57,667 | 120,000 | 06/17/2009 | 07/08/2019 |
| 25243Y-AP-4 | DIAGEO CAPITAL PLC SR UNSECURED 4.828% 7/15/2020 | D | 1 | | 1FE | 2,699,522 | | 106,1960 | 2,300,000 | 2,448,376 | | | (56,291) | | 4.828 | 2.200 | JJ | 51,204 | 111,044 | 09/03/2013 | 07/15/2020 |
| 25243Y-AU-3 | DIAGEO CAPITAL PLC SR UNSECURED 2.625% 4/29/2023 | D | 1 | | 1FE | 1,305,696 | | 139,8117 | 1,400,000 | 1,345,091 | | | | | 2.625 | 3.437 | AO | 6,329 | 36,750 | 06/20/2013 | 04/29/2023 |
| 33938E-AQ-0 | FLEXTRONICS INTL LTD SR UNSECURED 4.625% 2/15/2020 | D | 1 | | 2FE | 702,450 | | 103,4810 | 700,000 | 700,889 | | | (391) | | 4.625 | 4.561 | FA | 12,231 | 32,375 | 08/30/2013 | 02/15/2020 |
| 35177P-AT-4 | ORANGE SA SR UNSECURED 5.375% 7/8/2019 | D | 1 | | 2FE | 3,334,848 | | 104,5610 | 3,300,000 | 3,306,521 | | | (4,021) | | 5.375 | 5.238 | JJ | 85,239 | 177,375 | 06/30/2009 | 07/08/2019 |
| 40052V-AC-8 | GRUPO BIMBO SAB DE CV SR UNSECURED 3.875% 6/27/2024 | D | 1 | | 2FE | 14,682,194 | | 103,1720 | 14,469,000 | 14,632,823 | | | (22,029) | | 3.875 | 3.677 | JD | 6,230 | 560,674 | 04/27/2016 | 06/27/2024 |
| 423012-AA-1 | HEINEKEN NV SR UNSECURED 3.4% 4/1/2022 | D | 1 | | 2FE | 9,989,212 | | 102,9510 | 10,015,000 | 10,003,757 | | | | | 3.400 | 3.428 | AO | 85,128 | 340,510 | 05/30/2013 | 04/01/2022 |
| 44962L-AC-1 | HIS MARKET SR UNSECURED 4% 3/1/2026 | D | 2 | | 3FE | 472,000 | | 100,3310 | 472,000 | 472,000 | | | | | 4.000 | 4.000 | MS | 1,573 | | 11/28/2017 | 03/01/2026 |
| 49245P-AA-4 | KERRY GROUP FIN SERVICES SR UNSECURED 3.2% 4/9/2023 | D | 1 | | 2FE | 7,636,378 | | 100,5700 | 8,246,707 | 7,852,641 | | | | | 3.200 | 4.099 | AO | 59,769 | 262,400 | 01/06/2014 | 04/09/2023 |
| 50247V-AA-7 | LYB INTL FINANCE BV SR UNSECURED 4% 7/15/2023 | D | 1 | | 2FE | 5,195,482 | | 104,8220 | 5,087,000 | 5,163,772 | | | (12,414) | | 4.000 | 3.694 | JJ | 93,827 | 203,480 | 03/06/2015 | 07/15/2023 |
| 552081-AD-3 | LYONDELLBASELL IND NV SR UNSECURED 6% 11/15/2021 | D | 1 | | 2FE | 776,468 | | 111,0820 | 760,000 | 767,673 | | | (1,836) | | 6.000 | 5.691 | MS | 5,827 | 45,600 | 07/19/2012 | 11/15/2021 |
| 552081-AE-6 | LYONDELLBASELL IND NV SR UNSECURED 5% 4/15/2019 | D | 1 | | 2FE | 964,398 | | 102,6440 | 872,476 | 872,266 | | | (20,896) | | 5.000 | 2.433 | AO | 8,972 | 42,500 | 05/23/2013 | 04/15/2019 |
| 552081-AK-7 | LYONDELLBASELL IND NV SR UNSECURED 5.75% 4/15/2024 | D | 1 | | 2FE | 832,153 | | 113,8190 | 823,000 | 828,546 | | | (753) | | 5.750 | 5.617 | AO | 9,990 | 47,323 | 07/19/2012 | 04/15/2024 |
| 65504L-AK-3 | NOBLE HOLDING INTL LTD SR UNSECURED 5.25% 3/15/2042 | D | 1 | | 5FE | 1,667,656 | | 62,8750 | 1,750,000 | 1,672,256 | | | | | 5.250 | 5.587 | MS | 27,052 | 91,875 | 09/23/2014 | 03/15/2042 |
| 806261-AM-5 | SCHAEFFLER FINANCE BV SR SECURED 4.75% 5/15/2023 | D | 1 | | 2FE | 200,000 | | 102,8080 | 200,000 | 200,000 | | | | | 4.750 | 4.752 | FA | 3,589 | 9,500 | 03/27/2015 | 05/15/2023 |
| 806854-AB-1 | SCHLUMBERGER INVESTMENT SR UNSECURED 3.3% 9/14/2021 | D | 1 | | 1FE | 2,930,943 | | 102,4020 | 2,900,000 | 2,912,156 | | | (3,257) | | 3.300 | 3.172 | MS | 28,444 | 95,700 | 09/21/2011 | 09/14/2021 |
| 81725W-AJ-2 | SENSATA TECHNOLOGIES BV SR UNSECURED 5% 10/1/2025 | D | 1 | | 3FE | 150,750 | | 106,0820 | 150,000 | 150,587 | | | (61) | | 5.000 | 4.939 | AO | 1,875 | 7,500 | 03/19/2015 | 10/01/2025 |

E10.11

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | | |
|---|--|---------|---------------|-----------------|-----------|----------------------|--------------------------------|----------------------|----------------------|-------------------------------|---|--|---|--|------------|-------------------|------------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | B o n d C h a r | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 87938W-AH-6 | TELEFONICA EMISIONES SAU SR UNSECURED 5.877% 7/15/2019 | | D | | 2FE | 5,652,515 | | 105,1170 | 5,500,000 | 5,529,147 | | | (17,680) | | 5.877 | 5.513 | JJ | 149,047 | 323,235 | 06/29/2009 | 07/15/2019 |
| 902382-A*-1 | TYMAN PLC SR UNSECURED 4.97% 11/19/2021 | | D | | 3Z | 1,500,000 | | 102,2670 | 1,500,000 | 1,500,000 | | | | | 4.970 | 4.970 | MN | 8,698 | 74,490 | 11/17/2014 | 11/19/2021 |
| 91912E-AA-3 | VALE SA SR UNSECURED 5.625% 9/11/2042 | | D | | 2FE | 980,378 | | 109,5750 | 1,000,000 | 981,438 | | 334 | | | 5.625 | 5.767 | MS | 17,188 | 56,250 | 10/02/2014 | 09/11/2042 |
| 980236-AL-7 | WOODSIDE FINANCE LTD SR UNSECURED 4.6% 5/10/2021 | | D | 1 | 2FE | 1,372,997 | | 104,7340 | 1,285,000 | 1,331,820 | | (14,047) | | | 4.600 | 3.357 | MN | 8,374 | 59,110 | 12/16/2014 | 05/10/2021 |
| 980236-AM-5 | WOODSIDE FINANCE LTD SR UNSECURED 3.65% 3/5/2025 | | D | 1 | 2FE | 11,393,673 | | 100,7720 | 11,550,000 | 11,431,047 | | 14,112 | | | 3.650 | 3.815 | MS | 135,841 | 421,575 | 06/26/2015 | 03/05/2025 |
| F0164#-AB-8 | AIR LIQUIDE FINANCE SR UNSECURED 3.11% 9/13/2022 | | D | | 1FE | 100,4000 | | 100,4000 | 2,500,000 | 2,500,000 | | | | | 3.110 | 3.110 | MS | 23,325 | 77,750 | 09/11/2012 | 09/13/2022 |
| F3166#-AD-6 | ESSILOR INTERNATIONAL -COMPAGN SR UNSECURED 2.27% 11/4/2018 | | D | | 1 | 2,000,000 | | 99,7760 | 2,000,000 | 2,000,000 | | | | | 2.270 | 2.270 | MN | 7,188 | 45,400 | 11/01/2013 | 11/04/2018 |
| G1591#-AK-8 | BRITVIC PLC SR UNSECURED 5.24% 12/17/2019 | | D | | 2 | 2,000,000 | | 103,9130 | 2,000,000 | 2,000,000 | | | | | 5.240 | 5.240 | JD | 4,076 | 104,800 | 12/14/2009 | 12/17/2019 |
| G1696#-AY-2 | BUNZL FINANCE PLC SR UNSECURED 2.93% 7/15/2020 | | D | | 2 | 6,000,000 | | 99,8740 | 6,000,000 | 6,000,000 | | | | | 2.930 | 2.930 | JJ | 81,063 | 175,800 | 12/14/2012 | 01/15/2020 |
| G2044#-AW-5 | COMPASS GROUP PLC SR UNSECURED 3.31% 10/1/2018 | | D | | 1 | 2,000,000 | | 100,7090 | 2,000,000 | 2,000,000 | | | | | 3.310 | 3.310 | AO | 16,550 | 66,200 | 09/09/2011 | 10/01/2018 |
| W0805#-AK-4 | ASSA ABLLOY FINANCIAL SERVICES SR UNSECURED 5.37% 12/21/2018 | | D | | 1 | 5,678,500 | | 102,5440 | 5,000,000 | 5,112,706 | | (112,496) | | | 5.370 | 3.002 | MN | 33,563 | 268,500 | 08/20/2012 | 12/21/2018 |
| W0805#-AL-2 | ASSA ABLLOY FINANCIAL SERVICES SR UNSECURED 2.94% 8/9/2019 | | D | | 1 | 2,000,000 | | 100,2330 | 2,000,000 | 2,000,000 | | | | | 2.940 | 2.941 | MN | 7,350 | 58,800 | 08/07/2012 | 08/09/2019 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 1,040,121,829 | XXX | 1,095,595,483 | 1,032,954,117 | 1,023,373,988 | | (2,853,168) | | | XXX | XXX | XXX | 12,341,618 | 47,133,523 | XXX | XXX |
| 02660T-CT-8 | AHM 2004-4 5A CMO 3.293% 2/25/2045 | | 4 | | 1FML | 342,688 | | 100,9970 | 336,795 | 338,658 | | (1,749) | | | 3.661 | 2.404 | MON | 1,027 | 11,516 | 04/15/2015 | 02/25/2045 |
| 034620-AA-2 | AOIT 2017-1 A1 CMO 2.81% 1/25/2047 | | 4 | | 1FE | 1,077,567 | | 99,3090 | 1,070,144 | 1,077,587 | | (446) | | | 2.810 | 2.729 | MON | 2,523 | 25,234 | 03/03/2017 | 01/25/2047 |
| 05970X-AA-0 | BAFC 2016-R1 A1 CMO 2.5% 3/25/2040 | | 2 | | 1FE | 7,092,889 | | 7,042,672 | 7,143,064 | 7,102,302 | | 5,270 | | | 2.500 | 2.671 | MON | 14,881 | 178,577 | 07/27/2016 | 03/25/2040 |
| 07332B-AA-7 | BOMFT 2017-RT1 A1 CMO 3.00% 3/28/2057 | | 2 | | 1FML | 765,455 | | 100,0300 | 760,304 | 764,873 | | (582) | | | 3.000 | 2.769 | MON | 190 | 14,826 | 04/28/2017 | 03/28/2057 |
| 07333B-AA-6 | BOMFT 2017-SPL2 A CMO 4.00% 6/28/2054 | | 2 | | 1FML | 2,693,507 | | 103,4360 | 2,694,796 | 2,605,287 | | (9,547) | | | 4.000 | 3.014 | MON | 868 | 78,159 | 03/22/2017 | 06/28/2054 |
| 07333N-AA-0 | BOMFT 2017-SPL1 A CMO 4.00% 10/28/2064 | | 2 | | 1FML | 2,682,904 | | 103,4150 | 2,683,673 | 2,595,048 | | (10,284) | | | 4.000 | 2.938 | MON | 865 | 77,851 | 03/22/2017 | 10/28/2064 |
| 12643G-AW-2 | CSMC 2010-2R 2A12 CMO 3.18% 10/26/2036 | | 4 | | 1FML | 1,253,483 | | 100,9670 | 1,246,138 | 1,244,866 | | (5,216) | | | 3.613 | 2.444 | MON | 3,716 | 40,626 | 04/01/2016 | 10/26/2036 |
| 12646X-AJ-1 | CSMC 2013-1VR3 A2 CMO 3% 5/25/2043 | | 4 | | 1FML | 1,284,498 | | 99,6750 | 1,268,150 | 1,281,224 | | (623) | | | 3.000 | 2.787 | MON | 3,170 | 38,036 | 05/08/2013 | 05/25/2043 |
| 161630-AS-7 | CHASE 2007-A1 6A1 CMO 3.082% 2/25/2037 | | 4 | | 1FML | 211,516 | | 99,1230 | 244,502 | 246,666 | | (215,309) | | | 3.574 | 6.774 | MON | 735 | 8,254 | 01/06/2009 | 02/25/2037 |
| 17307G-CK-2 | CMLTI 2003-1 WA2 CMO 6.5% 6/25/2031 | | 4 | | 1FML | 116,826 | | 102,0620 | 127,896 | 123,953 | | (53) | | | 6.500 | 8.881 | MON | 671 | 8,057 | 01/08/2009 | 06/25/2031 |
| 17314Q-AA-5 | CMLTI 2009-11 1A1 CMO 3.176% 2/25/2037 | | 4 | | 1FML | 106,704 | | 101,3260 | 109,349 | 107,029 | | (97) | | | 3.625 | 3.752 | MON | 326 | 3,778 | 11/09/2009 | 02/25/2037 |
| 17315C-AL-1 | CMLTI 2009-3 4A2 CMO 2.825% 10/25/2033 | | 4 | | 1FML | 129,586 | | 99,9840 | 161,894 | 161,920 | | 159,338 | | | 3.453 | 8.113 | MON | 466 | 4,865 | 03/13/2009 | 10/25/2033 |
| 17315G-A6-3 | CMLTI 2009-5 4A1 CMO 6% 3/25/2037 | | 4 | | 1FML | 33,508 | | 100,3340 | 37,356 | 36,844 | | 472 | | | 6.000 | 9.634 | MON | 186 | 2,234 | 04/24/2009 | 03/25/2037 |
| 17322J-AC-7 | CMLTI 2014-2 2A1 CMO 3.191% 4/25/2036 | | 4 | | 1FML | 215,595 | | 98,0000 | 209,062 | 213,329 | | (311) | | | 3.250 | 2.734 | MON | 578 | 6,919 | 02/04/2014 | 04/25/2036 |
| 17323T-AC-4 | CMLTI 2015-PP2 A CMO 4.25% 1/25/2053 | | 4 | | 1FML | 3,618,723 | | 102,5770 | 3,630,494 | 3,598,634 | | (7,738) | | | 4.250 | 3.510 | MON | 12,535 | 150,420 | 06/09/2015 | 01/25/2053 |
| 22943Y-FD-6 | CSMC 2009-3R 9A1 CMO 6% 10/27/2036 | | 4 | | 1FML | 59,030 | | 100,7850 | 65,288 | 64,779 | | 63,982 | | | 6.000 | 9.139 | MON | 324 | 3,890 | 04/24/2009 | 10/27/2036 |
| 362341-FR-5 | GSR 2005-AR4 6A1 CMO 3.209% 7/25/2035 | | 4 | | 1FML | 900,781 | | 102,2210 | 990,092 | 968,581 | | 907,745 | | | 3.522 | 5.333 | MON | 198 | 2,843 | 04/18/2008 | 07/25/2035 |
| 36242D-CH-4 | GSR 2004-8F 2A3 CMO 6% 9/26/2034 | | 4 | | 1FML | 464,987 | | 102,7120 | 481,932 | 469,208 | | 464,767 | | | 6.000 | 6.251 | MON | 73 | 2,346 | 03/17/2010 | 09/25/2034 |
| 41161P-SK-0 | HVIMLT 2005-9 2A1A CMO 0.902% 6/20/2035 | | 4 | | 1FML | 74,343 | | 97,7960 | 72,705 | 74,343 | | 74,343 | | | 1.841 | 1.848 | MON | 46 | 1,055 | 07/21/2005 | 06/20/2035 |
| 47232C-AE-4 | JMAC 2009-R1 3A1 CMO 3.026% 12/26/2036 | | 4 | | 1FML | 4,760 | | 99,9020 | 5,747 | 5,752 | | 5,700 | | | 3.702 | 9.892 | MON | 88 | 183 | 02/03/2009 | 12/26/2036 |
| 59020U-LR-4 | MLMI 2004-A4 A2 CMO 2.862% 8/25/2034 | | 4 | | 1FML | 1,274,046 | | 102,2640 | 1,443,652 | 1,411,685 | | 1,291,328 | | | 3.270 | 5.491 | MON | 3,847 | 43,850 | 07/15/2009 | 08/25/2034 |
| 64829K-BV-1 | NRZT 2017-2A A3 CMO 4% 3/25/2057 | | 4 | | 1FML | 2,968,465 | | 103,3610 | 2,950,456 | 2,854,527 | | (5,451) | | | 4.000 | 3.388 | MON | 9,515 | 76,121 | 07/15/2017 | 03/25/2057 |
| 64829L-AA-6 | NRZT 2016-4A A1 CMO 3.75% 11/25/2056 | | 4 | | 1FML | 1,599,170 | | 102,3750 | 1,589,072 | 1,552,201 | | (1,593,876) | | | 3.750 | 2.996 | MON | 821 | 58,208 | 12/01/2016 | 11/25/2056 |
| 74160M-DK-5 | PRIME 2004-CL1 1A1 CMO 6% 2/25/2034 | | 4 | | 1FML | 169,539 | | 104,5360 | 184,282 | 172,236 | | 224 | | | 6.000 | 7.954 | MON | 951 | 11,057 | 01/07/2009 | 02/25/2034 |
| 86359B-WR-8 | SARM 2004-8 5A6 CMO 3.135% 7/25/2034 | | 4 | | 1FML | 2,755,112 | | 99,2570 | 2,828,930 | 2,801,781 | | (570) | | | 3.509 | 3.775 | MON | 8,273 | 94,719 | 08/04/2004 | 07/25/2034 |
| 89172H-AZ-0 | TPMT 2015-3 A4B CMO 3.5% 3/25/2054 | | 4 | | 1FML | 1,115,074 | | 101,0880 | 1,105,402 | 1,111,913 | | (1,050) | | | 3.500 | 3.150 | MON | 3,224 | 38,689 | 09/29/2015 | 03/25/2054 |
| 89172Y-AA-8 | TPMT 2016-3 A1 CMO 2.25% 8/25/2055 | | 4 | | 1FML | 6,806,156 | | 99,0440 | 6,750,779 | 6,815,943 | | 6,806,049 | | | 2.250 | 2.258 | MON | 12,780 | 153,359 | 07/22/2016 | 04/25/2055 |
| 92922F-AM-7 | WAMU 2005-AR13 A1A1 CMO 0.511% 10/25/2045 | | 4 | | 1FML | 1,782,511 | | 96,4110 | 2,058,120 | 2,134,744 | | 1,872,307 | | | 1.842 | 4.815 | MON | 751 | 29,360 | 04/18/2008 | 10/25/2045 |
| 939336-X6-5 | WAMU 2005-AR1 A2A1 CMO 0.561% 1/25/2045 | | 4 | | 1FML | 120,281 | | 109,3140 | 120,281 | 120,281 | | 120,281 | | | 2.232 | 2.242 | MON | 45 | 2,129 | 07/14/2005 | 01/25/2045 |
| 949781-AA-6 | WFMS 2005-AR1 1A1 CMO 2.807% 2/25/2035 | | 4 | | 1FML | 93,235 | | 102,6820 | 112,300 | 109,367 | | 94,500 | | | 3.252 | 8.644 | MON | 296 | 3,423 | 01/08/2009 | 02/25/2035 |
| 949832-AP-4 | WFMS 2005-14 2A1 CMO 5.5% 12/25/2035 | | 4 | | 1FML | 220,378 | | 102,9050 | 276,770 | 223,967 | | 432 | | | 5.500 | 14.746 | MON | 1,269 | 15,222 | 02/02/2009 | 12/25/2035 |
| 3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 42,033,317 | XXX | 42,663,683 | 42,427,529 | 42,182,364 | | (22,759) | | | XXX | XXX | XXX | 94,086 | 1,241,691 | XXX | XXX |
| 02665X-AA-7 | AHAR 2014-SFR3 A CMBS 3.678% 12/17/2036 | | 4 | | 1FE | 6,254,568 | | 103,4190 | 6,148,949 | 6,231,700 | | (12,704) | | | 3.678 | 3.240 | MON | 18,847 | 226,158 | 04/28/2016 | 12/17/2036 |
| 05490A-AA-1 | BBUS 201 | | | | | | | | | | | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|----------------------|--|---------|---------------|-----------------|-----------------|---------------------|---|-------------------|-----------------|---|---|---|---|---|-------------|-------------------------------|-----------------|---|---|-----------------|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | B o n d C h a r | N A I C D e s . | A c t u a l C o s t | R a t e U s e d t o O b t a i n F a i r V a l u e | F a i r V a l u e | P a r V a l u e | B o o k / A d j u s t e d C a r r y i n g V a l u e | U n r e a l i z e d V a l u a t i o n I n c r e a s e / (D e c r e a s e) | C u r r e n t Y e a r ' s (A m o r t i z a t i o n) A c c r e t i o n | C u r r e n t Y e a r ' s O t h e r - T h a n - T e m p o r a r y I m p a i r m e n t R e c o g n i z e d | T o t a l F o r e i g n E x c h a n g e C h a n g e i n B o o k / A d j u s t e d C a r r y i n g V a l u e | R a t e o f | E f f e c t i v e R a t e o f | W h e n P a i d | A d m i t t e d A m o u n t D u e a n d A c c r u e d | A m o u n t R e c e i v e d D u r i n g Y e a r | A c q u i r e d | S t a t e d C o n t r a c t u a l M a t u r i t y D a t e |
| 056083-AA-6 | BXP 2017-GM A CMB3 3.379% 6/13/2039 | | | 4 | 1.FM | 2,061,250 | 101.4860 | 2,029,719 | 2,000,000 | 2,059,289 | | | (1,961) | | 3.379 | 3.023 | MON | 5,632 | 22,527 | 08/22/2017 | 06/13/2039 |
| 060352-AE-1 | BANK 2017-BNK6 A4 CMB3 3.254% 7/15/2060 | | | 4 | 1.FM | 3,716,518 | 101.1950 | 3,723,976 | 3,680,000 | 3,714,900 | | | (1,619) | | 3.254 | 3.137 | MON | 9,979 | 49,895 | 07/14/2017 | 07/15/2060 |
| 060352-AF-8 | BANK 2017-BNK6 A5 CMB3 3.518% 7/15/2060 | | | 4 | 1.FM | 1,977,467 | 102.8330 | 1,974,394 | 1,920,000 | 1,975,234 | | | (2,233) | | 3.518 | 3.170 | MON | 5,629 | 28,144 | 07/14/2017 | 07/15/2060 |
| 06541F-AZ-2 | BANK 2017-BNK4 A3 CMB3 3.362% 5/15/2050 | | | 4 | 1.FM | 1,009,925 | 101.6980 | 1,016,975 | 1,000,000 | 1,009,222 | | | (703) | | 3.362 | 3.248 | MON | 2,802 | 22,413 | 04/05/2017 | 05/15/2050 |
| 06541X-AE-0 | BANK 2017-BNK7 A4 CMB3 3.175% 9/15/2060 | | | 4 | 1.FM | 2,019,950 | 100.3120 | 2,006,240 | 2,000,000 | 2,019,435 | | | (515) | | 3.175 | 3.061 | MON | 5,292 | 15,875 | 09/19/2017 | 09/15/2060 |
| 06650A-AD-9 | BANK 2017-BNK8 A3 CMB3 3.229% 11/15/2050 | | | 4 | 1.FM | 3,029,917 | 100.4440 | 3,013,320 | 3,000,000 | 3,029,537 | | | (380) | | 3.229 | 3.116 | MON | 8,072 | 8,072 | 10/27/2017 | 11/15/2050 |
| 12527D-AR-1 | CFORE 2011-C2 A4 CMB3 3.834% 12/15/2047 | | | 4 | 1.FM | 5,290,625 | 104.1670 | 5,208,338 | 5,000,000 | 5,112,849 | | | (32,906) | | 3.834 | 3.111 | MON | 15,976 | 191,715 | 03/06/2012 | 12/15/2047 |
| 12546D-AA-5 | CHT 2017-CSMO A CMB3 2.407% 11/15/2036 | | | 4 | 1.FM | 1,400,000 | 100.1570 | 1,402,198 | 1,400,000 | 1,400,000 | | | | | 2.407 | 2.419 | MON | 1,591 | | 12/01/2017 | 11/15/2036 |
| 12591V-AE-1 | COMM 2014-CR16 A4 CMB3 4.051% 4/10/2047 | | | 4 | 1.FM | 3,501,846 | 105.9470 | 3,602,198 | 3,400,000 | 3,466,693 | | | (9,906) | | 4.051 | 3.706 | MON | 11,478 | 137,734 | 03/28/2014 | 04/10/2047 |
| 12594P-AU-5 | CSMC 2016-NXSR A3 CMB3 3.501% 12/15/2049 | | | 4 | 1.FM | 2,019,998 | 102.4150 | 2,048,304 | 2,000,000 | 2,017,736 | | | (2,207) | | 3.501 | 3.378 | MON | 5,836 | 70,028 | 12/14/2016 | 12/15/2049 |
| 12595J-AG-9 | CSAIL 2017-CX10 A4 CMB3 3.1908% 10/15/2027 | | | 4 | 1.FM | 2,423,990 | 100.4620 | 2,411,077 | 2,400,000 | 2,423,773 | | | (218) | | 3.191 | 3.071 | MON | 6,382 | 6,382 | 11/17/2017 | 10/15/2027 |
| 12595J-AJ-3 | CSAIL 2017-CX10 A5 CMB3 3.4578% 11/15/2027 | | | 4 | 1.FM | 3,192,994 | 102.4590 | 3,176,237 | 3,100,000 | 3,192,268 | | | (726) | | 3.458 | 3.109 | MON | 8,933 | 8,933 | 11/17/2017 | 11/15/2027 |
| 12625U-BF-9 | COMM 2013-CR9 A4 CMB3 4.232% 7/10/2045 | | | 4 | 1.FM | 2,021,875 | 107.1160 | 2,142,314 | 2,000,000 | 2,012,385 | | | (2,353) | | 4.230 | 4.115 | MON | 7,051 | 85,807 | 09/05/2013 | 07/10/2045 |
| 12634N-AT-5 | CSAIL 2015-C2 A4 CMB3 3.504% 6/15/2057 | | | 4 | 1.FM | 1,029,998 | 102.3570 | 1,023,574 | 1,000,000 | 1,022,603 | | | (2,901) | | 3.504 | 3.154 | MON | 2,920 | 35,040 | 05/06/2015 | 06/15/2057 |
| 12636G-AA-9 | COMM 2016-667M A CMB3 3.14% 10/10/2036 | | | 4 | 1.FM | 514,957 | 99.6810 | 498,403 | 500,000 | 513,351 | | | (1,364) | | 3.140 | 2.803 | MON | 1,308 | 15,700 | 10/12/2016 | 10/10/2036 |
| 12636G-AA-9 | COMM 2016-667M A CMB3 3.14% 10/10/2036 | | | 4 | 1.FM | 1,138,987 | 99.6810 | 1,138,987 | 1,162,000 | 1,140,908 | | | 1,921 | | 3.140 | 3.393 | MON | 3,041 | 33,446 | 12/30/2016 | 10/10/2036 |
| 17290X-AS-9 | CGCMT 2016-GC37 A3 CMB3 3.05% 4/10/2049 | | | 4 | 1.FM | 2,019,917 | 99.7220 | 1,994,439 | 2,000,000 | 2,016,559 | | | (2,018) | | 3.050 | 2.939 | MON | 5,083 | 61,000 | 04/13/2016 | 04/10/2049 |
| 17325C-AA-3 | CGCMT 2016-SMPL A CMB3 2.228% 9/10/2031 | | | 4 | 1.FM | 1,299,989 | 98.0970 | 1,275,260 | 1,300,000 | 1,299,819 | | | (140) | | 2.228 | 2.226 | MON | 2,414 | 28,964 | 09/23/2016 | 09/10/2031 |
| 17325D-AD-5 | CGCMT 2016-P5 A4 CMB3 2.941% 10/10/2049 | | | 4 | 1.FM | 2,265,921 | 98.9460 | 2,176,812 | 2,200,000 | 2,258,568 | | | (6,130) | | 2.941 | 2.602 | MON | 5,392 | 64,702 | 09/30/2016 | 10/10/2049 |
| 17326C-AI-0 | CGCMT 2017-B1 A3 CMB3 3.197% 8/15/2050 | | | 4 | 1.FM | 3,029,806 | 100.7410 | 3,022,228 | 3,000,000 | 3,028,775 | | | (1,031) | | 3.197 | 3.081 | MON | 7,993 | 31,970 | 08/15/2017 | 08/15/2050 |
| 17326D-AC-6 | CGCMT 2017-P8 A3 CMB3 3.203% 9/15/2050 | | | 4 | 1.FM | 2,019,947 | 99.1120 | 1,982,248 | 2,000,000 | 2,019,430 | | | (517) | | 3.203 | 3.087 | MON | 5,338 | 16,015 | 09/18/2017 | 09/15/2050 |
| 19624H-AA-6 | COLNY 2014-1 A CMB3 2.543% 4/20/2050 | | | 4 | 1.FE | 276,546 | 99.4100 | 274,914 | 276,547 | 276,362 | | | (59) | | 2.543 | 2.512 | MON | 586 | 7,080 | 10/23/2014 | 04/20/2050 |
| 23305Y-AD-1 | DBUBS 2011-LC3A A4 CMB3 4.551% 8/10/2044 | | | 4 | 1.FM | 2,019,863 | 104.8160 | 2,096,323 | 2,000,000 | 2,003,529 | | | (2,973) | | 4.551 | 4.431 | MON | 7,585 | 91,020 | 08/11/2011 | 08/10/2044 |
| 36192H-AA-2 | GSMS 2012-ALOH A CMB3 3.551% 4/10/2034 | | | 4 | 1.FM | 4,866,016 | 103.1090 | 5,155,456 | 5,000,000 | 4,925,644 | | | 14,739 | | 3.551 | 3.939 | MON | 14,796 | 177,550 | 09/04/2013 | 04/10/2034 |
| 361970-AC-3 | GSMS 2013-G1 A2 CMB3 3.557% 4/10/2031 | | | 4 | 1.FM | 5,145,898 | 98.6900 | 4,934,505 | 5,000,000 | 5,078,477 | | | (15,116) | | 3.557 | 3.218 | MON | 14,821 | 177,850 | 04/03/2013 | 04/10/2031 |
| 36198F-AE-2 | GSMS 2013-GC14 A5 CMB3 4.243% 8/10/2046 | | | 4 | 1.FM | 5,237,487 | 107.1050 | 5,355,273 | 5,000,000 | 5,146,349 | | | (24,361) | | 4.243 | 3.664 | MON | 17,679 | 212,150 | 02/07/2014 | 08/10/2046 |
| 36249E-AB-1 | GSMS 2010-C2 A2 CMB3 5.162% 12/10/2043 | | | 4 | 1.FM | 2,019,890 | 106.3100 | 2,126,200 | 2,000,000 | 2,005,103 | | | (2,440) | | 5.162 | 5.070 | MON | 8,603 | 103,240 | 12/16/2010 | 12/10/2043 |
| 36249F-AG-7 | GSMS 2011-GC3 A4 CMB3 4.753% 3/10/2044 | | | 4 | 1.FM | 2,368,849 | 105.2990 | 2,393,756 | 2,273,299 | 2,294,531 | | | (7,703) | | 4.753 | 4.087 | MON | 9,004 | 108,050 | 08/19/2011 | 03/10/2044 |
| 36251P-AC-8 | GSMS 2016-GS3 A3 CMB3 2.592% 10/10/2049 | | | 4 | 1.FM | 807,942 | 96.6750 | 773,400 | 800,000 | 806,949 | | | (795) | | 2.592 | 2.481 | MON | 1,728 | 20,736 | 09/22/2016 | 10/10/2049 |
| 36252C-AA-0 | GSMS 2017-485L A CMB3 3.721% 2/10/2037 | | | 4 | 1.FM | 3,089,978 | 103.6010 | 3,108,023 | 3,000,000 | 3,083,029 | | | (6,948) | | 3.721 | 3.380 | MON | 9,303 | 93,025 | 02/03/2017 | 02/10/2037 |
| 36252H-AC-5 | GSMS 2017-GS5 A3 CMB3 3.409% 3/10/2050 | | | 4 | 1.FM | 4,039,834 | 102.4780 | 4,099,120 | 4,000,000 | 4,036,827 | | | (3,007) | | 3.409 | 3.300 | MON | 11,363 | 102,270 | 03/07/2017 | 03/10/2050 |
| 36254C-AU-4 | GSMS 2017-GS7 A3 CMB3 3.167% 8/10/2050 | | | 4 | 1.FM | 2,019,848 | 98.7450 | 1,974,897 | 2,000,000 | 2,019,168 | | | (680) | | 3.167 | 3.058 | MON | 5,278 | 21,113 | 08/11/2017 | 08/10/2050 |
| 36254K-AK-8 | GSMS 2017-GS8 A3 CMB3 3.205% 11/10/2050 | | | 4 | 1.FM | 3,994,460 | 100.6920 | 3,982,367 | 3,955,000 | 3,994,124 | | | (335) | | 3.205 | 3.093 | MON | 10,563 | 10,563 | 11/14/2017 | 11/10/2050 |
| 43289V-AA-1 | HILT 2016-SFP A CMB3 2.828% 11/5/2035 | | | 4 | 1.FM | 3,493,407 | 98.9170 | 3,462,078 | 3,500,000 | 3,493,748 | | | 714 | | 2.828 | 2.873 | MON | 8,250 | 96,638 | 01/30/2017 | 11/05/2035 |
| 44217N-AC-0 | HGMT 2015-HGLR A1A2 CMB3 3.087% 3/5/2037 | | | 4 | 1.FM | 1,212,000 | 98.7650 | 1,185,184 | 1,200,000 | 1,208,917 | | | (1,149) | | 3.087 | 2.985 | MON | 3,087 | 37,039 | 03/19/2015 | 03/05/2037 |
| 46590R-AD-1 | JPMCC 2016-JP3 A4 CMB3 2.627% 8/15/2049 | | | 4 | 1.FM | 1,009,996 | 96.4620 | 964,620 | 1,000,000 | 1,008,423 | | | (1,259) | | 2.627 | 2.488 | MON | 2,189 | 26,265 | 09/22/2016 | 08/15/2049 |
| 46590T-AD-7 | JPMDB 2017-C5 A4 CMB3 3.414% 3/15/2050 | | | 4 | 1.FM | 4,039,980 | 101.8760 | 4,075,023 | 4,000,000 | 4,037,033 | | | (2,947) | | 3.414 | 3.290 | MON | 11,380 | 102,420 | 03/17/2017 | 03/15/2050 |
| 46634G-AB-7 | JPMCC 2009-IWST A2 CMB3 5.633% 12/5/2027 | | | 4 | 1.FM | 6,030,000 | 104.6990 | 6,281,951 | 6,000,000 | 6,004,311 | | | (3,860) | | 5.633 | 5.624 | MON | 28,165 | 337,980 | 12/16/2009 | 12/05/2027 |
| 46634S-AC-9 | JPMCC 2012-C6 A3 CMB3 3.507% 5/15/2045 | | | 4 | 1.FM | 6,699,564 | 103.1860 | 6,744,412 | 6,536,192 | 6,583,019 | | | (13,951) | | 3.507 | 3.130 | MON | 19,104 | 246,850 | 04/18/2012 | 05/15/2045 |
| 46635T-CG-5 | JPMCC 2011-C3 A4 CMB3 4.717% 2/15/2046 | | | 4 | 1.FM | 3,103,687 | 105.0490 | 2,983,390 | 2,840,000 | 2,923,185 | | | (41,991) | | 4.717 | 3.422 | MON | 11,164 | 133,966 | 03/21/2012 | 02/15/2046 |
| 46643A-BE-2 | JPMBB 2014-C23 A5 CMB3 3.934% 9/15/2047 | | | 4 | 1.FM | 2,108,281 | 105.5060 | 2,110,111 | 2,000,000 | 2,076,270 | | | (10,484) | | 3.934 | 3.293 | MON | 6,557 | 78,684 | 10/29/2014 | 09/15/2047 |
| 46643P-BE-9 | JPMBB 2014-C25 A5 CMB3 3.672% 11/15/2047 | | | 4 | 1.FM | 4,428,966 | 103.8770 | 4,466,699 | 4,300,000 | 4,391,219 | | | (12,589) | | 3.672 | 3.322 | MON | 13,158 | 157,896 | 11/04/2014 | 11/15/2047 |
| 46643T-BJ-0 | JPMBB 2014-C26 A4 CMB3 3.494% 1/15/2048 | | | 4 | | | | | | | | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | | |
|---|--|---------|---------------|-----------------|-----------|--------------------|--------------------------------|--------------------|--------------------|-------------------------------|---|--|---|--|------------|-------------------|------------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | B o n d C h a r | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 61764B-AA-1 | MSC 2014-150E A CMBS 3.912% 9/9/2032 | | | 4 | 1FIM | 4,235,859 | | 104,9980 | 4,000,000 | 4,169,921 | | (22,892) | | | 3.912 | 3.213 | MON | 13,040 | 156,480 | 03/06/2015 | 09/09/2032 |
| 61764P-BU-5 | MSBAM 2014-C19 A4 CMBS 3.526% 12/15/2047 | | | 4 | 1FIM | 2,574,959 | | 103,3040 | 2,500,000 | 2,553,390 | | (7,339) | | | 3.526 | 3.176 | MON | 7,346 | 88,150 | 12/09/2014 | 12/15/2047 |
| 61765T-AE-3 | MSBAM 2015-C25 A4 CMBS 3.372% 10/15/2048 | | | 4 | 1FIM | 908,993 | | 102,3760 | 900,000 | 906,958 | | (938) | | | 3.372 | 3.259 | MON | 2,529 | 30,348 | 10/07/2015 | 10/15/2048 |
| 61766C-AE-9 | MSC 2016-LBS9 A4 CMBS 3.594% 3/15/2049 | | | 4 | 1FIM | 1,956,863 | | 103,1200 | 1,900,000 | 1,947,222 | | (5,382) | | | 3.594 | 3.243 | MON | 5,691 | 68,286 | 02/19/2016 | 03/15/2049 |
| 61766E-BD-6 | MSBAM 2016-C29 A3 CMBS 3.058% 5/15/2049 | | | 4 | 1FIM | 2,019,952 | | 100,1360 | 2,000,000 | 2,016,500 | | (2,102) | | | 3.058 | 2.941 | MON | 5,097 | 61,160 | 04/22/2016 | 05/15/2049 |
| 61766L-BR-9 | MSBAM 2016-C28 A3 CMBS 3.272% 1/15/2049 | | | 4 | 1FIM | 1,016,963 | | 100,9640 | 960,000 | 1,009,445 | | (5,993) | | | 3.272 | 2.520 | MON | 2,618 | 31,411 | 09/23/2016 | 01/15/2049 |
| 61767E-AD-6 | MSBAM 2017-C34 A3 CMBS 3.276% 11/15/2052 | | | 4 | 1FIM | 4,039,857 | | 100,6370 | 4,000,000 | 4,038,763 | | (1,094) | | | 3.276 | 3.036 | MON | 10,920 | 21,840 | 10/06/2017 | 11/15/2052 |
| 90276C-AD-3 | UBSCM 2017-C2 A3 CMBS 3.225% 8/15/2050 | | | 4 | 1FIM | 5,049,738 | | 100,1750 | 5,000,000 | 5,047,824 | | (1,914) | | | 3.225 | 3.108 | MON | 13,438 | 53,750 | 07/31/2017 | 08/15/2050 |
| 90276R-BD-9 | UBSCM 2017-C4 A3 CMBS 3.218% 10/15/2050 | | | 4 | 1FIM | 3,151,193 | | 101,0900 | 3,120,000 | 3,150,544 | | (649) | | | 3.301 | 3.184 | MON | 8,583 | 17,165 | 09/29/2017 | 10/15/2050 |
| 90276T-AF-1 | UBSCM 2017-C5 A4 CMBS 3.212% 11/15/2050 | | | 4 | 1FIM | 3,029,758 | | 100,6020 | 3,000,000 | 3,029,384 | | (373) | | | 3.212 | 3.099 | MON | 8,030 | 8,030 | 11/01/2017 | 11/15/2050 |
| 90276U-AW-1 | UBSCM 2017-C6 A4 CMBS 3.3198% 12/15/2050 | | | 4 | 1FIM | 2,726,985 | | 101,4780 | 2,700,000 | 2,739,897 | | (141) | | | 3.320 | 3.203 | MON | 7,470 | 12,015 | 12/01/2017 | 12/15/2050 |
| 90276W-AR-8 | UBSCM 2017-C7 A3 CMBS 3.418% 12/15/2050 | | | 4 | 1FIM | 2,524,847 | | 101,5480 | 2,500,000 | 2,524,819 | | (28) | | | 3.418 | 3.304 | MON | 7,121 | 12,205 | 12/20/2017 | 12/15/2050 |
| 91830M-AA-4 | VINDO 2013-PENN A CMBS 3.808% 12/13/2029 | | | 4 | 1FIM | 2,574,992 | | 103,0750 | 2,576,872 | 2,532,041 | | (11,180) | | | 3.808 | 3.329 | MON | 7,933 | 95,200 | 12/05/2013 | 12/13/2029 |
| 92890P-AE-4 | WFRBS 2013-C14 A5 CMBS 3.337% 6/15/2046 | | | 4 | 1FIM | 1,152,942 | | 102,6860 | 1,210,000 | 1,175,128 | | 5,465 | | | 3.337 | 3.365 | MON | 3,365 | 40,378 | 08/28/2013 | 06/15/2046 |
| 94989A-AU-9 | WFCM 2014-LC18 A5 CMBS 3.405% 12/15/2047 | | | 4 | 1FIM | 2,059,958 | | 102,3960 | 2,047,913 | 2,043,030 | | (5,810) | | | 3.405 | 3.060 | MON | 5,675 | 68,100 | 12/12/2014 | 12/15/2047 |
| 94989C-AW-1 | WFCM 2015-C26 A3 CMBS 2.91% 2/15/2048 | | | 4 | 1FIM | 4,257,182 | | 99,4670 | 4,200,000 | 4,243,349 | | (6,206) | | | 2.910 | 2.744 | MON | 10,185 | 122,220 | 05/05/2016 | 02/15/2048 |
| 94989D-AV-1 | WFCM 2015-C27 A4 CMBS 3.19% 2/15/2048 | | | 4 | 1FIM | 2,019,990 | | 101,0660 | 2,021,312 | 2,013,113 | | (3,229) | | | 3.190 | 3.058 | MON | 5,317 | 63,800 | 03/03/2015 | 02/15/2048 |
| 94989E-AD-9 | WFCM 2015-LC20 A4 CMBS 2.925% 4/15/2050 | | | 4 | 1FIM | 1,514,895 | | 99,3260 | 1,489,883 | 1,510,767 | | (1,582) | | | 2.925 | 2.811 | MON | 3,656 | 43,875 | 03/25/2015 | 04/15/2050 |
| 94989E-AF-4 | WFCM 2015-LC20 ASB CMBS 2.978% 4/15/2050 | | | 4 | 1FIM | 1,054,727 | | 100,9150 | 1,009,151 | 1,043,072 | | (8,972) | | | 2.978 | 1.992 | MON | 2,482 | 29,780 | 09/07/2016 | 04/15/2050 |
| 95000M-BN-0 | WFCM 2016-C36 A3 CMBS 2.807% 11/15/2059 | | | 4 | 1FIM | 1,413,994 | | 97,6340 | 1,400,000 | 1,412,289 | | (1,469) | | | 2.807 | 2.689 | MON | 3,275 | 39,298 | 10/21/2016 | 11/15/2059 |
| 95000M-BP-5 | WFCM 2016-C36 A4 CMBS 3.065% 11/15/2059 | | | 4 | 1FIM | 2,059,938 | | 99,5030 | 2,000,000 | 2,053,464 | | (5,584) | | | 3.065 | 2.721 | MON | 5,108 | 61,300 | 10/21/2016 | 11/15/2059 |
| 95000X-AE-7 | WFCM 2017-C39 A4 CMBS 3.157% 9/15/2050 | | | 4 | 1FIM | 1,348,338 | | 99,8710 | 1,335,000 | 1,347,851 | | (487) | | | 3.157 | 3.041 | MON | 3,512 | 14,049 | 08/10/2017 | 09/15/2050 |
| 95000Y-AX-3 | WFCM 2017-C40 A3 CMBS 3.317% 10/15/2050 | | | 4 | 1FIM | 4,322,552 | | 100,0210 | 4,280,886 | 4,321,672 | | (880) | | | 3.317 | 3.203 | MON | 11,831 | 23,661 | 10/05/2017 | 10/15/2050 |
| 95001G-AD-5 | WFCM 2017-C42 A3 CMBS 3.33% 12/15/2050 | | | 4 | 1FIM | 5,049,840 | | 101,0570 | 5,000,000 | 5,049,697 | | (144) | | | 3.330 | 3.213 | MON | 13,875 | 12,015 | 12/12/2017 | 12/15/2050 |
| 3499999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | 244,874,402 | XXX | 244,830,349 | 240,396,978 | 243,488,359 | | (404,199) | | | XXX | XXX | XXX | 697,078 | 6,199,043 | XXX | XXX |
| 05565S-AA-2 | BURLINGTON NO SF PTC ETC 5.629% 4/1/2024 | | | 4 | 1FE | 752,681 | | 107,9120 | 742,486 | 746,833 | | (758) | | | 5.629 | 5.402 | AO | 10,449 | 41,795 | 01/17/2007 | 04/01/2024 |
| 12189P-AH-5 | BURLINGTON NO SF PTC ETC 7.908% 1/15/2020 | | | 4 | 1FE | 455,955 | | 101,4880 | 455,955 | 455,955 | | | | | 7.908 | 7.899 | JJ | 16,626 | 36,057 | 09/19/2000 | 01/15/2020 |
| 126650-AW-0 | CVS PT TRUST CTL 5.298% 11/11/2027 | | | 4 | 2FE | 1,751,639 | | 106,1790 | 1,913,404 | 1,813,146 | | 9,204 | | | 5.298 | 6.705 | MON | 5,913 | 101,372 | 02/26/2009 | 01/11/2027 |
| 126650-BP-4 | CVS PT TRUST CTL 6.036% 12/10/2028 | | | 4 | 2FE | 4,870,986 | | 110,6850 | 5,451,186 | 4,890,226 | | (34,737) | | | 6.036 | 6.255 | MON | 17,341 | 297,271 | 10/20/2009 | 12/10/2028 |
| 126659-AA-9 | CVS PT TRUST CTL 8.353% 7/10/2031 | | | 4 | 2FE | 5,868,501 | | 128,9100 | 5,588,395 | 5,781,884 | | (11,766) | | | 8.353 | 7.856 | MON | 27,230 | 466,799 | 07/31/2009 | 07/10/2031 |
| 151608-AB-2 | CPF 2012-2A 1 ABS - AUTOS 2.61% 8/20/2021 | | | 4 | 2AM | 1,405,048 | | 99,5170 | 1,405,241 | 1,405,172 | | 25 | | | 2.610 | 2.628 | MON | 1,121 | 36,677 | 11/20/2012 | 08/20/2021 |
| 22822R-AZ-3 | CROWN CASTLE TOWERS LLC ABS - CELL TWRS 4.883% 8/15/2040 | | | 1 | 1FE | 1,017,200 | | 104,3050 | 1,043,052 | 1,004,909 | | (1,798) | | | 4.883 | 4.549 | MON | 2,170 | 48,830 | 10/28/2010 | 08/15/2040 |
| 31953*-AL-6 | BURLINGTON NO SF PTC ETC 5.96% 10/15/2027 | | | 4 | 1FE | 1,118,158 | | 112,4040 | 1,118,158 | 1,118,158 | | | | | 5.960 | 5.961 | MON | 8,515 | 66,642 | 10/15/2007 | 10/15/2027 |
| 31953*-AM-4 | BURLINGTON NO SF PTC ETC 5.96% 10/15/2027 | | | 4 | 1FE | 112,582 | | 112,4040 | 112,582 | 112,582 | | | | | 5.960 | 5.961 | MON | 857 | 6,710 | 10/15/2007 | 10/15/2027 |
| 31953*-AN-2 | BURLINGTON NO SF PTC ETC 5.96% 10/15/2027 | | | 4 | 1FE | 706,117 | | 112,4040 | 793,705 | 706,117 | | | | | 5.960 | 5.961 | MON | 5,377 | 42,110 | 10/15/2007 | 10/15/2027 |
| 31953*-AP-7 | BURLINGTON NO SF PTC ETC 5.96% 10/15/2027 | | | 4 | 1FE | 285,723 | | 112,4040 | 285,723 | 285,723 | | | | | 5.960 | 5.961 | MON | 2,176 | 17,029 | 10/15/2007 | 10/15/2027 |
| 31953*-AQ-5 | BURLINGTON NO SF PTC ETC 5.96% 10/15/2027 | | | 4 | 1FE | 382,266 | | 112,4040 | 429,683 | 382,266 | | | | | 5.960 | 5.961 | MON | 2,911 | 22,783 | 10/15/2007 | 10/15/2027 |
| 31953*-AR-3 | BURLINGTON NO SF PTC ETC 5.96% 12/13/2027 | | | 4 | 1FE | 333,042 | | 112,3580 | 333,042 | 333,042 | | | | | 5.960 | 5.961 | MON | 2,536 | 19,824 | 12/11/2007 | 12/13/2027 |
| 42806D-AU-3 | HERTZ 2016-2A A ABS 2.95% 3/25/2022 | | | 4 | 1FE | 11,587,574 | | 99,6970 | 11,614,707 | 11,650,000 | | 13,270 | | | 2.950 | 3.107 | MON | 5,728 | 328,925 | 04/13/2017 | 03/25/2022 |
| 46616V-AA-8 | HENDR 2012-1A A ABS 4.21% 2/16/2065 | | | 4 | 1FE | 2,704,939 | | 106,4490 | 2,705,549 | 2,705,042 | | 19 | | | 4.210 | 4.249 | MON | 5,062 | 113,904 | 03/13/2012 | 02/16/2065 |
| 46616V-AA-2 | HENDR 2012-2A A ABS 3.84% 10/15/2059 | | | 4 | 1FE | 2,546,308 | | 102,1080 | 2,537,742 | 2,542,762 | | (1,819) | | | 3.840 | 3.657 | MON | 4,242 | 95,437 | 01/07/2016 | 10/15/2059 |
| 46617A-AA-3 | HENDR 2012-3A A ABS 3.22% 9/15/2065 | | | 4 | 1FE | 659,517 | | 99,0340 | 694,836 | 701,614 | | 1,374 | | | 3.220 | 3.665 | MON | 1,004 | 22,592 | 08/16/2013 | 09/15/2065 |
| 46617T-AA-2 | HENDR 2014-1A A ABS 3.96% 3/15/2063 | | | 4 | 1FE | 1,433,797 | | 105,4030 | 1,413,339 | 1,431,151 | | (597) | | | 3.960 | 3.864 | MON | 2,487 | 55,968 | 02/25/2014 | 03/15/2063 |
| 74986E-AP-6 | PREEF AMERICA REIT II SR SECURED 2.95% 7/1/2022 | | | 4 | 1FE | 2,000,000 | | 97,9510 | 2,000,000 | 2,000,000 | | | | | 2.950 | 2.950 | JJ | 28,844 | 59,000 | 06/26/2015 | 07/01/2022 |
| 74986E-AS-0 | PREEF AMERICA REIT II SR SECURED 3.39% 1/5/2023 | | | 4 | 1FE | 2,000,000 | | 99,2680 | 2,000,000 | 2,000,000 | | | | | 3.390 | 3.390 | JJ | 33,147 | 67,800 | 12/30/2015 | 01/05/2023 |
| 78403D-AH-3 | SBA TOWER TRUST ABS - CELL TWRS 3.869% 10/15/2035 | | | 1 | 1FE | 1,004,688 | | 100,7680 | 1,007,679 | 1,003,301 | | (515) | | | 3.869 | 3.796 | MON | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | | |
|----------------------|--|---------|---------------|-----------------|-----------|---------------|--------------------------------|---------------|---------------|-------------------------------|---|--|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | B o n d C h a r | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 87407P-AJ-9 | TAL 2014-1A A ABS 3.51% 2/22/2039 | | | 4 | 1FE | 6,783,269 | .99 | 6,776,519 | 6,783,333 | 6,783,283 | | 7 | | | 3.510 | 3.536 | MON | 7,275 | 238,095 | 02/19/2014 | 02/22/2039 |
| 87407P-AR-1 | TAL 2014-3A A ABS 3.27% 11/21/2039 | | | 4 | 1FE | 1,175,434 | .98 | 1,158,536 | 1,175,833 | 1,175,549 | | 38 | | | 3.270 | 3.300 | MON | 1,175 | 38,450 | 11/18/2014 | 11/21/2039 |
| 88576P-AC-7 | HENDR 2004-A A1 ABS 1.054% 9/15/2045 | | | 4 | 1FE | 1,517,053 | .97 | 1,630,158 | 1,676,301 | 1,583,228 | | 8,727 | | | 1.827 | 3.524 | MON | 1,446 | 23,608 | 03/07/2012 | 09/15/2045 |
| 89656F-AB-2 | TRL 2012-1A A2 ABS - EQUIP 3.525% 1/15/2043 | | | 4 | 1FE | 969,766 | .94 | 946,410 | 1,000,000 | 982,118 | | 6,770 | | | 3.525 | 3.949 | MON | 1,567 | 35,250 | 10/25/2013 | 01/15/2043 |
| 89656F-AC-0 | TRL 2013-1A A ABS - EQUIP 3.898% 7/15/2043 | | | 4 | 1FE | 819,477 | 1.00 | 813,551 | 809,610 | 815,145 | | (2,394) | | | 3.898 | 3.647 | MON | 1,403 | 31,559 | 10/17/2013 | 07/15/2043 |
| 90783X-AA-9 | UNION PACIFIC RR PTC ETC 6.176% 1/2/2031 | | | 4 | 1FE | 6,874,700 | 1.15 | 7,943,063 | 6,874,700 | 6,874,696 | | | | | 6.176 | 6.177 | JJ | 211,111 | 424,581 | 07/19/2007 | 01/02/2031 |
| 91845#-AA-2 | VZ CTL PTC 3.81% 5/15/2035 | | | 4 | 2 | 2,827,563 | .97 | 2,766,310 | 2,827,563 | 2,827,563 | | | | | 3.810 | 3.839 | MON | 4,788 | 107,730 | 05/18/2015 | 05/15/2035 |
| 37952U-AC-7 | SEACO 2013-2A A ABS 3.67% 11/17/2028 | D | | 4 | 1FE | 441,862 | 1.00 | 437,782 | 437,250 | 439,923 | | (470) | | | 3.670 | 3.498 | MON | 624 | 16,047 | 11/25/2013 | 11/17/2028 |
| 3599999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | 77,536,468 | XXX | 82,588,104 | 79,044,597 | 77,642,928 | | 15,001 | | | XXX | XXX | XXX | 442,662 | 3,327,365 | XXX | XXX |
| 3899999 | Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | 1,404,566,016 | XXX | 1,465,677,619 | 1,394,823,221 | 1,386,687,639 | | (3,265,125) | | | XXX | XXX | XXX | 13,575,444 | 57,901,622 | XXX | XXX |
| 4299999 | Subtotal - Bonds - Hybrid Securities - Issuer Obligations | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 4399999 | Subtotal - Bonds - Hybrid Securities - Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 4499999 | Subtotal - Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 4599999 | Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 4899999 | Total - Hybrid Securities | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 4999999 | Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 5099999 | Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 5199999 | Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 5299999 | Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 5599999 | Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 5899999 | Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 5999999 | Subtotal - Bonds - SVO Identified Funds - Bond Mutual Funds - as Identified by the SVO | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 6099999 | Subtotal - SVO Identified Funds | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 7799999 | Total - Issuer Obligations | | | | | 1,159,993,255 | XXX | 1,240,121,757 | 1,154,672,673 | 1,143,662,200 | | (2,780,187) | | | XXX | XXX | XXX | 14,349,416 | 53,653,344 | XXX | XXX |
| 7899999 | Total - Residential Mortgage-Backed Securities | | | | | 192,840,320 | XXX | 194,610,868 | 190,400,764 | 192,826,404 | | (62,752) | | | XXX | XXX | XXX | 526,064 | 5,870,352 | XXX | XXX |
| 7999999 | Total - Commercial Mortgage-Backed Securities | | | | | 283,135,749 | XXX | 281,813,285 | 278,604,972 | 281,713,252 | | (409,722) | | | XXX | XXX | XXX | 780,514 | 7,177,825 | XXX | XXX |
| 8099999 | Total - Other Loan-Backed and Structured Securities | | | | | 85,493,215 | XXX | 90,696,910 | 86,991,899 | 85,593,003 | | 14,465 | | | XXX | XXX | XXX | 496,551 | 3,653,518 | XXX | XXX |
| 8199999 | Total - SVO Identified Funds | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 8399999 | Total Bonds | | | | | 1,721,462,539 | XXX | 1,807,242,820 | 1,710,670,308 | 1,703,794,859 | | (3,238,196) | | | XXX | XXX | XXX | 16,152,545 | 70,355,039 | XXX | XXX |

E10.15

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

| 1 CUSIP Identi- fication | 2 Description | Codes | | 5 Number of Shares | 6 Par Value Per Share | 7 Rate Per Share | 8 Book/ Adjusted Carrying Value | Fair Value | | 11 Actual Cost | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 20 NAIC Desig- nation | 21 Date Acquired | | |
|-----------------------------------|------------------|-----------|-------------------|-----------------------------|-----------------------------------|---------------------------|---|---|------------------|-------------------|------------------------------|---|---|--|---|---|---|--------------------------------|------------------------|---|-----|
| | | 3 Code | 4 For- eign | | | | | 9 Rate Per Share Used to Obtain Fair Value | 10 Fair Value | | 12 Declared but Unpaid | 13 Amount Received During Year | 14 Nonadmitted Declared But Unpaid | 15 Unrealized Valuation Increase/ (Decrease) | 16 Current Year's (Amor- tization) Accretion | 17 Current Year's Other-Than- Temporary Impairment Recognized | 18 Total Change in Book/Adjusted Carrying Value (15 + 16 - 17) | | | 19 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | |
| NONE | | | | | | | | | | | | | | | | | | | | | |
| 8999999 - Total Preferred Stocks | | | | | | | | XXX | | | | | | | | | | | | XXX | XXX |

E 11

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 CUSIP Identi- fication | 2 Description | 3 Codes | | 5 Number of Shares | 6 Book/ Adjusted Carrying Value | 7 Fair Value | | 9 Actual Cost | 10 Dividends | | | 11 Change in Book/Adjusted Carrying Value | | | | 17 NAIC Market Indicator (a) | 18 Date Acquired |
|-----------------------------------|---|-----------|-------------------|-----------------------------|---|---|-----------------|------------------|------------------------------|---|---|--|--|---|--|--|------------------------|
| | | 3 Code | 4 For- eign | | | 7 Rate Per Share Used to Obtain Fair Value | 8 Fair Value | | 10 Declared but Unpaid | 11 Amount Received During Year | 12 Nonadmitted Declared But Unpaid | 13 Unrealized Valuation Increase/ (Decrease) | 14 Current Year's Other-Than- Temporary Impairment Recognized | 15 Total Change in Book/Adjusted Carrying Value (13 - 14) | 16 Total Foreign Exchange Change in Book/Adjusted Carrying Value | | |
| 000000-00-0 | LBI EHF CLASS A COMMON STOCK | | B | 2,010,000 | | | | | | | | | | | | U | 03/23/2016 |
| 9099999 | Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) | | | | | | XXX | | | | | | | | | XXX | XXX |
| 9199999 | Subtotal - Common Stock - Parent, Subsidiaries and Affiliates | | | | | | XXX | | | | | | | | | XXX | XXX |
| 9299999 | Subtotal - Mutual Funds | | | | | | XXX | | | | | | | | | XXX | XXX |
| 9799999 | Total Common Stocks | | | | | | XXX | | | | | | | | | XXX | XXX |
| 9899999 | Total Preferred and Common Stocks | | | | | | XXX | | | | | | | | | XXX | XXX |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues1, the total \$ value (included in Column 8) of all such issues \$

E12

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---------|---------------|-------------------------------|---------------------------|-------------|------------|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 38379R-JX-9 | GNMA SERIES 2017-64 AK CMBS PROJ 2.5% 11/16/2057 | | 04/12/2017 | CITIGROUP GLOBAL MARKETS INC | | 2,553,811 | 2,667,601 | 5,002 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 2,553,811 | 2,667,601 | 5,002 |
| 167486-ZZ-5 | CHICAGO IL GO BOND 7.045% 1/1/2029 | | 01/20/2017 | GOLDMAN SACHS & CO. | | 1,000,000 | 1,000,000 | |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 1,000,000 | 1,000,000 | |
| 130179-HG-2 | CA EDUCATIONAL REV BOND 4.75% 4/1/2033 | | 02/24/2017 | CITIGROUP GLOBAL MARKETS INC | | 1,500,000 | 1,500,000 | |
| 3132XS-EH-9 | FHLMC 3.5% MBS 30yr POOL FG 050135 8/1/2047 | | 12/04/2017 | CITIGROUP GLOBAL MARKETS INC | | 10,080,780 | 9,816,949 | 11,453 |
| 3138WJ-O9-2 | FNMA 3% MBS 30yr POOL FN AS8579 12/1/2046 | | 06/19/2017 | MORGAN (J.P.) SECURITIES | | 4,721,852 | 4,697,630 | 4,698 |
| 31418C-PE-8 | FNMA 3.5% MBS 30 YR POOL FN MA3120 9/1/2047 | | 09/19/2017 | MORGAN (J.P.) SECURITIES | | 5,077,209 | 4,911,819 | 10,028 |
| 646140-CH-4 | NEW JERSEY ST TURNPIKE REV BOND 2.896% 1/1/2023 | | 12/01/2017 | LOOP CAPITAL MARKETS | | 500,000 | 500,000 | |
| 646140-CJ-0 | NEW JERSEY ST TURNPIKE REV BOND 3.056% 1/1/2024 | | 12/01/2017 | LOOP CAPITAL MARKETS | | 500,000 | 500,000 | |
| 64971W-3E-8 | NEW YORK CITY NY TRANLFIN AUTH REV BOND 5.25% 2/1/2029 | | 04/01/2017 | Tax Free Exchange | | 729,951 | 720,000 | 6,300 |
| 64971W-3J-7 | NEW YORK CITY NY TRANLFIN AUTH REV BOND 5.25% 2/1/2029 | | 04/01/2017 | Tax Free Exchange | | 461,289 | 455,000 | 3,981 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 23,571,081 | 23,101,398 | 36,460 |
| 034620-AA-2 | AOIT 2017-1 A1 CMO 2.81% 1/25/2047 | | 03/03/2017 | NOMURA SECURITIES | | 1,077,567 | 1,077,587 | 3,280 |
| 05607C-AA-7 | BXP 2017-CC A CMBS 3.459% 8/13/2037 | | 08/15/2017 | MORGAN STANLEY & CO. | | 3,089,842 | 3,000,000 | 6,559 |
| 056083-AA-6 | BXP 2017-GM A CMBS 3.379% 6/13/2039 | | 08/22/2017 | MORGAN STANLEY & CO. | | 2,061,250 | 2,000,000 | 4,505 |
| 060352-AE-1 | BANK 2017-BNK6 A4 CMBS 3.254% 7/15/2060 | | 07/14/2017 | MERRILL LYNCH CAPITAL MARKETS | | 3,716,518 | 3,680,000 | 8,648 |
| 060352-AF-8 | BANK 2017-BNK6 A5 CMBS 3.518% 7/15/2060 | | 07/14/2017 | MERRILL LYNCH CAPITAL MARKETS | | 1,920,467 | 1,920,000 | 4,878 |
| 06541F-AZ-2 | BANK 2017-BNK4 A3 CMBS 3.362% 5/15/2050 | | 04/05/2017 | WELLS FARGO BANK | | 1,009,925 | 1,000,000 | 1,681 |
| 06541X-AE-0 | BANK 2017-BNK7 A4 CMBS 3.175% 9/15/2060 | | 09/19/2017 | WELLS FARGO BANK | | 2,019,950 | 2,000,000 | 4,763 |
| 06650A-AD-9 | BANK 2017-BNK8 A3 CMBS 3.229% 11/15/2050 | | 10/27/2017 | MORGAN STANLEY & CO. | | 3,029,917 | 3,000,000 | 3,767 |
| 07332B-AA-7 | BOMFT 2017-RT1 A1 CMO 3.00% 3/28/2057 | | 04/28/2017 | WELLS FARGO BANK | | 765,455 | 760,304 | |
| 07333B-AA-6 | BOMFT 2017-SPL2 A CMO 4.00% 6/28/2054 | | 03/22/2017 | CITIGROUP GLOBAL MARKETS INC | | 2,693,507 | 2,605,287 | |
| 07333N-AA-0 | BOMFT 2017-SPL1 A CMO 4.00% 10/28/2064 | | 03/22/2017 | CITIGROUP GLOBAL MARKETS INC | | 2,682,904 | 2,595,048 | |
| 11134L-AQ-2 | BROADCOM CORP SR UNSECURED 3.5% 1/15/2028 | | 12/08/2017 | Various | | 1,957,057 | 2,040,000 | 10,151 |
| 12508E-AE-1 | CDK GLOBAL SR UNSECURED 4.875% 6/1/2027 | | 05/10/2017 | BANK OF AMERICA | | 303,000 | 303,000 | |
| 12546D-AA-5 | CHT 2017-CSMO A CMBS 2.407% 11/15/2036 | | 12/01/2017 | DEUTSCHE BANK | | 1,400,000 | 1,400,000 | |
| 125896-BL-3 | CMS ENERGY CORP SR UNSECURED 4.7% 3/31/2043 | | 03/03/2017 | Various | | 867,977 | 840,000 | 16,218 |
| 12595J-AG-9 | CSAIL 2017-CX10 A4 CMBS 3.1908% 10/15/2027 | | 11/17/2017 | CREDIT SUISSE FIRST BOSTON | | 2,423,990 | 2,400,000 | 6,169 |
| 12595J-AJ-3 | CSAIL 2017-CX10 A5 CMBS 3.4578% 11/15/2027 | | 11/17/2017 | CREDIT SUISSE FIRST BOSTON | | 3,192,994 | 3,100,000 | 8,635 |
| 126408-HH-9 | CSX CORP SR UNSECURED 3.25% 6/1/2027 | | 12/18/2017 | BANK OF AMERICA | | 3,490,820 | 3,485,000 | 5,978 |
| 17326C-AY-0 | CGCMT 2017-B1 A3 CMBS 3.197% 8/15/2050 | | 08/15/2017 | CITIGROUP GLOBAL MARKETS INC | | 3,029,806 | 3,000,000 | 7,460 |
| 17326D-AC-6 | CGCMT 2017-P8 A3 CMBS 3.203% 9/15/2050 | | 09/18/2017 | CITIGROUP GLOBAL MARKETS INC | | 2,019,947 | 2,000,000 | 4,982 |
| 205887-BR-2 | CONAGRA FOODS SR UNSECURED 3.2% 1/25/2023 | | 01/18/2017 | WELLS FARGO BANK | | 1,003,210 | 1,000,000 | 15,822 |
| 22279F-AA-2 | COUSINS PROPERTIES SR UNSECURED 3.91% 7/6/2025 | | 07/05/2017 | PRIVATE | | 3,000,000 | 3,000,000 | |
| 28103D-AM-8 | EMERA US FINANCE LP SR UNSECURED 4.75% 6/15/2046 | | 09/13/2017 | CITIGROUP GLOBAL MARKETS INC | | 1,577,447 | 1,489,000 | 17,682 |
| 29379V-BC-6 | ENTERPRISE PRODUCTS OPER SR UNSECURED 5.1% 2/15/2045 | | 02/16/2017 | Various | | 632,568 | 595,000 | 577 |
| 30219G-AN-8 | EXPRESS SCRIPTS HOLDING SR UNSECURED 3.4% 3/1/2027 | | 03/14/2017 | Various | | 5,468,958 | 5,915,000 | 7,522 |
| 36252C-AA-0 | GSMS 2017-485L A CMBS 3.721% 2/10/2037 | | 02/03/2017 | GOLDMAN SACHS & CO. | | 3,089,978 | 3,000,000 | 4,651 |
| 36252H-AC-5 | GSMS 2017-65S A3 CMBS 3.409% 3/10/2050 | | 03/07/2017 | GOLDMAN SACHS & CO. | | 4,039,834 | 4,000,000 | 7,576 |
| 36254C-AU-4 | GSMS 2017-G5T A3 CMBS 3.167% 8/10/2050 | | 08/11/2017 | GOLDMAN SACHS & CO. | | 2,019,848 | 2,000,000 | 4,047 |
| 36254K-AK-8 | GSMS 2017-G58 A3 CMBS 3.205% 11/10/2050 | | 11/14/2017 | GOLDMAN SACHS & CO. | | 3,994,460 | 3,955,000 | 10,211 |
| 42806D-AU-3 | HERTZ 2016-2A A ABS 2.95% 3/25/2022 | | 04/13/2017 | Various | | 11,587,574 | 11,650,000 | 22,912 |
| 43289V-AA-1 | HILT 2016-SFP A CMBS 2.828% 11/5/2035 | | 01/30/2017 | DEUTSCHE BANK | | 493,047 | 500,000 | 39 |
| 46590T-AD-7 | JPMDB 2017-C5 A4 CMBS 3.414% 3/15/2050 | | 03/17/2017 | MORGAN (J.P.) SECURITIES | | 4,039,980 | 4,000,000 | 11,380 |
| 46647T-AR-9 | JPMCC 2017-JP5 A4 CMBS 3.4569% 3/15/2050 | | 03/07/2017 | MORGAN (J.P.) SECURITIES | | 5,049,965 | 5,000,000 | 13,444 |
| 46648K-AT-3 | JPMDB 2017-C7 A4 CMBS 3.1467% 10/15/2050 | | 10/13/2017 | MORGAN (J.P.) SECURITIES | | 4,039,960 | 4,000,000 | 10,489 |
| 487836-BS-6 | KELLOGG CO SR UNSECURED 2.65% 12/1/2023 | | 01/18/2017 | BANK OF AMERICA | | 4,899,100 | 5,000,000 | 25,028 |
| 491386-DF-2 | KENTUCKY PWR SR UNSECURED 3.13% 9/12/2024 | | 09/11/2017 | PRIVATE | | 1,000,000 | 1,000,000 | |
| 501044-DE-8 | KROGER SR UNSECURED 2.65% 10/15/2026 | | 12/20/2017 | MORGAN (J.P.) SECURITIES | | 668,455 | 720,000 | 3,551 |
| 501044-DK-4 | KROGER CO SR UNSECURED 4.65% 1/15/2048 | | 10/25/2017 | Various | | 3,938,468 | 4,037,000 | 34,807 |
| 53154*-AM-5 | LIBERTY UTILITIES FINANCE SR UNSECURED 3.94% 04/30/2027 | | 03/16/2017 | PRIVATE | | 1,000,000 | 1,000,000 | |
| 55354J-AA-2 | MSDB 2017-712F A CMBS 3.42653% 7/11/2039 | | 07/13/2017 | MORGAN STANLEY & CO. | | 3,026,947 | 3,000,000 | 6,853 |
| 58013M-FA-7 | MCDONALD'S CORP SR UNSECURED 4.875% 12/9/2045 | | 03/02/2017 | Various | | 592,208 | 555,000 | 6,568 |
| 616900-AD-1 | MSBAM 2015-C23 A3 CMBS 3.451% 7/15/2050 | | 01/27/2017 | MORGAN STANLEY & CO. | | 2,549,902 | 2,500,000 | |
| 61691N-AD-7 | MSC 2017-HR2 A3 CMBS 3.33% 12/15/2050 | | 12/12/2017 | MORGAN STANLEY & CO. | | 5,049,717 | 5,000,000 | 9,713 |
| 61767E-AD-6 | MSBAM 2017-C34 A3 CMBS 3.276% 11/15/2052 | | 10/06/2017 | MERRILL LYNCH CAPITAL MARKETS | | 4,039,857 | 4,000,000 | 6,552 |
| 64829K-BV-1 | NRZT 2017-2A A3 CMO 4% 3/25/2057 | | 04/19/2017 | MERRILL LYNCH CAPITAL MARKETS | | 2,968,465 | 2,854,527 | 7,612 |
| 65342Q-AB-8 | NEXTERA ENERGY SR UNSECURED 4.5% 9/15/2027 | | 09/19/2017 | Various | | 762,033 | 757,000 | |
| 65342Q-AC-6 | NEXTERA ENERGY SR UNSECURED 4.25% 9/15/2024 | | 09/19/2017 | Various | | 234,410 | 233,000 | |
| 666807-BN-1 | NORTHROP GRUMMAN SR UNSECURED 3.25% 1/15/2028 | | 12/19/2017 | HSBC BANK USA NA | | 1,000,890 | 1,000,000 | 6,139 |
| 694308-HV-2 | PACIFIC GAS & ELECTRIC SR UNSECURED 3.3% 12/1/2027 | | 12/22/2017 | GOLDMAN SACHS & CO. | | 374,042 | 380,000 | 975 |
| 75281A-AW-9 | RANGE RESOURCES SR UNSECURED 5.75% 6/1/2021 | | 10/09/2017 | Tax Free Exchange | | 80,085 | 80,000 | 1,636 |
| 75281A-AY-5 | RANGE RESOURCES SR UNSECURED 5% 8/15/2022 | | 10/09/2017 | Tax Free Exchange | | 1,289,578 | 1,275,000 | 9,563 |

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends |
|------------------------------|---|--------------|-----------------------|-------------------------|-----------------------------------|------------------|----------------|--|
| 828807-DE-4 | SIMON PROPERTY SR UNSECURED 3.375% 12/1/2027 | | 12/19/2017 | MORGAN STANLEY & CO. | | 2,165,587 | 2,160,000 | 1,985 |
| 832696-AR-9 | JM SMUCKER CO SR UNSECURED 3.375% 12/15/2027 | | 12/12/2017 | Various | | 4,858,450 | 4,835,000 | 1,595 |
| 85258P-AA-2 | ST JOSEPH HOSPITAL SECURED 3.926% 7/1/2022 | | 09/19/2017 | MORGAN STANLEY & CO. | | 225,000 | 225,000 | |
| 871829-BF-3 | SYSCO CORP SR UNSECURED 3.25% 7/15/2027 | | 12/05/2017 | DEUTSCHE BANK | | 906,593 | 905,000 | 13,481 |
| 879369-AF-3 | TELEFLEX SR UNSECURED 4.625% 11/15/2027 | | 11/17/2017 | Various | | 512,234 | 509,000 | 2 |
| 88104L-AE-3 | TERRAFORM POWER SR UNSECURED 5% 1/31/2028 | | 12/07/2017 | Various | | 698,688 | 700,000 | |
| 893574-AH-6 | TRANSCONT GAS PIPE LINE SR UNSECURED 7.85% 2/1/2026 | | 01/10/2017 | Tax Free Exchange | | 5,955,052 | 5,955,000 | 206,807 |
| 902494-BD-4 | TYSON FOODS SR UNSECURED 4.55% 6/2/2047 | | 05/23/2017 | MORGAN STANLEY & CO. | | 492,109 | 495,000 | |
| 90276C-AD-3 | UBSCM 2017-C2 A3 CMB3 3.225% 8/15/2050 | | 07/31/2017 | UBS SECURITIES | | 5,049,738 | 5,000,000 | 7,167 |
| 90276R-BD-9 | UBSCM 2017-C4 A3 CMB3 3.218% 10/15/2050 | | 09/29/2017 | UBS SECURITIES | | 3,151,193 | 3,120,000 | 4,863 |
| 90276T-AF-1 | UBSCM 2017-C5 A4 CMB3 3.212% 11/15/2050 | | 11/01/2017 | UBS SECURITIES | | 3,029,758 | 3,000,000 | 4,015 |
| 90276U-AW-1 | UBSCM 2017-C6 A4 CMB3 3.3198% 12/15/2050 | | 12/01/2017 | UBS SECURITIES | | 2,726,985 | 2,700,000 | 2,988 |
| 90276W-AR-8 | UBSCM 2017-C7 A3 CMB3 3.418% 12/15/2050 | | 12/20/2017 | UBS SECURITIES | | 2,524,847 | 2,500,000 | 6,171 |
| 95000X-AE-7 | WFCM 2017-C39 A4 CMB3 3.157% 9/15/2050 | | 08/10/2017 | WELLS FARGO BANK | | 1,348,338 | 1,335,000 | 2,459 |
| 95000Y-AX-3 | WFCM 2017-C40 A3 CMB3 3.317% 10/15/2050 | | 10/05/2017 | WELLS FARGO BANK | | 4,322,552 | 4,280,000 | 6,310 |
| 95001G-AD-5 | WFCM 2017-C42 A3 CMB3 3.33% 12/15/2050 | | 12/12/2017 | WELLS FARGO BANK | | 5,049,840 | 5,000,000 | 9,250 |
| 960413-AQ-5 | WESTLAKE CHEMICAL SR UNSECURED 4.625% 2/15/2021 | | 04/27/2017 | Tax Free Exchange | | 503,904 | 500,000 | 4,625 |
| 97786F-AN-2 | WOLSELEY CAPITAL SR UNSECURED 3.44% 11/30/2024 | | 11/28/2017 | PRIVATE | | 2,000,000 | 2,000,000 | |
| 19238V-C*-4 | COGECO COMMUNICATIONS SR UNSECURED 4.29% 9/1/2026 | A. | 03/20/2017 | PRIVATE | | 2,013,860 | 2,000,000 | 5,005 |
| 68245X-AC-3 | 1011778 BC UNLIMITED LIABILITY SECURED 4.25% 5/15/2024 | A. | 08/14/2017 | Various | | 1,560,000 | 1,560,000 | 3,778 |
| C9716#-AJ-8 | WASTE CONNECTIONS SR UNSECURED 3.24% 4/20/2024 | A. | 04/19/2017 | PRIVATE | | 2,000,000 | 2,000,000 | |
| 44962L-AC-1 | HIS MARKET SR UNSECURED 4% 3/1/2026 | D. | 11/28/2017 | RBC DOMINION SECURITIES | | 472,000 | 472,000 | |
| 3899999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | 177,887,607 | 176,962,753 | 623,524 |
| 8399997 | Total - Bonds - Part 3 | | | | | 205,012,499 | 203,731,752 | 664,986 |
| 8399998 | Total - Bonds - Part 5 | | | | | 2,495,878 | 2,440,023 | 3,923 |
| 8399999 | Total - Bonds | | | | | 207,508,377 | 206,171,775 | 668,909 |
| 8499999 | Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | XXX | |
| 8599999 | Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates | | | | | | XXX | |
| 8999997 | Total - Preferred Stocks - Part 3 | | | | | | XXX | |
| 8999998 | Total - Preferred Stocks - Part 5 | | | | | | XXX | |
| 8999999 | Total - Preferred Stocks | | | | | | XXX | |
| 9099999 | Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | XXX | |
| 9199999 | Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates | | | | | | XXX | |
| 9299999 | Subtotal - Common Stocks - Mutual Funds | | | | | | XXX | |
| 9799997 | Total - Common Stocks - Part 3 | | | | | | XXX | |
| 9799998 | Total - Common Stocks - Part 5 | | | | | | XXX | |
| 9799999 | Total - Common Stocks | | | | | | XXX | |
| 9899999 | Total - Preferred and Common Stocks | | | | | | XXX | |
| 9999999 | Totals | | | | | 207,508,377 | XXX | 668,909 |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|---|---------|---------------|-------------------|---------------------------|---------------|-----------|-------------|--|---|--|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 36202F-DH-3 | GNMA 4.5% MBS 30YR POOL 4617 1/20/2040 | | 12/01/2017 | Paydown | | 410,414 | 410,414 | 415,736 | 415,379 | | (4,966) | | (4,966) | | 410,414 | | | | 9,518 | 01/20/2040 |
| 36202F-EH-5 | GNMA 4.5% MBS 30YR POOL 4636 2/20/2040 | | 12/01/2017 | Paydown | | 2,459,056 | 2,459,056 | 2,496,519 | 2,494,074 | | (35,018) | | (35,018) | | 2,459,056 | | | | 57,973 | 02/20/2040 |
| 36202K-DK-8 | GNMA 2% MBS ARM Pool 8206 3/20/2017 | | 02/01/2017 | Paydown | | 338 | | 331 | 337 | | 1 | | 1 | | | | | | 338 | 03/20/2017 |
| 36202K-EN-1 | GNMA 1.875% MBS ARM Pool 8241 7/20/2017 | | 06/01/2017 | Paydown | | 665 | | 665 | 662 | | 3 | | 3 | | | | | | 665 | 07/20/2017 |
| 36202K-EZ-4 | GNMA 2.5% MBS ARM Pool 8252 8/20/2017 | | 08/01/2017 | Paydown | | 8,638 | | 8,638 | 8,551 | | 17 | | 17 | | | | | | 8,638 | 08/20/2017 |
| 36202K-FB-6 | GNMA 1.875% MBS ARM Pool 8262 9/20/2017 | | 04/01/2017 | Paydown | | 1,572 | | 1,572 | 1,564 | | 8 | | 8 | | | | | | 1,572 | 09/20/2017 |
| 36202K-FP-5 | GNMA 2.5% MBS ARM Pool 8274 10/20/2017 | | 10/01/2017 | Paydown | | 7,000 | | 7,000 | 6,941 | | 13 | | 13 | | | | | | 7,000 | 10/20/2017 |
| 36202K-GA-7 | GNMA 2.5% MBS ARM Pool 8293 12/20/2017 | | 10/01/2017 | Paydown | | 3,556 | | 3,556 | 3,547 | | 9 | | 9 | | | | | | 3,556 | 12/20/2017 |
| 36202K-JH-6 | GNMA 2.5% MBS ARM Pool 8377 7/20/2018 | | 12/01/2017 | Paydown | | 2,548 | | 2,548 | 2,521 | | 27 | | 27 | | | | | | 2,548 | 07/20/2018 |
| 36202K-KA-2 | GNMA 2.5% MBS ARM Pool 8389 8/20/2018 | | 12/01/2017 | Paydown | | 1,951 | | 1,951 | 1,934 | | 17 | | 17 | | | | | | 1,951 | 08/20/2018 |
| 362181-UN-7 | GNMA 9.5% MBS 30yr Pool 238289 6/15/2018 | | 12/01/2017 | Paydown | | 664 | | 664 | 661 | | 4 | | 4 | | | | | | 664 | 06/15/2018 |
| 362200-ME-4 | GNMA 9.5% MBS 30yr Pool 292957 11/15/2020 | | 12/01/2017 | Paydown | | 261 | | 261 | 258 | | 2 | | 2 | | | | | | 261 | 11/15/2020 |
| 38378K-MP-1 | GNMA SERIES 2013-65 A CMBS PROJ 2.3% 11/16/2045 | | 12/01/2017 | Paydown | | 354,259 | | 354,259 | 360,685 | | (6,426) | | (6,426) | | 354,259 | | | | 4,283 | 11/16/2045 |
| 38378X-SB-3 | GNMA SERIES 2015-9 A CMBS PROJ 2.9% 2/16/2049 | | 12/01/2017 | Paydown | | 772,637 | | 772,637 | 793,160 | | (18,430) | | (18,430) | | 772,637 | | | | 7,339 | 02/16/2049 |
| 38379K-FY-9 | GNMA SERIES 2015-32 A CMBS PROJ 2.75% 9/16/2049 | | 12/01/2017 | Paydown | | 282,055 | | 282,055 | 285,973 | | (3,918) | | (3,918) | | 282,055 | | | | 3,299 | 09/16/2049 |
| 38379U-XT-8 | GNMA SERIES 2016-97 A CMBS PROJ 2.5% 7/16/2056 | | 12/01/2017 | Paydown | | 697,593 | | 697,593 | 705,582 | | (7,989) | | (7,989) | | 697,593 | | | | 5,704 | 07/16/2056 |
| 38379Y-BL-7 | GNMA SERIES 2016-125 DA CMBS PROJ 2.15% 12/16/2047 | | 12/01/2017 | Paydown | | 284,052 | | 284,052 | 283,875 | | 179 | | 179 | | 284,052 | | | | 2,346 | 12/16/2047 |
| 83162C-MN-0 | SBA PART CERT 2002-20J 1 ABS 4.75% 10/1/2022 | | 10/01/2017 | Paydown | | 156,895 | | 156,895 | 158,058 | | (1,164) | | (1,164) | | 156,895 | | | | 5,464 | 10/01/2022 |
| 83162C-NR-0 | SBA PART CERT 2004-20D 1 ABS 4.77% 4/1/2024 | | 10/01/2017 | Paydown | | 281,648 | | 281,648 | 281,648 | | | | | | 281,648 | | | | 9,445 | 04/01/2024 |
| 83162C-NT-6 | SBA PART CERT 2004-20E 1 ABS 5.18% 5/1/2024 | | 11/01/2017 | Paydown | | 102,194 | | 102,194 | 102,194 | | | | | | 102,194 | | | | 4,019 | 05/01/2024 |
| 83162C-PA-5 | SBA PART CERT 2004-20I 1 ABS 4.99% 9/1/2024 | | 09/01/2017 | Paydown | | 288,923 | | 288,923 | 288,923 | | | | | | 288,923 | | | | 10,596 | 09/01/2024 |
| 83162C-PB-3 | SBA PART CERT 2004-20J 1 ABS 4.86% 10/1/2024 | | 10/01/2017 | Paydown | | 84,736 | | 84,736 | 84,736 | | | | | | 84,736 | | | | 3,210 | 10/01/2024 |
| 83162C-PE-7 | SBA PART CERT 2004-20L 1 ABS 4.87% 12/1/2024 | | 12/01/2017 | Paydown | | 171,920 | | 171,920 | 171,920 | | | | | | 171,920 | | | | 5,778 | 12/01/2024 |
| 83162C-PN-7 | SBA PART CERT 2005-20E 1 ABS 4.84% 5/1/2025 | | 11/01/2017 | Paydown | | 371,348 | | 371,348 | 371,348 | | | | | | 371,348 | | | | 12,495 | 05/01/2025 |
| 0599999 | Subtotal - Bonds - U.S. Governments | | | | | 6,744,923 | 6,744,923 | 6,831,534 | 6,822,554 | | (77,631) | | (77,631) | | 6,744,923 | | | | 141,743 | XXX |
| 105756-BH-2 | FED REPUBLIC OF BRAZIL SR UNSECURED 8% 1/15/2018 | D | 07/15/2017 | Redemption | | 65,111 | 65,111 | 65,929 | 65,186 | | (75) | | (75) | | 65,111 | | | | 3,907 | 01/15/2018 |
| 78307A-CZ-4 | RUSSIAN FEDERATION SR UNSECURED 7.5% 3/31/2030 | D | 09/30/2017 | Redemption | | 36,000 | 36,000 | 35,318 | 36,754 | | (754) | | (754) | | 36,000 | | | | 2,025 | 03/31/2030 |
| 1099999 | Subtotal - Bonds - All Other Governments | | | | | 101,111 | 101,111 | 101,247 | 101,940 | | (829) | | (829) | | 101,111 | | | | 5,932 | XXX |
| 717883-KL-5 | PHILADELPHIA PA SCH DIST GO BOND 6.765% 6/1/2040 | | 08/17/2017 | Call | 100,000 | 10,000 | 10,000 | 10,199 | 10,183 | | (2) | | (2) | | 10,181 | | (181) | (181) | 7,011 | 06/01/2040 |
| 2499999 | Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | 10,000 | 10,000 | 10,199 | 10,183 | | (2) | | (2) | | 10,181 | | (181) | (181) | 7,011 | XXX |
| 31283G-HK-9 | FHLMC 7.5% MBS 30YR POOL G00650 12/1/2025 | | 12/01/2017 | Paydown | | 5,273 | | 5,273 | 5,306 | | (21) | | (21) | | 5,273 | | | | 195 | 12/01/2025 |
| 31283H-JB-9 | FHLMC 6.5% MBS 30YR POOL G01187 9/1/2030 | | 12/01/2017 | Paydown | | 8,018 | | 8,018 | 7,965 | | 53 | | 53 | | 8,018 | | | | 271 | 09/01/2030 |
| 31287Y-WP-5 | FHLMC 6% MBS 30yr Pool C71554 9/1/2032 | | 12/01/2017 | Paydown | | 12,302 | | 12,302 | 12,730 | | (368) | | (368) | | 12,302 | | | | 402 | 09/01/2032 |
| 31288F-YP-3 | FHLMC 5.5% MBS 30yr Pool C77018 3/1/2033 | | 12/01/2017 | Paydown | | 90,807 | | 90,807 | 92,929 | | (1,798) | | (1,798) | | 90,807 | | | | 2,107 | 03/01/2033 |
| 3128CJ-67-5 | FHLMC 6% MBS 20YR POOL G30222 1/1/2023 | | 12/01/2017 | Paydown | | 53,088 | | 53,088 | 54,424 | | (790) | | (790) | | 53,088 | | | | 1,679 | 01/01/2023 |
| 3128MJ-VM-9 | FHLMC 3% MBS 30yr Pool G08619 12/1/2044 | | 12/01/2017 | Paydown | | 1,709,751 | | 1,709,751 | 1,732,458 | | (22,187) | | (22,187) | | 1,709,751 | | | | 26,776 | 12/01/2044 |
| 3128MJ-YT-1 | FHLMC 3% MBS 30yr Pool FG G08721 9/1/2046 | | 12/01/2017 | Paydown | | 718,594 | | 718,594 | 748,123 | | (29,231) | | (29,231) | | 718,594 | | | | 12,818 | 09/01/2046 |
| 31290K-SA-3 | FHLMC 10% MBS 30YR POOL 555341 6/1/2019 | | 12/02/2017 | Paydown | | 497 | | 497 | 498 | | 4 | | 4 | | 497 | | | | 25 | 06/01/2019 |
| 31292G-SP-7 | FHLMC 7.5% MBS 30YR POOL C00854 7/1/2029 | | 12/01/2017 | Paydown | | 5 | | 5 | 5 | | | | | | 5 | | | | | 07/01/2029 |
| 31292G-EU-6 | FHLMC 8.5% MBS 30yr Pool C00147 6/1/2022 | | 12/01/2017 | Paydown | | 328 | | 328 | 345 | | (10) | | (10) | | 328 | | | | 15 | 06/01/2022 |
| 31292G-SM-9 | FHLMC 7.5% MBS 30YR POOL C00524 6/1/2027 | | 12/01/2017 | Paydown | | 1,618 | | 1,642 | 1,636 | | (18) | | (18) | | 1,618 | | | | 56 | 06/01/2027 |
| 31292G-ST-4 | FHLMC 7.5% MBS 30YR POOL C00530 7/1/2027 | | 12/01/2017 | Paydown | | 5,516 | | 5,594 | 5,576 | | (60) | | (60) | | 5,516 | | | | 179 | 07/01/2027 |

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|--|--|---------|---------------|--------------------------|---------------------------|-------------------|-------------------|-------------------|--|---|--|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 31419A-AN-4 | FNMA 3.5% MBS 30YR POOL AE0828 2/1/2041 | | 12/01/2017 | Paydown | | 567,867 | 567,867 | 581,176 | 580,338 | | (12,472) | | (12,472) | | 567,867 | | | | 10,525 | 02/01/2041 |
| 649710-BK-8 | NYC NY TRANS AUTH REV BOND 5.25% 2/1/2029 | | 04/01/2017 | Tax Free Exchange | | 1,191,240 | 1,175,000 | 1,211,801 | 1,192,201 | | (961) | | (961) | | 1,191,240 | | | | 41,125 | 02/01/2029 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 19,284,562 | 19,268,322 | 19,635,427 | 19,596,068 | | (311,506) | | (311,506) | | 19,284,562 | | | | 389,228 | XXX |
| 00434N-AA-3 | WILLIAMS PARTNERS / ACIP SR UNSECURED 4.875% 5/15/2023 | | 07/03/2017 | Call | 100.0000 | 2,000,000 | 2,000,000 | 1,983,188 | 1,984,472 | | 1,143 | | 1,143 | | 1,985,615 | | 14,385 | 14,385 | 138,370 | 05/15/2023 |
| 00817Y-AH-1 | AETNA SR UNSECURED 3.95% 9/1/2020 | | 03/29/2017 | Call | 100.0000 | 5,170,000 | 5,170,000 | 5,510,289 | 5,329,684 | | (10,091) | | (10,091) | | 5,319,594 | | (149,594) | (149,594) | 453,420 | 09/01/2020 |
| 01748N-AC-8 | ALLEGION US HOLDINGS SR UNSECURED 5.75% 10/1/2021 | | 10/03/2017 | Call | 100.0000 | 150,000 | 150,000 | 156,690 | 154,505 | | (1,380) | | (1,380) | | 153,125 | | (3,125) | (3,125) | 12,993 | 10/01/2021 |
| 02660T-CT-8 | AHM 2004-4 5A CMO 3.293% 2/25/2045 | | 12/01/2017 | Paydown | | 339,635 | 339,635 | 345,579 | 343,284 | | (3,648) | | (3,648) | | 339,635 | | | | 5,926 | 02/25/2045 |
| 02665X-AA-7 | AHR 2014-SFR3 A CMBS 3.678% 12/17/2036 | | 12/01/2017 | Paydown | | 124,244 | 124,244 | 126,378 | 126,173 | | (1,929) | | (1,929) | | 124,244 | | | | 2,438 | 12/17/2036 |
| 035240-AA-8 | ANHEUSER-BUSCH INBEV SR UNSECURED 6.5% 7/15/2018 | | 11/10/2017 | Call | 100.0000 | 5,200,000 | 5,200,000 | 5,366,638 | 5,363,579 | | (90,104) | | (90,104) | | 5,273,475 | | (73,475) | (73,475) | 610,396 | 07/15/2018 |
| 05565S-AA-2 | BURLINGTON NO SF PTC ETC 5.629% 4/1/2024 | | 10/01/2017 | Redemption | 100.0000 | 99,362 | 99,362 | 100,727 | 100,046 | | (683) | | (683) | | 99,362 | | | | 2,806 | 04/01/2024 |
| 05946X-C3-5 | BAFC 2005-G A3 CMO 3.094% 10/20/2035 | | 05/16/2017 | Paydown | | 1,145,663 | 1,148,059 | 1,076,664 | 1,090,576 | | 726 | | 726 | | 1,091,302 | | 54,361 | 54,361 | 16,362 | 10/20/2035 |
| 05946X-C3-5 | BAFC 2005-G A3 CMO 3.094% 10/20/2035 | | 05/01/2017 | Paydown | | 208,845 | 208,845 | 195,858 | 198,388 | | 10,457 | | 10,457 | | 208,845 | | | | 2,269 | 10/20/2035 |
| 05949K-R3-5 | BOAA 2005-10 1CB4 CMO 5.5% 11/25/2035 | | 05/16/2017 | Various | | 1,396,641 | 1,415,099 | 1,349,727 | 1,349,727 | | | | | | 1,349,727 | | 52,730 | 52,730 | 33,128 | 11/25/2035 |
| 05949K-R3-5 | BOAA 2005-10 1CB4 CMO 5.5% 11/25/2035 | | 04/25/2017 | Capital Distribution | | 1,328 | 1,328 | 1,328 | 1,328 | | | | | | 1,328 | | | | | 11/25/2035 |
| 05970X-AA-0 | BAFC 2016-R1 A1 CMO 2.5% 3/25/2040 | | 12/01/2017 | Paydown | | 2,961,538 | 2,961,538 | 2,940,735 | 2,942,453 | | 19,085 | | 19,085 | | 2,961,538 | | | | 39,370 | 03/25/2040 |
| 07386H-UL-3 | BALTA 2005-5 24A1 CMO 3.463% 7/25/2035 | | 05/16/2017 | Various | | 204,531 | 220,761 | 206,164 | 206,164 | | | | | | 206,164 | | (1,632) | (1,632) | 2,703 | 07/25/2035 |
| 07386H-UL-3 | BALTA 2005-5 24A1 CMO 3.463% 7/25/2035 | | 04/26/2017 | Capital Distribution | | 1,591 | 1,591 | 1,591 | 1,591 | | | | | | 1,591 | | | | | 07/25/2035 |
| 075887-BJ-7 | BECTION DICKINSON SR UNSECURED 6.375% 8/1/2019 | | 06/19/2017 | Call | 100.0000 | 7,910,000 | 7,910,000 | 7,999,536 | 7,967,277 | | (9,778) | | (9,778) | | 7,957,499 | | (47,499) | (47,499) | 1,185,434 | 08/01/2019 |
| 12189P-AH-5 | BURLINGTON NO SF PTC ETC 7.908% 1/15/2020 | | 07/15/2017 | Redemption | 100.0000 | 260,870 | 260,870 | 260,870 | 260,870 | | | | | | 260,870 | | | | 10,538 | 01/15/2020 |
| 12643G-AW-2 | CSMC 2010-2R 2A12 CMO 3.18% 10/26/2036 | | 12/01/2017 | Paydown | | 717,785 | 717,785 | 729,001 | 727,023 | | (9,238) | | (9,238) | | 717,785 | | | | 12,324 | 10/26/2036 |
| 12646X-AJ-1 | CSMC 2013-1VR3 A2 CMO 3% 5/25/2043 | | 12/01/2017 | Paydown | | 163,842 | 163,842 | 165,954 | 165,611 | | (1,769) | | (1,769) | | 163,842 | | | | 2,316 | 05/25/2043 |
| 126650-AW-0 | CVS PT TRUST CTL 5.298% 1/11/2027 | | 12/10/2017 | Redemption | 100.0000 | 166,118 | 166,118 | 152,074 | 156,615 | | 9,503 | | 9,503 | | 166,118 | | | | 4,806 | 01/11/2027 |
| 126650-BP-4 | CVS PT TRUST CTL 6.036% 12/10/2028 | | 12/10/2017 | Redemption | 100.0000 | 311,161 | 311,161 | 307,750 | 311,161 | | | | | | 311,161 | | | | 10,267 | 12/10/2028 |
| 126659-AA-9 | CVS PT TRUST CTL 8.353% 7/10/2031 | | 12/10/2017 | Redemption | 100.0000 | 215,423 | 215,423 | 226,220 | 223,335 | | (7,912) | | (7,912) | | 215,423 | | | | 9,871 | 07/10/2031 |
| 126670-CL-0 | CIVL 2005-11 AF6 HE 4.724% 2/25/2036 | | 05/11/2017 | Paydown | | 133,770 | 130,488 | 130,487 | 130,312 | | (8) | | (8) | | 130,304 | | 3,466 | 3,466 | 2,825 | 02/25/2036 |
| 126670-CL-0 | CIVL 2005-11 AF6 HE 4.724% 2/25/2036 | | 05/01/2017 | Paydown | | 28,106 | 28,106 | 28,106 | 28,068 | | 38 | | 38 | | 28,106 | | | | 299 | 02/25/2036 |
| 126676-SU-3 | CWALT 2005-43 1A3 CMO 2.966% 10/25/2035 | | 05/16/2017 | Various | | 242,743 | 258,223 | 199,402 | 199,402 | | | | | | 199,402 | | 43,342 | 43,342 | 2,866 | 10/25/2035 |
| 126676-SU-3 | CWALT 2005-43 1A3 CMO 2.966% 10/25/2035 | | 05/15/2017 | Capital Distribution | | 3,335 | 3,335 | 3,335 | 3,335 | | | | | | 3,335 | | | | | 10/25/2035 |
| 126676-R6-2 | CWALT 2005-41 1A1 CMO 0.914% 9/25/2035 | | 05/16/2017 | Various | | 78,313 | 88,238 | 82,214 | 82,214 | | | | | | 82,214 | | (3,901) | (3,901) | 398 | 09/25/2035 |
| 126676-R6-2 | CWALT 2005-41 1A1 CMO 0.914% 9/25/2035 | | 04/25/2017 | Capital Distribution | | 390 | 390 | 390 | 390 | | | | | | 390 | | | | | 09/25/2035 |
| 126685-AD-8 | CWHL 2005-C 2A HE 0.718% 7/15/2035 | | 05/11/2017 | MORGAN (J.P.) SECURITIES | | 60,795 | 65,349 | 65,349 | 65,349 | | | | | | 65,349 | | (4,554) | (4,554) | 219 | 07/15/2035 |
| 126685-AD-8 | CWHL 2005-C 2A HE 0.718% 7/15/2035 | | 05/15/2017 | Paydown | | 7,212 | 7,212 | 7,212 | 7,212 | | | | | | 7,212 | | | | 79 | 07/15/2035 |
| 126808-AF-7 | CABELAS SR UNSECURED 3.7% 8/4/2022 | | 09/25/2017 | Redemption | 100.0000 | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 42,242 | 08/04/2022 |
| 151608-AB-2 | CPF 2012-2A 1 ABS - AUTOS 2.61% 8/20/2021 | | 12/20/2017 | Paydown | | 382,058 | 382,058 | 382,006 | 382,032 | | 26 | | 26 | | 382,058 | | | | 4,926 | 08/20/2021 |
| 15189W-AC-4 | CENTERPOINT ENERGY RESOU SR UNSECURED 6.125% 11/1/2017 | | 11/01/2017 | Maturity | | 3,990,000 | 3,990,000 | 3,934,539 | 3,983,094 | | 6,906 | | 6,906 | | 3,990,000 | | | | 244,388 | 11/01/2017 |
| 161630-AS-7 | CHASE 2007-A1 6A1 CMO 3.082% 2/25/2037 | | 12/01/2017 | Paydown | | 45,479 | 45,479 | 38,998 | 39,821 | | 5,657 | | 5,657 | | 45,479 | | | | 965 | 02/25/2037 |
| 171798-AB-7 | CIMAREX ENERGY SR UNSECURED 5.875% 5/1/2022 | | 05/12/2017 | Call | 100.0000 | 400,000 | 400,000 | 440,000 | 414,081 | | (2,447) | | (2,447) | | 411,634 | | (11,634) | (11,634) | 24,220 | 05/01/2022 |
| 173076-CK-2 | CMLTI 2003-1 WA2 CMO 6.5% 6/25/2031 | | 12/01/2017 | Paydown | | 62,811 | 62,811 | 59,200 | 59,715 | | 3,096 | | 3,096 | | 62,811 | | | | 2,440 | 06/25/2031 |
| 173140-AA-5 | CMLTI 2009-11 1A1 CMO 3.176% 2/25/2037 | | 12/01/2017 | Paydown | | 29,707 | 29,707 | 29,373 | 29,489 | | 218 | | 218 | | 29,707 | | | | 718 | 02/25/2037 |
| 17315A-AA-9 | CMLTI 2009-2 1A1 CMO 2.883% 4/25/2036 | | 05/01/2017 | Paydown | | 47,730 | 47,730 | 36,752 | 46,715 | | 1,015 | | 1,015 | | 47,730 | | | | 409 | 04/25/2036 |
| 17315C-AL-1 | CMLTI 2009-3 4A2 CMO 2.825% 10/25/2033 | | 12/01/2017 | Paydown | | 369,841 | 369,841 | 295,988 | 356,862 | | 12,979 | | 12,979 | | 369,841 | | | | 5,803 | 10/25/2033 |
| 173156-AG-3 | CMLTI 2009-5 4A1 CMO 6% 3/25/2037 | | 12/01/2017 | Paydown | | 129,228 | 129,228 | 116,305 | 126,244 | | 2,984 | | 2,984 | | 129,228 | | | | 3,976 | 03/25/2037 |
| 17322J-AC-7 | CMLTI 2014-2 2A1 CMO 3.191% 4/25/2036 | | 12/01/2017 | Paydown | | 142,020 | 142,020 | 143,529 | 142,608 | | (588) | | (588) | | 142,020 | | | | 2,373 | 04/25/2036 |

E14.2

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | |
|----------------------|---|---------|---------------|----------------------|---------------------------|---------------|------------|-------------|--|---|--|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date | |
| 17323T-AC-4 | OMLT 2015-PP2 A CMO 4.25% 1/25/2053 | | 12/01/2017 | Paydown | | 1,388,374 | 1,388,374 | 1,419,536 | 1,414,691 | | (26,317) | | (26,317) | | 1,388,374 | | | | 28,656 | 01/25/2053 | |
| 19624H-AA-6 | COLNY 2014-1 A CMB 2.543% 4/20/2050 | | 12/01/2017 | Paydown | | 810,332 | 810,332 | 810,330 | 809,964 | | 368 | | 368 | | 810,332 | | | | 9,306 | 04/20/2050 | |
| 205887-BD-3 | CONAGRA FOODS SR UNSECURED 5.819% 6/15/2017 | | 02/22/2017 | Call | 100.0000 | 2,000,000 | 2,000,000 | 2,334,680 | 2,035,765 | | (11,122) | | (11,122) | | 2,024,643 | | (24,643) | (24,643) | 53,420 | 06/15/2017 | |
| 205887-BF-8 | CONAGRA FOODS SR UNSECURED 7% 4/15/2019 | | 02/22/2017 | Call | 100.0000 | 9,750,000 | 9,750,000 | 10,644,488 | 10,003,797 | | (14,804) | | (14,804) | | 9,988,993 | | (238,993) | (238,993) | 1,324,288 | 04/15/2019 | |
| 20605P-AE-1 | CONCHO RESOURCES SR UNSECURED 5.5% 4/1/2023 | | 10/13/2017 | Call | 100.0000 | 1,550,000 | 1,550,000 | 1,591,375 | 1,574,720 | | (287) | | (287) | | 1,574,432 | | (24,432) | (24,432) | 130,711 | 04/01/2023 | |
| 210518-CG-9 | CONSUMERS ENERGY CO SR SECURED 5.15% | | 2/15/2017 | Maturity | | 1,400,000 | 1,400,000 | 1,478,148 | 1,401,579 | | (1,579) | | (1,579) | | 1,400,000 | | | | 36,050 | 02/15/2017 | |
| 22943Y-FD-6 | CSMC 2009-3R 9A1 CMO 6% 10/27/2036 | | 12/01/2017 | Paydown | | 130,311 | 130,311 | 118,746 | 127,206 | | 3,105 | | 3,105 | | 130,311 | | | | 3,826 | 10/27/2036 | |
| 25755T-AC-4 | DPABS 2012-1A A2 ABS 5.216% 1/25/2042 | | 07/25/2017 | Paydown | | 1,746,000 | 1,746,000 | 1,859,967 | 1,790,193 | | (44,193) | | (44,193) | | 1,746,000 | | | | 68,488 | 01/25/2042 | |
| 26138E-AH-2 | DR PEPPER SNAPPLE GROUP SR UNSECURED 6.82% 5/1/2018 | | 07/06/2017 | Call | 100.0000 | 5,475,000 | 5,475,000 | 5,631,795 | 5,504,601 | | (11,197) | | (11,197) | | 5,493,403 | | (18,403) | (18,403) | 480,891 | 05/01/2018 | |
| 26882P-BB-7 | ERAC USA FINANCE SR UNSECURED 6.375% 10/15/2017 | | 10/15/2017 | Maturity | | 3,000,000 | 3,000,000 | 2,967,330 | 2,996,601 | | 3,399 | | 3,399 | | 3,000,000 | | | | 191,250 | 10/15/2017 | |
| 31953*-AL-6 | BURLINGTON NO SF PTC ETC 5.96% 10/15/2027 | | 11/15/2017 | Redemption | 100.0000 | 111,816 | 111,816 | 111,816 | 111,816 | | | | | | 111,816 | | | | 4,998 | 10/15/2027 | |
| 31953*-AM-4 | BURLINGTON NO SF PTC ETC 5.96% 10/15/2027 | | 11/15/2017 | Redemption | 100.0000 | 12,189 | 12,189 | 12,189 | 12,189 | | | | | | 12,189 | | | | 557 | 10/15/2027 | |
| 31953*-AN-2 | BURLINGTON NO SF PTC ETC 5.96% 10/15/2027 | | 11/15/2017 | Redemption | 100.0000 | 71,549 | 71,549 | 71,549 | 71,549 | | | | | | 71,549 | | | | 3,240 | 10/15/2027 | |
| 31953*-AP-7 | BURLINGTON NO SF PTC ETC 5.96% 10/15/2027 | | 11/15/2017 | Redemption | 100.0000 | 28,572 | 28,572 | 28,572 | 28,572 | | | | | | 28,572 | | | | 1,277 | 10/15/2027 | |
| 31953*-AQ-5 | BURLINGTON NO SF PTC ETC 5.96% 10/15/2027 | | 11/15/2017 | Redemption | 100.0000 | 38,227 | 38,227 | 38,227 | 38,227 | | | | | | 38,227 | | | | 1,709 | 10/15/2027 | |
| 31953*-AR-3 | BURLINGTON NO SF PTC ETC 5.96% 12/13/2027 | | 11/15/2017 | Redemption | 100.0000 | 35,178 | 35,178 | 35,178 | 35,178 | | | | | | 35,178 | | | | 1,542 | 12/13/2027 | |
| 36190D-AA-3 | GSMC 2009-2R 1A1 CMO 2.671% 2/26/2036 | | 09/01/2017 | Paydown | | 201,278 | 201,278 | 174,609 | 197,343 | | 3,935 | | 3,935 | | 201,278 | | | | 2,112 | 02/26/2036 | |
| 362290-AC-2 | GSR 2007-AR1 2A1 CMO 3.228% 3/25/2047 | | 05/17/2017 | Various | | 2,166,173 | 2,316,980 | 2,109,459 | 2,109,459 | | | | | | 2,109,459 | | 56,714 | 56,714 | 31,502 | 03/25/2047 | |
| 362290-AC-2 | GSR 2007-AR1 2A1 CMO 3.228% 3/25/2047 | | 05/15/2017 | Capital Distribution | | 14,983 | | 14,983 | 14,983 | | | | | | | | | | | 14,983 | 03/25/2047 |
| 362341-FR-5 | GSR 2005-AR4 6A1 CMO 3.209% 7/25/2035 | | 12/01/2017 | Paydown | | 301,108 | 301,108 | 280,030 | 282,134 | | 18,974 | | 18,974 | | 301,108 | | | | 5,753 | 07/25/2035 | |
| 36242D-CH-4 | GSR 2004-8F 2A3 CMO 6% 9/26/2034 | | 12/01/2017 | Paydown | | 169,343 | 169,343 | 167,820 | 167,714 | | 1,629 | | 1,629 | | 169,343 | | | | 4,446 | 09/25/2034 | |
| 36248F-AG-7 | GSM 2011-GC3 A4 CMB 4.753% 3/10/2044 | | 12/01/2017 | Paydown | | 183,253 | 183,253 | 190,955 | 185,585 | | (2,332) | | (2,332) | | 183,253 | | | | 6,357 | 03/10/2044 | |
| 397624-AE-7 | GREIF INC SR UNSECURED 6.75% 2/1/2017 | | 02/01/2017 | Maturity | | 405,000 | 405,000 | 406,013 | 405,012 | | (12) | | (12) | | 405,000 | | | | 13,669 | 02/01/2017 | |
| 41161P-RQ-8 | HVMT 2005-8 2A2A CMO 2.117% 9/19/2035 | | 05/16/2017 | Various | | 205,370 | 241,028 | 195,011 | 195,011 | | | | | | 195,011 | | 12,080 | 12,080 | 1,847 | 09/19/2035 | |
| 41161P-RQ-8 | HVMT 2005-8 2A2A CMO 2.117% 9/19/2035 | | 05/15/2017 | Capital Distribution | | 3,740 | | 3,740 | 3,740 | | | | | | 3,740 | | | | 1,847 | 09/19/2035 | |
| 41161P-SK-0 | HVMT 2005-9 2A1A CMO 0.902% 6/20/2035 | | 12/20/2017 | Paydown | | 10,465 | 10,465 | 10,465 | 10,465 | | | | | | 10,465 | | | | 58 | 06/20/2035 | |
| 446413-AG-1 | HUNTINGTON INGALLS INDUS SR UNSECURED 5% 12/15/2021 | | 12/17/2017 | Call | 100.0000 | 840,000 | 840,000 | 856,271 | 851,877 | | (2,293) | | (2,293) | | 849,584 | | (9,584) | (9,584) | 63,233 | 12/15/2021 | |
| 459506-BB-9 | INTL FLAVORS & FRAGRA SR UNSECURED 6.25% 9/27/2017 | | 09/27/2017 | Maturity | | 8,000,000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 500,000 | 09/27/2017 | |
| 46616V-AA-8 | HENDR 2012-1A A ABS 4.21% 2/16/2065 | | 12/15/2017 | Paydown | | 232,443 | 232,443 | 232,390 | 232,398 | | 45 | | 45 | | 232,443 | | | | 5,393 | 02/16/2065 | |
| 46616Y-AA-2 | HENDR 2012-2A A ABS 3.84% 10/15/2059 | | 12/15/2017 | Paydown | | 183,599 | 183,599 | 188,103 | 187,975 | | (4,376) | | (4,376) | | 183,599 | | | | 3,950 | 10/15/2059 | |
| 46617A-AA-3 | HENDR 2012-3A A ABS 3.22% 9/15/2065 | | 12/15/2017 | Paydown | | 53,217 | 53,217 | 50,024 | 50,358 | | 2,859 | | 2,859 | | 53,217 | | | | 856 | 09/15/2065 | |
| 46617T-AA-2 | HENDR 2014-1A A ABS 3.96% 3/15/2063 | | 12/15/2017 | Paydown | | 117,864 | 117,864 | 119,571 | 119,400 | | (1,535) | | (1,535) | | 117,864 | | | | 2,641 | 03/15/2063 | |
| 46634S-AC-9 | JPMCC 2012-06 A3 CMB 3.507% 5/15/2045 | | 10/01/2017 | Paydown | | 963,808 | 963,808 | 987,899 | 972,770 | | (8,962) | | (8,962) | | 963,808 | | | | 12,723 | 05/15/2045 | |
| 47232C-AE-4 | JMAC 2009-R1 3A1 CMO 3.026% 12/26/2036 | | 12/01/2017 | Paydown | | 49,061 | 49,061 | 40,602 | 47,860 | | 1,201 | | 1,201 | | 49,061 | | | | 958 | 12/26/2036 | |
| 47232C-AG-9 | JMAC 2009-R1 4A1 CMO 3.077% 6/21/2037 | | 09/01/2017 | Paydown | | 196,388 | 196,388 | 162,885 | 190,954 | | 5,433 | | 5,433 | | 196,388 | | | | 2,364 | 06/21/2037 | |
| 48124W-AA-7 | JPMCC 2009-RR1 A4A CMB REEMIC 5.716% 3/18/2051 | | 03/01/2017 | Paydown | | 2,663,958 | 2,663,958 | 2,274,053 | 2,642,643 | | 21,314 | | 21,314 | | 2,663,958 | | | | 20,456 | 03/18/2051 | |
| 49228R-AE-3 | KERN RIVER FUNDING CORP SR SECURED 4.893% 4/30/2018 | | 04/13/2017 | Call | 100.0000 | 630,000 | 630,000 | 630,074 | 630,005 | | (2) | | (2) | | 630,002 | | (2) | (2) | 27,914 | 04/30/2018 | |
| 49228R-AE-3 | KERN RIVER FUNDING CORP SR SECURED 4.893% 4/30/2018 | | 03/31/2017 | Redemption | 100.0000 | 55,500 | 55,500 | 55,507 | 55,500 | | | | | | 55,500 | | | | 3,314 | 04/30/2018 | |
| 494550-AU-0 | KINDER MORGAN ENER PART SR UNSECURED 6% 2/1/2017 | | 02/01/2017 | Maturity | | 705,000 | 705,000 | 775,486 | 706,096 | | (1,096) | | (1,096) | | 705,000 | | | | 21,150 | 02/01/2017 | |
| 565849-AF-3 | MARATHON OIL CORP SR UNSECURED 5.9% 3/15/2018 | | 08/14/2017 | Call | 100.0000 | 12,660,000 | 12,660,000 | 12,701,549 | 12,666,766 | | (3,495) | | (3,495) | | 12,663,271 | | (3,271) | (3,271) | 1,003,659 | 03/15/2018 | |
| 581557-AV-7 | MCKESSON CORP SR UNSECURED 5.7% 3/1/2017 | | 03/01/2017 | Maturity | | 2,500,000 | 2,500,000 | 2,538,125 | 2,501,007 | | (1,007) | | (1,007) | | 2,500,000 | | | | 71,250 | 03/01/2017 | |
| 59020U-LR-4 | MLM 2004-A4 A2 CMO 2.862% 8/25/2034 | | 12/01/2017 | Paydown | | 275,470 | 275,470 | 248,612 | 251,889 | | 23,581 | | 23,581 | | 275,470 | | | | 4,292 | 08/25/2034 | |

E14.3

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|--|---------|---------------|----------------------|---------------------------|---------------|-----------|-------------|--|---|--|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 61759L-AA-6 | MSRR 2010-GG10 A4A CMB 5.793% 8/15/2045 | | 04/01/2017 | Paydown | | 5,558,251 | 5,558,251 | 5,993,140 | 5,564,612 | | (6,362) | | (6,362) | | 5,558,251 | | | | 51,759 | 08/15/2045 |
| 64829L-AA-6 | NRZT 2016-4A A1 CMO 3.75% 11/25/2056 | | 12/01/2017 | Paydown | | 401,966 | 401,966 | 414,129 | 414,025 | | (12,059) | | (12,059) | | 401,966 | | | | 7,997 | 11/25/2056 |
| 654730-AQ-6 | NISOURCE FINANCE CORP SR UNSECURED 5.25% 9/15/2017 | | 09/15/2017 | Maturity | | 8,212,000 | 8,212,000 | 7,673,730 | 8,152,250 | | 59,750 | | 59,750 | | 8,212,000 | | | | 431,130 | 09/15/2017 |
| 655663-DF-6 | NORDSON SR UNSECURED 2.27% 7/26/2017 | | 07/26/2017 | Maturity | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 113,500 | 07/26/2017 |
| 694308-GN-1 | PACIFIC GAS & ELECTRIC SR UNSECURED 8.25% 10/15/2018 | | 12/29/2017 | Call | 100.0000 | 1,005,000 | 1,005,000 | 1,212,653 | 1,053,252 | | (26,280) | | (26,280) | | 1,026,972 | | (21,972) | (21,972) | 147,329 | 10/15/2018 |
| 698455-AA-0 | PANHANDLE EAST PIPE LINE SR UNSECURED 6.2% 11/1/2017 | | 11/01/2017 | Maturity | | 4,190,000 | 4,190,000 | 4,372,470 | 4,212,594 | | (22,594) | | (22,594) | | 4,190,000 | | | | 259,780 | 11/01/2017 |
| 74160M-DK-5 | PRIME 2004-CL1 1A1 CMO 6% 2/25/2034 | | 12/01/2017 | Paydown | | 50,953 | 50,953 | 46,877 | 47,561 | | 3,393 | | 3,393 | | 50,953 | | | | 1,789 | 02/25/2034 |
| 75281A-AV-1 | RANGE RESOURCES CORP SR UNSECURED 5.75% 6/1/2021 | | 10/09/2017 | Tax Free Exchange | | 80,085 | 80,000 | 80,114 | 80,101 | | (16) | | (16) | | 80,085 | | | | 3,936 | 06/01/2021 |
| 75281A-AX-7 | RANGE RESOURCES CORP SR UNSECURED 5% 8/15/2022 | | 10/09/2017 | Tax Free Exchange | | 1,289,578 | 1,275,000 | 1,292,565 | 1,291,737 | | (2,158) | | (2,158) | | 1,289,578 | | | | 67,823 | 08/15/2022 |
| 75524M-AJ-9 | RBSSP 2009-7 3A1 CMO 6% 3/26/2038 | | 08/01/2017 | Paydown | | 163,885 | 163,885 | 156,920 | 162,362 | | 1,523 | | 1,523 | | 163,885 | | | | 3,615 | 03/26/2038 |
| 78412F-AL-8 | SESI LLC SR UNSECURED 6.375% 5/1/2019 | | 09/18/2017 | Call | 100.0000 | 760,000 | 760,000 | 768,140 | 763,002 | | (874) | | (874) | | 762,128 | | (2,128) | (2,128) | 42,663 | 05/01/2019 |
| 827048-AP-4 | SILGAN HOLDINGS INC SR UNSECURED 5% 4/1/2020 | | 04/03/2017 | Call | 100.0000 | 604,000 | 604,000 | 608,500 | 605,684 | | (187) | | (187) | | 605,497 | | (1,497) | (1,497) | 22,818 | 04/01/2020 |
| 843452-BC-6 | SOUTHERN NATURAL GAS SR UNSECURED 5.9% 4/1/2017 | | 04/01/2017 | Maturity | | 2,280,000 | 2,280,000 | 2,120,400 | 2,273,516 | | 6,484 | | 6,484 | | 2,280,000 | | | | 67,260 | 04/01/2017 |
| 85915F-AD-3 | STERICYCLE SR UNSECURED 3.89% 10/15/2017 | | 10/15/2017 | Maturity | | 150,000 | 150,000 | 153,510 | 150,485 | | (485) | | (485) | | 150,000 | | | | 5,835 | 10/15/2017 |
| 863579-US-5 | SARM 2005-15 3A1 CMO 3.1% 7/25/2035 | | 05/17/2017 | Various | | 3,135,533 | 3,812,667 | 3,166,584 | 3,166,585 | | | | | | 3,166,584 | | (19,335) | (19,335) | 46,610 | 07/25/2035 |
| 863579-US-5 | SARM 2005-15 3A1 CMO 3.1% 7/25/2035 | | 05/15/2017 | Capital Distribution | | 20,158 | | 20,158 | 20,158 | | | | | | 20,158 | | | | | 07/25/2035 |
| 86359B-UP-4 | SASC 2004-12H 1A CMO 6% 5/25/2034 | | 05/17/2017 | MARKETS INC | | 155,608 | 154,641 | 128,739 | 130,760 | | 38 | | 38 | | 130,798 | | 24,810 | 24,810 | 4,407 | 05/25/2034 |
| 86359B-UP-4 | SASC 2004-12H 1A CMO 6% 5/25/2034 | | 05/01/2017 | Paydown | | 15,160 | 15,160 | 12,621 | 12,819 | | 2,341 | | 2,341 | | 15,160 | | | | 283 | 05/25/2034 |
| 86359B-WR-8 | SARM 2004-8 5A6 CMO 3.135% 7/25/2034 | | 12/01/2017 | Paydown | | 781,423 | 781,423 | 761,033 | 774,081 | | 7,342 | | 7,342 | | 781,423 | | | | 13,478 | 07/25/2034 |
| 87407P-AE-0 | TAL 2013-2A A ABS 3.55% 11/20/2038 | | 12/20/2017 | Paydown | | 530,000 | 530,000 | 531,305 | 530,913 | | (913) | | (913) | | 530,000 | | | | 10,171 | 11/20/2038 |
| 87407P-AJ-9 | TAL 2014-1A A ABS 3.51% 2/22/2039 | | 12/20/2017 | Paydown | | 1,100,000 | 1,100,000 | 1,099,990 | 1,099,991 | | 9 | | 9 | | 1,100,000 | | | | 20,914 | 02/22/2039 |
| 87407P-AR-1 | TAL 2014-3A A ABS 3.27% 11/21/2039 | | 12/20/2017 | Paydown | | 170,000 | 170,000 | 169,942 | 169,953 | | 47 | | 47 | | 170,000 | | | | 3,011 | 11/21/2039 |
| 88576P-AC-7 | HENDR 2004-A A1 ABS 1.054% 9/15/2045 | | 12/15/2017 | Paydown | | 649,784 | 649,784 | 588,055 | 607,499 | | 42,285 | | 42,285 | | 649,784 | | | | 4,692 | 09/15/2045 |
| 89172H-AZ-0 | TPMT 2015-3 A4B CMO 3.5% 3/25/2054 | | 12/01/2017 | Paydown | | 318,895 | 318,895 | 321,685 | 321,076 | | (2,181) | | (2,181) | | 318,895 | | | | 6,037 | 03/25/2054 |
| 89172Y-AA-8 | TPMT 2016-3 A1 CMO 2.25% 8/25/2055 | | 12/01/2017 | Paydown | | 2,010,745 | 2,010,745 | 2,007,857 | 2,007,845 | | 2,900 | | 2,900 | | 2,010,745 | | | | 23,316 | 04/25/2055 |
| 893574-AG-8 | TRANSCONTINENTAL GAS PIPE LINE SR UNSECURED 7.85% 2/1/2026 | | 01/10/2017 | Tax Free Exchange | | 5,955,055 | 5,965,000 | 5,954,561 | 5,955,036 | | 19 | | 19 | | 5,955,055 | | | | 206,812 | 02/01/2026 |
| 89656F-AC-0 | TRL 2013-1A A ABS - EQUIP 3.898% 7/15/2043 | | 12/15/2017 | Paydown | | 50,760 | 50,760 | 51,378 | 51,257 | | (497) | | (497) | | 50,760 | | | | 1,045 | 07/15/2043 |
| 90783X-AA-9 | UNION PACIFIC RR PTC ETC 6.176% 1/2/2031 | | 07/02/2017 | Redemption | 100.0000 | 464,961 | 464,961 | 464,961 | 464,961 | | | | | | 464,961 | | | | 21,128 | 01/02/2031 |
| 91324P-AW-2 | UNITEDHEALTH GROUP INC SR UNSECURED 6% 6/15/2017 | | 06/15/2017 | Maturity | | 3,000,000 | 3,000,000 | 2,828,820 | 2,987,584 | | 12,416 | | 12,416 | | 3,000,000 | | | | 90,000 | 06/15/2017 |
| 91845F-AA-2 | VZ CTL PTC 3.81% 5/15/2035 | | 12/15/2017 | Redemption | 100.0000 | 73,514 | 73,514 | 73,514 | 73,514 | | | | | | 73,514 | | | | 1,543 | 05/15/2035 |
| 92922F-AM-7 | WAMU 2005-AR13 A1A1 CMO 0.511% 10/25/2045 | | 12/25/2017 | Paydown | | 412,779 | 412,779 | 344,671 | 359,055 | | 53,725 | | 53,725 | | 412,779 | | | | 2,780 | 10/25/2045 |
| 939336-XG-5 | WAMU 2005-AR1 A2A1 CMO 0.561% 1/25/2045 | | 12/26/2017 | Paydown | | 21,218 | 21,218 | 21,218 | 21,218 | | | | | | 21,218 | | | | 178 | 01/25/2045 |
| 94106L-AS-8 | WASTE MANAGEMENT SR UNSECURED 6.1% 3/15/2018 | | 11/30/2017 | Call | 100.0000 | 2,750,000 | 2,750,000 | 2,975,115 | 2,788,104 | | (28,716) | | (28,716) | | 2,759,387 | | (9,387) | (9,387) | 238,255 | 03/15/2018 |
| 94973V-AM-9 | ANTHEM INC SR UNSECURED 5.875% 6/15/2017 | | 06/15/2017 | Maturity | | 5,900,000 | 5,900,000 | 6,748,715 | 5,973,661 | | (73,661) | | (73,661) | | 5,900,000 | | | | 173,313 | 06/15/2017 |
| 949781-AA-6 | WFMS 2005-AR1 1A1 CMO 2.807% 2/25/2035 | | 12/01/2017 | Paydown | | 40,888 | 40,888 | 34,857 | 35,336 | | 5,552 | | 5,552 | | 40,888 | | | | 680 | 02/25/2035 |
| 949832-AP-4 | WFMS 2005-14 2A1 CMO 5.5% 12/25/2035 | | 12/01/2017 | Paydown | | 109,730 | 109,730 | 87,372 | 88,624 | | 21,106 | | 21,106 | | 109,730 | | | | 2,559 | 12/25/2035 |
| 95709T-AB-6 | WESTAR ENERGY INC SR SECURED 5.15% 1/1/2017 | | 01/01/2017 | Maturity | | 4,500,000 | 4,500,000 | 4,421,385 | 4,500,000 | | | | | | 4,500,000 | | | | 115,875 | 01/01/2017 |
| 960413-AL-6 | WESTLAKE CHEMICAL CORP SR UNSECURED 4.625% 2/15/2021 | | 04/27/2017 | Tax Free Exchange | | 503,904 | 500,000 | 504,712 | 504,418 | | (515) | | (515) | | 503,904 | | | | 16,188 | 02/15/2021 |
| 740212-AC-9 | PRECISION DRILLING CORP SR UNSECURED 6.625% 11/15/2020 | A. | 11/22/2017 | COMPANY TRADE | | 265,024 | 269,059 | 278,454 | 273,059 | | (1,047) | | (1,047) | | 272,012 | | (6,989) | (6,989) | 18,172 | 11/15/2020 |
| 884903-BB-0 | THOMSON REUTERS CORP SR UNSECURED 6.5% 7/15/2018 | A. | 12/28/2017 | Call | 100.0000 | 5,000,000 | 5,000,000 | 5,905,050 | 5,229,296 | | (146,425) | | (146,425) | | 5,082,871 | | (82,871) | (82,871) | 595,109 | 07/15/2018 |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | |
|----------------------|--|---------|---------------|-------------------------------|---------------------------|---------------|-------------|-------------|--|---|--|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|-----|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date | |
| 893460-AE-7 | TRANSALTA CORP SR UNSECURED 6.5% 3/15/2040 | A | 12/19/2017 | Various | | 775,594 | 775,000 | 807,341 | 804,478 | | (520) | | (520) | | 803,958 | | (28,364) | (28,364) | 59,010 | 03/15/2040 | |
| 000000-00-0 | LBI EHF SR UNSECURED ZERO COUPON 11/30/2035 | B | 12/15/2017 | Redemption | | 100,000 | 100,000 | | | | 122,732 | | 122,732 | | 122,749 | 17 | | 17 | | 11/30/2035 | |
| 126576-AA-7 | CALITTUM HTCE I CV SR UNSECURED 4.13% 4/1/2027 | D | 10/01/2017 | Redemption | | 100,000 | 100,000 | | | | | | | | 58,775 | | | | 1,525 | 04/01/2027 | |
| 227170-AE-7 | CRNN 2013-1A A ABS - EQUIP 3.08% 4/18/2028 | D | 08/07/2017 | MERRILL LYNCH CAPITAL MARKETS | | 5,392,543 | 5,405,000 | 5,367,488 | 5,378,833 | | 2,523 | | 2,523 | | 5,381,355 | | 11,188 | 11,188 | 107,284 | 04/18/2028 | |
| 227170-AE-7 | CRNN 2013-1A A ABS - EQUIP 3.08% 4/18/2028 | D | 07/18/2017 | Paydown | | 548,333 | 548,333 | 544,528 | 545,679 | | 2,655 | | 2,655 | | 548,333 | | | | 5,629 | 04/18/2028 | |
| 37952U-AC-7 | SEACO 2013-2A A ABS 3.67% 11/17/2028 | D | 12/17/2017 | Paydown | | 75,000 | 75,000 | 75,791 | 75,539 | | (539) | | (539) | | 75,000 | | | | 1,491 | 11/17/2028 | |
| 552081-AG-6 | LYONDELLBASELL IND NV SR UNSECURED 5% 4/15/2019 | D | 03/24/2017 | Call | 100,000 | 850,000 | 850,000 | 963,864 | 893,050 | | (4,751) | | (4,751) | | 888,298 | | (38,298) | (38,298) | 73,681 | 04/15/2019 | |
| 65504L-AH-0 | NOBLE HOLDING INTL LTD SR UNSECURED 2.5% 3/15/2017 | D | 03/15/2017 | Maturity | | 3,275,000 | 3,275,000 | 3,277,597 | 3,275,117 | | (117) | | (117) | | 3,275,000 | | | | 40,938 | 03/15/2017 | |
| 88314R-AA-4 | TMCL 2013-1A A ABS - EQUIP 3.9% 9/20/2038 | D | 04/20/2017 | Paydown | | 2,025,000 | 2,025,000 | 2,014,622 | 2,017,832 | | 7,168 | | 7,168 | | 2,025,000 | | | | 25,838 | 09/20/2038 | |
| 88314R-AC-0 | TMCL 2014-1A A ABS - EQUIP 3.27% 10/20/2039 | D | 04/20/2017 | Paydown | | 1,566,667 | 1,566,667 | 1,566,136 | 1,566,243 | | 423 | | 423 | | 1,566,667 | | | | 16,804 | 10/20/2039 | |
| 947075-AE-7 | WEATHERFORD BERMUDA SR UNSECURED 7% 3/15/2038 | D | 09/26/2017 | Various | | 1,623,113 | 1,814,995 | 1,487,538 | 1,515,899 | | 3,812 | | 3,812 | | 1,519,695 | | 103,397 | 103,397 | 131,625 | 03/15/2038 | |
| F9731F-AD-9 | VICAT SA SR UNSECURED 5.24% 12/1/2017 | D | 12/01/2017 | Maturity | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 262,000 | 12/01/2017 | |
| G78156-AB-7 | SAP IRELAND US FINANCIAL SERVI SR UNSECURED 2.95% 10/14/2017 | D | 10/14/2017 | Maturity | | 3,000,000 | 3,000,000 | 3,103,170 | 3,021,637 | | (21,637) | | (21,637) | | 3,000,000 | | | | 88,992 | 10/14/2017 | |
| G78156-AE-1 | SAP IRELAND US FINANCIAL SERVI SR UNSECURED 2.13% 11/15/2017 | D | 11/15/2017 | Maturity | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 106,500 | 11/15/2017 | |
| 98157D-AJ-5 | WORLDCOM SR UNSECURED 7.5% 5/15/2011 | D | 05/25/2017 | COMPANY TRADE | | 358 | | | | | | | | | | | 358 | 358 | | 05/15/2011 | |
| 3899999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | 194,230,673 | 195,310,341 | 197,427,058 | 194,807,463 | | (108,799) | | (108,799) | | 194,698,658 | 17 | (448,752) | (448,735) | 10,810,122 | XXX | |
| 8399997 | Total - Bonds - Part 4 | | | | | 220,371,269 | 221,434,697 | 224,005,465 | 221,338,208 | | (498,767) | | (498,767) | | 220,839,435 | 17 | (448,933) | (448,916) | 11,354,036 | XXX | |
| 8399998 | Total - Bonds - Part 5 | | | | | 2,440,023 | 2,440,023 | 2,495,878 | | | (55,856) | | (55,856) | | 2,440,023 | | | | 32,600 | XXX | |
| 8399999 | Total - Bonds | | | | | 222,811,292 | 223,874,720 | 226,501,343 | 221,338,208 | | (554,623) | | (554,623) | | 223,279,458 | 17 | (448,933) | (448,916) | 11,386,636 | XXX | |
| 8999997 | Total - Preferred Stocks - Part 4 | | | | | | XXX | | | | | | | | | | | | | | XXX |
| 8999998 | Total - Preferred Stocks - Part 5 | | | | | | XXX | | | | | | | | | | | | | | XXX |
| 8999999 | Total - Preferred Stocks | | | | | | XXX | | | | | | | | | | | | | | XXX |
| 9799997 | Total - Common Stocks - Part 4 | | | | | | XXX | | | | | | | | | | | | | | XXX |
| 9799998 | Total - Common Stocks - Part 5 | | | | | | XXX | | | | | | | | | | | | | | XXX |
| 9799999 | Total - Common Stocks | | | | | | XXX | | | | | | | | | | | | | | XXX |
| 9899999 | Total - Preferred and Common Stocks | | | | | | XXX | | | | | | | | | | | | | | XXX |
| 9999999 | Totals | | | | | 222,811,292 | XXX | 226,501,343 | 221,338,208 | | (554,623) | | (554,623) | | 223,279,458 | 17 | (448,933) | (448,916) | 11,386,636 | XXX | |

E14.5

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 | | |
|--|---|---------|---------------|-------------------------------|---------------|-------------------|---|-------------|---------------|--|--|---|---|--|---|--|----------------------------------|-------------------------------|---|---|--------|-------|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | | | |
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consideration | Book/Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends | | |
| 38379R-UX-9 | GNMA SERIES 2017-64 AK CMBS PROJ 2.5% 11/16/2057 | | 04/12/2017 | CITIGROUP GLOBAL MARKETS INC | 12/01/2017 | Paydown | 24,354 | 23,315 | 24,354 | 24,354 | | 1,039 | | 1,039 | | | | | 229 | 46 | | |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | | 24,354 | 23,315 | 24,354 | 24,354 | | 1,039 | | 1,039 | | | | | | 229 | 46 | |
| 31381J-09-2 | FNMA 3% MBS 30yr POOL FN AS8579 12/1/2046 | | 06/19/2017 | MORGAN (J.P.) SECURITIES | 12/01/2017 | Paydown | 148,515 | 149,281 | 148,515 | 148,515 | | (766) | | (766) | | | | | 1,109 | 149 | | |
| 31418C-PE-8 | FNMA 3.5% MBS 30 YR POOL FN MA3120 9/1/2047 | | 09/19/2017 | MORGAN (J.P.) SECURITIES | 12/01/2017 | Paydown | 69,907 | 72,261 | 69,907 | 69,907 | | (2,354) | | (2,354) | | | | | 399 | 143 | | |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | | 218,422 | 221,542 | 218,422 | 218,422 | | (3,120) | | (3,120) | | | | | | | 1,508 | 292 |
| 034620-AA-2 | ACMT 2017-1 A1 CMO 2.81% 1/25/2047 BOMFT 2017-RT1 A1 CMO 3.00% 3/28/2057 | | 03/03/2017 | NOMURA SECURITIES | 12/01/2017 | Paydown | 612,413 | 612,402 | 612,413 | 612,413 | | 11 | | 11 | | | | | 7,837 | 1,864 | | |
| 07332B-AA-7 | BOMFT 2017-SPL2 A CMO 4.00% 6/28/2054 BOMFT 2017-SPL1 A CMO 4.00% 10/28/2064 | | 04/28/2017 | WELLS FARGO BANK | 12/28/2017 | Paydown | 139,696 | 140,643 | 139,696 | 139,696 | | (946) | | (946) | | | | | 1,552 | | | |
| 07333B-AA-6 | BOMFT 2017-SPL2 A CMO 4.00% 6/28/2054 BOMFT 2017-SPL1 A CMO 4.00% 10/28/2064 | | 03/22/2017 | CITIGROUP GLOBAL MARKETS INC | 12/28/2017 | Paydown | 394,713 | 408,079 | 394,713 | 394,713 | | (13,366) | | (13,366) | | | | | 6,073 | | | |
| 07333N-AA-0 | NRZT 2017-2A A3 CMO 4% 3/25/2057 | | 03/22/2017 | CITIGROUP GLOBAL MARKETS INC | 12/28/2017 | Paydown | 404,952 | 418,661 | 404,952 | 404,952 | | (13,710) | | (13,710) | | | | | 6,433 | | | |
| 64829K-BV-1 | NRZT 2017-2A A3 CMO 4% 3/25/2057 | | 04/19/2017 | MERRILL LYNCH CAPITAL MARKETS | 12/01/2017 | Paydown | 645,473 | 671,236 | 645,473 | 645,473 | | (25,764) | | (25,764) | | | | | 8,968 | 1,721 | | |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 2,197,247 | 2,251,021 | 2,197,247 | 2,197,247 | | (53,775) | | (53,775) | | | | | | | 30,863 | 3,585 |
| 8399998. Total - Bonds | | | | | | | 2,440,023 | 2,495,878 | 2,440,023 | 2,440,023 | | (55,856) | | (55,856) | | | | | | | 32,600 | 3,923 |
| 8999998. Total - Preferred Stocks | | | | | | | | | | | | | | | | | | | | | | |
| 9799998. Total - Common Stocks | | | | | | | | | | | | | | | | | | | | | | |
| 9899999. Total - Preferred and Common Stocks | | | | | | | | | | | | | | | | | | | | | | |
| 9999999 - Totals | | | | | | | | 2,495,878 | 2,440,023 | 2,440,023 | | (55,856) | | (55,856) | | | | | | | 32,600 | 3,923 |

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | |
|--------------------------------------|---|------------------------------|------------------------|---|----------------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|--|--|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) | |
| 007999 | Subtotal - Purchased Options - Hedging Effective | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX | |
| RTR swaption 12/18/2019 - 12/18/2039 | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA | KB1H1DSPRFMYMCFXT09 | 12/16/2014 | 12/16/2019 | 1 | 33,000,000 | 0.0301 | 3,367,650 | | 2,892,315 | | 2,892,315 | (510,952) | | | | | | 00001 | |
| RTR swaption 04/13/2022 - 04/15/2052 | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | G5GSEF7VJP5170UK5573 | 04/11/2017 | 04/11/2022 | 1 | 40,000,000 | 0.0225 | 3,350,000 | | 2,582,528 | | 2,582,528 | (767,472) | | | | | | 00001 | |
| RTR swaption 10/13/2022 - 10/13/2032 | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA | 11E8VN30JCEQV1H4R804 | 10/10/2017 | 10/11/2022 | 1 | 140,000,000 | 0.0274 | | | (633,412) | | (633,412) | (633,412) | | | | | | 00001 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | KB1H1DSPRFMYMCFXT09 | 01/19/2017 | 01/19/2018 | 2,155 | 4,878,252 | 2263.69 | | 278,548 | 885,662 | | 885,662 | 607,113 | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | KB1H1DSPRFMYMCFXT09 | 01/19/2017 | 01/19/2018 | 176 | 398,409 | 2263.69 | | 22,749 | 72,332 | | 72,332 | 49,583 | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Barclay's Bank PLC | G5GSEF7VJP5170UK5573 | 02/21/2017 | 02/20/2018 | 1,081 | 2,556,976 | 2365.38 | | 134,790 | 340,013 | | 340,013 | 205,223 | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Barclay's Bank PLC | G5GSEF7VJP5170UK5573 | 02/21/2017 | 02/20/2018 | 146 | 345,345 | 2365.38 | | 18,205 | 45,922 | | 45,922 | 27,717 | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | KB1H1DSPRFMYMCFXT09 | 03/20/2017 | 03/19/2018 | 720 | 1,708,898 | 2373.47 | | 93,306 | 221,840 | | 221,840 | 128,534 | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | KB1H1DSPRFMYMCFXT09 | 03/20/2017 | 03/19/2018 | 209 | 496,055 | 2373.47 | | 27,085 | 64,395 | | 64,395 | 37,310 | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Goldman Sachs International | W22LROIP21HZNB6K528 | 04/19/2017 | 04/19/2018 | 1,004 | 2,347,523 | 2338.17 | | 127,566 | 349,953 | | 349,953 | 222,387 | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Goldman Sachs International | W22LROIP21HZNB6K528 | 04/19/2017 | 04/19/2018 | 146 | 341,373 | 2338.17 | | 18,543 | 50,890 | | 50,890 | 32,346 | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | KB1H1DSPRFMYMCFXT09 | 05/19/2017 | 05/21/2018 | 956 | 2,276,934 | 2381.73 | | 127,281 | 300,473 | | 300,473 | 173,193 | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | KB1H1DSPRFMYMCFXT09 | 05/19/2017 | 05/21/2018 | 127 | 302,480 | 2381.73 | | 16,909 | 39,916 | | 39,916 | 23,008 | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Societe Generale | 02RNE81BXP4R0TD8PU41 | 06/19/2017 | 06/19/2018 | 1,289 | 3,162,510 | 2453.46 | | 166,036 | 330,635 | | 330,635 | 164,599 | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Societe Generale | 02RNE81BXP4R0TD8PU41 | 06/19/2017 | 06/19/2018 | 191 | 468,611 | 2453.46 | | 24,603 | 48,993 | | 48,993 | 24,390 | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Goldman Sachs International | W22LROIP21HZNB6K528 | 07/19/2017 | 07/19/2018 | 1,092 | 2,701,422 | 2473.83 | | 134,753 | 273,364 | | 273,364 | 138,611 | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Goldman Sachs International | W22LROIP21HZNB6K528 | 07/19/2017 | 07/19/2018 | 574 | 1,419,978 | 2473.83 | | 70,832 | 143,691 | | 143,691 | 72,860 | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 7H6GLXDRUGOFU57RNE97 | 08/21/2017 | 08/20/2018 | 1,137 | 2,761,057 | 2428.37 | | 147,810 | 335,083 | | 335,083 | 187,273 | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 7H6GLXDRUGOFU57RNE97 | 08/21/2017 | 08/20/2018 | 271 | 658,088 | 2428.37 | | 35,230 | 79,866 | | 79,866 | 44,636 | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 11E8VN30JCEQV1H4R804 | 09/19/2017 | 09/19/2018 | 1,451 | 3,637,149 | 2506.65 | | 193,128 | 343,011 | | 343,011 | 149,883 | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 11E8VN30JCEQV1H4R804 | 09/19/2017 | 09/19/2018 | 243 | 609,116 | 2506.65 | | 32,343 | 57,444 | | 57,444 | 25,101 | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | KB1H1DSPRFMYMCFXT09 | 10/19/2017 | 10/19/2018 | 2,108 | 5,400,907 | 2562.1 | | 279,227 | 432,470 | | 432,470 | 153,243 | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | KB1H1DSPRFMYMCFXT09 | 10/19/2017 | 10/19/2018 | 184 | 471,426 | 2562.1 | | 24,373 | 37,749 | | 37,749 | 13,376 | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Societe Generale | 02RNE81BXP4R0TD8PU41 | 11/20/2017 | 11/19/2018 | 1,403 | 3,622,742 | 2582.14 | | 201,062 | 278,410 | | 278,410 | 77,348 | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Societe Generale | 02RNE81BXP4R0TD8PU41 | 11/20/2017 | 11/19/2018 | 265 | 684,267 | 2582.14 | | 37,977 | 52,586 | | 52,586 | 14,610 | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | KB1H1DSPRFMYMCFXT09 | 12/19/2017 | 12/18/2018 | 1,478 | 3,963,213 | 2681.47 | | 218,769 | 205,946 | | 205,946 | (12,823) | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | KB1H1DSPRFMYMCFXT09 | 12/19/2017 | 12/18/2018 | 199 | 533,613 | 2681.47 | | 29,455 | 27,729 | | 27,729 | (1,727) | | | | | | 00003 | |

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | | |
|--|---|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------------|-------------------|---|--|--|---|--------------------|------------------------------------|--|-------|--|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) | | |
| Call basket on SPX (40%), MXEA (40%), MXEF (20%) | Indexed universal life | Exhibit 5 | Equity/Index | Societe Generale ... 02PNE81BXP4ROTDBPU41 | 11/20/2017 | 11/19/2018 | 1 | 589,000 | 0 | | 34,574 | | 41,897 | | 41,897 | 7,323 | | | | | | 00003 | | |
| Call basket on SPX (40%), MXEA (40%), MXEF (20%) | Indexed universal life | Exhibit 5 | Equity/Index | Goldman Sachs International ... W22LR0WP21HZNB66K528 | 12/19/2017 | 12/18/2018 | 1 | 373,000 | 0 | | 20,329 | | 21,000 | | 21,000 | 672 | | | | | | | 00003 | |
| Call basket on SPX (40%), MXEA (40%), MXEF (20%) | Indexed universal life | Exhibit 5 | Equity/Index | Goldman Sachs International ... W22LR0WP21HZNB66K528 | 12/19/2017 | 12/18/2019 | 1 | 326,000 | 0.01 | | 26,080 | | 27,878 | | 27,878 | 1,798 | | | | | | | 00003 | |
| Call Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International ... W22LR0WP21HZNB66K528 | 06/19/2008 | 06/19/2023 | 10,807 | 39,054,120 | 3613.78 | 1,545,725 | 181,850 | | 534,113 | | 534,113 | 518,609 | | | | | | | 00001 | |
| Call Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International ... W22LR0WP21HZNB66K528 | 06/24/2008 | 06/29/2018 | 1,469 | 3,804,710 | 2590 | 250,107 | 29,424 | | 205,867 | | 205,867 | 165,279 | | | | | | | 00001 | |
| Call Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International ... W22LR0WP21HZNB66K528 | 06/24/2008 | 06/30/2023 | 2,353 | 8,023,730 | 3410 | 353,515 | 41,590 | | 224,712 | | 224,712 | 157,811 | | | | | | | 00001 | |
| Call Option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International ... E58DKGMJYYJLN8C3868 | 10/17/2011 | 10/18/2021 | 13,000 | 68,497,000 | 5269 | 1,013,695 | 202,739 | | 11,934,862 | | 11,934,862 | 5,308,897 | | | | | | | 00001 | |
| Call Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA ... 11E8VN30JCEQV1H4R804 | 09/21/2012 | 09/16/2022 | 51,700 | 144,760,000 | 2800 | 1,360,000 | 340,000 | | 16,941,954 | | 16,941,954 | 7,377,100 | | | | | | | 00001 | |
| Call Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA ... 11E8VN30JCEQV1H4R804 | 10/03/2012 | 10/21/2022 | 67,400 | 215,680,000 | 3200 | 933,704 | 233,426 | | 13,043,022 | | 13,043,022 | 5,529,121 | | | | | | | 00001 | |
| Call Option on EUR currency | Variable annuities | Exhibit 5 | Currency | J.P. Morgan Chase Bank, N.A. ... 7H6GLXDRUGOFU57RNE97 | 10/10/2014 | 12/16/2019 | 14,000,000 | 22,540,000 | 1.61 | | | | (497,486) | | (497,486) | (90,079) | | | | | | | 00001 | |
| Call Option on GBP currency | Variable annuities | Exhibit 5 | Currency | Wells Fargo Bank, NA ... KB1H1DSPRFMYMCFXT09 | 10/10/2014 | 12/16/2019 | 9,000,000 | 16,740,000 | 1.86 | 434,110 | | | 6,768 | | 6,768 | (55,679) | 31,746 | | | | | | 00001 | |
| Call Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC ... G5GSEF7VJP5170UK5573 | 09/29/2015 | 09/20/2019 | 37,500 | 69,375,000 | 1850 | | | | 21,360,732 | | 21,360,732 | 13,624,884 | | | | | | | 00001 | |
| Call Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International ... E58DKGMJYYJLN8C3868 | 05/23/2017 | 01/19/2018 | 10,000 | 24,000,000 | 2400 | 930,300 | | | 2,803,000 | | 2,803,000 | 1,872,700 | | | | | | | 00001 | |
| Call Option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale ... 02PNE81BXP4ROTDBPU41 | 11/29/2017 | 03/09/2018 | 284,500 | 57,318,363 | 22537.5 | 1,907,433 | | | 1,860,283 | | 1,860,283 | (33,438) | (13,712) | | | | | | 00001 | |
| Call Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International ... E58DKGMJYYJLN8C3868 | 12/28/2017 | 03/16/2018 | 10,800 | 28,987,200 | 2684 | | 486,000 | | 422,478 | | 422,478 | (63,522) | | | | | | | 00001 | |
| 0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants | | | | | | | | | | 9,258,507 | 10,244,324 | | 78,790,885 | XXX | 78,790,885 | 34,967,435 | 18,034 | | | XXX | XXX | | | |
| Put Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International ... W22LR0WP21HZNB66K528 | 06/19/2008 | 06/19/2023 | 8,145 | 13,659,165 | 1677 | 1,794,313 | 211,096 | | (169,911) | | (169,911) | (1,048,802) | | | | | | | 00001 | |
| Put Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International ... W22LR0WP21HZNB66K528 | 06/24/2008 | 06/29/2018 | 3,639 | 5,167,380 | 1420 | 915,024 | 107,650 | | (50,664) | | (50,664) | (96,340) | | | | | | | 00001 | |
| Put Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International ... W22LR0WP21HZNB66K528 | 06/24/2008 | 06/30/2023 | 1,771 | 2,969,967 | 1677 | 396,722 | 46,673 | | (39,788) | | (39,788) | (228,370) | | | | | | | 00001 | |
| Put Option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International ... W22LR0WP21HZNB66K528 | 07/02/2008 | 06/29/2018 | 56,000 | 70,000,000 | 1250 | 6,841,881 | 804,927 | | (399,242) | | (399,242) | (170,679) | | | | | | | 00001 | |
| Put Option on NKY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. ... 7H6GLXDRUGOFU57RNE97 | 04/16/2010 | 04/16/2025 | 270,000 | 22,849,083 | 7800 | 2,522,248 | 325,600 | | (1,340,560) | | (1,340,560) | (1,013,761) | 76,471 | | | | | | 00001 | |
| Put Option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC ... G5GSEF7VJP5170UK5573 | 05/04/2010 | 05/04/2020 | 19,000 | 29,925,000 | 1575 | 3,981,668 | 612,564 | | (1,424,177) | | (1,424,177) | (374,418) | | | | | | | 00001 | |
| Put Option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC ... G5GSEF7VJP5170UK5573 | 07/14/2010 | 07/15/2019 | 13,000 | 29,640,000 | 2280 | 6,542,229 | 1,090,371 | | (2,042,052) | | (2,042,052) | (595,702) | | | | | | | 00001 | |
| Put Option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC ... G5GSEF7VJP5170UK5573 | 07/16/2010 | 07/15/2019 | 20,000 | 29,220,000 | 1461 | 5,631,938 | 938,656 | | (1,829,040) | | (1,829,040) | (212,412) | | | | | | | 00001 | |
| Put Option on SXSE | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale ... 02PNE81BXP4ROTDBPU41 | 12/15/2011 | 12/18/2020 | 30,000 | 52,714,800 | 1350 | 6,464,943 | 1,242,915 | | (2,982,053) | | (2,982,053) | (2,848,413) | 810,238 | | | | | | 00001 | |
| Put Option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International ... E58DKGMJYYJLN8C3868 | 02/12/2014 | 12/14/2018 | 400,000 | 56,568,809 | 14500 | 4,926,725 | 1,976,331 | | (2,537,876) | | (2,537,876) | (2,725,710) | 151,601 | | | | | | 00001 | |
| Put Option on EUR currency | Variable annuities | Exhibit 5 | Currency | J.P. Morgan Chase Bank, N.A. ... 7H6GLXDRUGOFU57RNE97 | 10/10/2014 | 12/16/2019 | 14,000,000 | 16,940,000 | 1.21 | | | | (206,614) | | (206,614) | (1,413,170) | | | | | | | 00001 | |
| Put Option on GBP currency | Variable annuities | Exhibit 5 | Currency | Wells Fargo Bank, NA ... KB1H1DSPRFMYMCFXT09 | 10/10/2014 | 12/16/2019 | 9,000,000 | 13,050,000 | 1.45 | 599,638 | | | 859,684 | | 859,684 | (979,652) | 43,850 | | | | | | 00001 | |
| Put Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA ... 11E8VN30JCEQV1H4R804 | 01/06/2015 | 12/17/2021 | 28,000 | 58,100,000 | 2075 | | | | (10,184,155) | | (10,184,155) | (5,184,158) | | | | | | | 00001 | |
| Put Option on UKX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale ... 02PNE81BXP4ROTDBPU41 | 01/21/2015 | 01/17/2020 | 3,400 | 30,760,973 | 5975 | | | | (3,889,578) | | (3,889,578) | (2,113,278) | | | | | | | 00001 | |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | |
|--|---|------------------------------|------------------------|--|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|--------------|---|--|--|---|--------------------|------------------------------------|--|-----|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) | |
| Put Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCFXT09 | 04/10/2017 | 01/19/2018 | 40,000 | 86,000,000 | 2150 | | 2,154,000 | | 9,000 | | 9,000 | (2,145,000) | | | | | | 00001 | |
| Put Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International E58DKGJYJYYJLN8C3868 | 05/23/2017 | 01/19/2018 | 10,000 | 24,000,000 | 2400 | | 1,025,300 | | 14,750 | | 14,750 | (1,010,550) | | | | | | 00001 | |
| Put Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale 02PNE81BXP4ROT8PU41 | 10/10/2017 | 01/19/2018 | 25,000 | 55,000,000 | 2200 | | 200,000 | | 9,375 | | 9,375 | (190,625) | | | | | | 00001 | |
| Put Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROIP21HZNBB6K528 | 11/16/2017 | 01/19/2018 | 15,000 | 37,500,000 | 2500 | | 338,250 | | 33,000 | | 33,000 | (305,250) | | | | | | 00001 | |
| Put Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC G5GSEF7VJP5170UK5573 | 12/06/2017 | 03/16/2018 | 79,400 | 209,106,252 | 2633.58 | | 4,446,400 | | 2,637,436 | | 2,637,436 | (1,808,964) | | | | | | 00001 | |
| Put Option on SXSE | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROIP21HZNBB6K528 | 12/06/2017 | 03/16/2018 | 1,720 | 7,217,040 | 3548.38 | | 203,390 | | 236,702 | | 236,702 | 30,328 | 2,984 | | | | | 00001 | |
| Put Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCFXT09 | 12/05/2017 | 03/16/2018 | 18,950 | 50,122,750 | 2645 | | 1,061,200 | | 662,303 | | 662,303 | (398,898) | | | | | | 00001 | |
| Put Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International E58DKGJYJYYJLN8C3868 | 12/28/2017 | 09/21/2018 | 40,000 | 100,000,000 | 2500 | | 2,640,000 | | 2,624,000 | | 2,624,000 | (16,000) | | | | | | 00001 | |
| 009999. Subtotal - Purchased Options - Hedging Other - Put Options | | | | | | | | | | 40,617,331 | 19,425,324 | | (20,009,462) | XXX | (20,009,462) | (24,849,826) | 1,085,144 | | | XXX | XXX | | |
| 014999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | 49,875,837 | 29,669,649 | | 58,781,423 | XXX | 58,781,423 | 10,117,610 | 1,103,178 | | | XXX | XXX | | |
| 021999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX | |
| 028999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | | XXX | XXX |
| 035999. Subtotal - Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | | XXX | XXX |
| 036999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | 9,258,507 | 10,244,324 | | 78,790,885 | XXX | 78,790,885 | 34,967,435 | 18,034 | | | XXX | XXX | | |
| 037999. Total Purchased Options - Put Options | | | | | | | | | | 40,617,331 | 19,425,324 | | (20,009,462) | XXX | (20,009,462) | (24,849,826) | 1,085,144 | | | XXX | XXX | | |
| 038999. Total Purchased Options - Caps | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX | |
| 039999. Total Purchased Options - Floors | | | | | | | | | | | | | | XXX | | | | | | | | XXX | XXX |
| 040999. Total Purchased Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | | XXX | XXX |
| 041999. Total Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | | XXX | XXX |
| 042999. Total Purchased Options | | | | | | | | | | 49,875,837 | 29,669,649 | | 58,781,423 | XXX | 58,781,423 | 10,117,610 | 1,103,178 | | | XXX | XXX | | |
| 049999. Subtotal - Written Options - Hedging Effective | | | | | | | | | | | | | | XXX | | | | | | | | XXX | XXX |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCFXT09 | 01/19/2017 | 01/19/2018 | 2,155 | 5,317,290 | 2467.42 | | (80,003) | | (450,490) | | (450,490) | (370,487) | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCFXT09 | 01/19/2017 | 01/19/2018 | 176 | 444,226 | 2524.01 | | (4,064) | | (27,011) | | (27,011) | (22,947) | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Barclay's Bank PLC G5GSEF7VJP5170UK5573 | 02/21/2017 | 02/20/2018 | 1,081 | 2,787,099 | 2578.26 | | (34,903) | | (121,018) | | (121,018) | (86,116) | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Barclay's Bank PLC G5GSEF7VJP5170UK5573 | 02/21/2017 | 02/20/2018 | 146 | 385,060 | 2637.4 | | (2,745) | | (9,045) | | (9,045) | (6,300) | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCFXT09 | 03/20/2017 | 03/19/2018 | 209 | 553,102 | 2646.42 | | (4,365) | | (13,894) | | (13,894) | (9,529) | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCFXT09 | 03/20/2017 | 03/19/2018 | 720 | 1,862,698 | 2587.08 | | (25,292) | | (81,763) | | (81,763) | (56,471) | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROIP21HZNBB6K528 | 04/19/2017 | 04/19/2018 | 1,004 | 2,558,804 | 2548.61 | | (34,225) | | (158,628) | | (158,628) | (124,403) | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROIP21HZNBB6K528 | 04/19/2017 | 04/19/2018 | 146 | 380,631 | 2607.06 | | (3,009) | | (16,074) | | (16,074) | (13,066) | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCFXT09 | 05/19/2017 | 05/21/2018 | 956 | 2,481,862 | 2596.09 | | (35,976) | | (124,711) | | (124,711) | (88,735) | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCFXT09 | 05/19/2017 | 05/21/2018 | 127 | 337,265 | 2655.63 | | (2,995) | | (10,972) | | (10,972) | (7,977) | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Societe Generale 02PNE81BXP4ROT8PU41 | 06/19/2017 | 06/19/2018 | 1,289 | 3,447,134 | 2674.27 | | (39,843) | | (108,168) | | (108,168) | (68,325) | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Societe Generale 02PNE81BXP4ROT8PU41 | 06/19/2017 | 06/19/2018 | 191 | 522,502 | 2735.61 | | (3,279) | | (9,202) | | (9,202) | (5,923) | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROIP21HZNBB6K528 | 07/19/2017 | 07/19/2018 | 1,092 | 2,944,545 | 2696.47 | | (30,904) | | (91,147) | | (91,147) | (60,244) | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROIP21HZNBB6K528 | 07/19/2017 | 07/19/2018 | 574 | 1,583,276 | 2758.32 | | (9,402) | | (28,292) | | (28,292) | (18,890) | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. 7H6QLXDRUGQF57PNE97 | 08/21/2017 | 08/20/2018 | 1,137 | 3,009,548 | 2646.92 | | (28,532) | | (142,415) | | (142,415) | (113,882) | | | | | | 00003 | |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | | |
|---|---|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|--------------|---|--|--|---|--------------------|------------------------------------|--|-------|-------|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) | | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. HSBC Bank U.S.A., | 08/21/2017 | 08/20/2018 | 271 | 730,478 | 2695.49 | | (3,510) | | (25,517) | | (25,517) | (22,007) | | | | | | | 00003 | |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | NA HSBC Bank U.S.A., | 09/19/2017 | 09/19/2018 | 1,451 | 3,964,495 | 2732.25 | | (46,563) | | (118,101) | | (118,101) | (71,539) | | | | | | | | 00003 |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | NA HSBC Bank U.S.A., | 09/19/2017 | 09/19/2018 | 243 | 676,118 | 2782.38 | | (4,933) | | (13,632) | | (13,632) | (8,699) | | | | | | | | 00003 |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | NA Wells Fargo Bank, | 10/19/2017 | 10/19/2018 | 2,108 | 5,886,991 | 2792.69 | | (61,570) | | (128,948) | | (128,948) | (67,377) | | | | | | | | 00003 |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | NA Wells Fargo Bank, | 10/19/2017 | 10/19/2018 | 184 | 523,283 | 2843.93 | | (3,347) | | (7,402) | | (7,402) | (4,055) | | | | | | | | 00003 |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Societe Generale | 11/20/2017 | 11/19/2018 | 1,403 | 3,948,786 | 2814.53 | | (47,458) | | (84,140) | | (84,140) | (36,683) | | | | | | | | 00003 |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Societe Generale Wells Fargo Bank, | 11/20/2017 | 11/19/2018 | 265 | 759,538 | 2866.18 | | (5,748) | | (10,628) | | (10,628) | (4,880) | | | | | | | | 00003 |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | NA Wells Fargo Bank, | 12/19/2017 | 12/18/2018 | 1,478 | 4,319,898 | 2922.8 | | (50,729) | | (43,478) | | (43,478) | 7,251 | | | | | | | | 00003 |
| Call Option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | NA Wells Fargo Bank, | 12/19/2017 | 12/18/2018 | 199 | 592,310 | 2976.43 | | (4,376) | | (3,609) | | (3,609) | 767 | | | | | | | | 00003 |
| Call basket on SPX (40%), MXEA (40%), MXEF (20%) | Indexed universal life | Exhibit 5 | Equity/Index | Societe Generale | 11/20/2017 | 11/19/2018 | 1 | 589,000 | 0.1 | | (8,128) | | (11,682) | | (11,682) | (3,553) | | | | | | | | 00003 |
| Call basket on SPX (40%), MXEA (40%), MXEF (20%) | Indexed universal life | Exhibit 5 | Equity/Index | Goldman Sachs International | 12/19/2017 | 12/18/2018 | 1 | 373,000 | 0.1 | | (4,476) | | (4,798) | | (4,798) | (322) | | | | | | | | 00003 |
| Call basket on SPX (40%), MXEA (40%), MXEF (20%) | Indexed universal life | Exhibit 5 | Equity/Index | Goldman Sachs International | 12/19/2017 | 12/18/2019 | 1 | 326,000 | 0.27 | | (1,304) | | (2,260) | | (2,260) | (956) | | | | | | | | 00003 |
| Call Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale HSBC Bank U.S.A., | 01/02/2014 | 12/15/2023 | 27,000 | 70,200,000 | 2600 | (7,830,000) | | | (14,359,830) | | (14,359,830) | (4,902,526) | | | | | | | | 00001 |
| Call Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | NA HSBC Bank U.S.A., | 02/20/2014 | 12/17/2021 | 27,000 | 51,300,000 | 1900 | (10,106,100) | | | (23,621,214) | | (23,621,214) | (8,581,754) | | | | | | | | 00001 |
| Call Option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 11/12/2014 | 03/09/2018 | 270,000 | 39,743,701 | 17000 | | | | (8,219,008) | | (8,219,008) | (8,558,199) | 1,428,519 | | | | | | | 00001 |
| Call Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 12/14/2016 | 09/20/2019 | 15,000 | 33,000,000 | 2200 | (4,414,500) | | | (8,418,441) | | (8,418,441) | (4,274,370) | | | | | | | | 00001 |
| Call Option on SXSE | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 12/06/2017 | 03/16/2018 | 1,720 | 7,217,040 | 3548.38 | | | | (121,566) | | (121,566) | 84,808 | (2,984) | | | | | | | 00001 |
| Call Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 12/06/2017 | 03/16/2018 | 79,400 | 209,106,252 | 2633.58 | | | | (5,992,425) | | (5,992,425) | (1,546,025) | | | | | | | | 00001 |
| Call Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 12/05/2017 | 03/16/2018 | 18,950 | 50,122,750 | 2645 | | | | (1,281,968) | | (1,281,968) | (220,768) | | | | | | | | 00001 |
| 0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants | | | | | | | | | | (22,350,600) | (6,292,668) | | (63,861,478) | XXX | (63,861,478) | (29,264,182) | 1,425,535 | | | XXX | XXX | | | |
| Put Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 09/27/2017 | 09/20/2019 | 37,500 | 69,375,000 | 1850 | | (1,994,250) | | (1,469,576) | | (1,469,576) | 524,674 | | | | | | | | 00001 |
| Put Option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 11/29/2017 | 03/09/2018 | 284,500 | 57,529,216 | 22537.5 | | (1,907,433) | | (1,299,151) | | (1,299,151) | 594,570 | 13,712 | | | | | | | 00001 |
| Put Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 12/28/2017 | 03/16/2018 | 10,800 | 28,987,200 | 2684 | | (486,000) | | (536,130) | | (536,130) | (50,130) | | | | | | | | 00001 |
| 0519999. Subtotal - Written Options - Hedging Other - Put Options | | | | | | | | | | | (4,387,683) | | (3,304,858) | XXX | (3,304,858) | 1,069,113 | 13,712 | | | XXX | XXX | | | |
| 0569999. Subtotal - Written Options - Hedging Other | | | | | | | | | | (22,350,600) | (10,680,351) | | (67,166,335) | XXX | (67,166,335) | (28,195,069) | 1,439,247 | | | XXX | XXX | | | |
| 0639999. Subtotal - Written Options - Replications | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX | | | |
| 0709999. Subtotal - Written Options - Income Generation | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX | | | |
| 0779999. Subtotal - Written Options - Other | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX | | | |
| 0789999. Total Written Options - Call Options and Warrants | | | | | | | | | | (22,350,600) | (6,292,668) | | (63,861,478) | XXX | (63,861,478) | (29,264,182) | 1,425,535 | | | XXX | XXX | | | |
| 0799999. Total Written Options - Put Options | | | | | | | | | | | (4,387,683) | | (3,304,858) | XXX | (3,304,858) | 1,069,113 | 13,712 | | | XXX | XXX | | | |
| 0809999. Total Written Options - Caps | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX | | | |
| 0819999. Total Written Options - Floors | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX | | | |
| 0829999. Total Written Options - Collars | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX | | | |
| 0839999. Total Written Options - Other | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX | | | |
| 0849999. Total Written Options | | | | | | | | | | (22,350,600) | (10,680,351) | | (67,166,335) | XXX | (67,166,335) | (28,195,069) | 1,439,247 | | | XXX | XXX | | | |

E18.3

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|--|---|------------------------------|------------------------|---|-------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|-------------|---|--|--|---|--------------------|------------------------------------|--|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| 0909999 Subtotal - Swaps - Hedging Effective | | | | | | | | | | | | | | | | | | | | | | |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International W22LR0WP2IHZNBB6K528 | .06/28/2007 | .07/02/2027 | 1 | 8,000,000 | 5.864% / (3M USD LIBOR) | | | 372,322 | 2,607,591 | XXX | 2,607,591 | (291,369) | | | | 123,324 | XXX | XXX |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International W22LR0WP2IHZNBB6K528 | .09/26/2007 | .09/28/2027 | 1 | 5,000,000 | 5.504% / (3M USD LIBOR) | | | 214,278 | 1,443,178 | | 1,443,178 | (162,918) | | | | 78,040 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International W22LR0WP2IHZNBB6K528 | .11/29/2007 | .12/03/2027 | 1 | 7,000,000 | 4.874% / (3M USD LIBOR) | | | 257,118 | 1,576,401 | | 1,576,401 | (182,423) | | | | 110,264 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | Credit Suisse International E58DKGJUYJLJN8C3868 | .06/24/2008 | .06/26/2028 | 1 | 8,000,000 | 5.0468% / (3M USD LIBOR) | | | 306,069 | 1,991,078 | | 1,991,078 | (214,321) | | | | 129,546 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGOFU57RNE97 | .03/30/2009 | .04/01/2019 | 1 | 50,000,000 | 2.8625% / (3M USD LIBOR) | | | 826,261 | 751,093 | | 751,093 | (936,630) | | | | 279,819 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGOFU57RNE97 | .03/31/2009 | .04/02/2019 | 1 | 50,000,000 | 2.8625% / (3M USD LIBOR) | | | 826,261 | 752,123 | | 752,123 | (936,860) | | | | 280,129 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA KB1H1DSPPFMYMCFXT09 | .09/07/2011 | .09/09/2026 | 1 | 47,000,000 | 2.714% / (3M USD LIBOR) | | | 711,089 | 1,684,590 | | 1,684,590 | (385,099) | | | | 692,818 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC G56SEF7VJP5170UK5573 | .09/13/2011 | .09/15/2026 | 1 | 53,000,000 | 2.651% / (3M USD LIBOR) | | | 762,966 | 1,611,364 | | 1,611,364 | (406,123) | | | | 782,012 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA KB1H1DSPPFMYMCFXT09 | .09/26/2011 | .09/28/2018 | 1 | 75,000,000 | 1.605% / (3M USD LIBOR) | | | 289,921 | 171,723 | | 171,723 | (406,380) | | | | 323,554 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA 11E8VN30JCEQV1H4R804 | .10/04/2011 | .10/06/2031 | 1 | 86,000,000 | 2.4275% / (3M USD LIBOR) | | | 1,045,209 | (203,180) | | (203,180) | 90,051 | | | | 1,595,449 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | Credit Suisse International E58DKGJUYJLJN8C3868 | .10/17/2011 | .10/19/2021 | 1 | 6,000,000 | 2.39% / (3M USD LIBOR) | | | 71,058 | 54,419 | | 54,419 | (84,454) | | | | 58,502 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | Credit Suisse International E58DKGJUYJLJN8C3868 | .12/12/2011 | .12/14/2026 | 1 | 39,000,000 | 3M USD LIBOR / (2.525) | | | (513,737) | (528,341) | | (528,341) | 237,498 | | | | 583,554 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA 11E8VN30JCEQV1H4R804 | .09/21/2012 | .09/25/2022 | 1 | 7,000,000 | 1.79% / (3M USD LIBOR) | | | 40,042 | (108,850) | | (108,850) | (46,640) | | | | 76,169 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA 11E8VN30JCEQV1H4R804 | .05/09/2013 | .05/13/2023 | 1 | 21,000,000 | 1.941% / (3M USD LIBOR) | | | 157,500 | (313,349) | | (313,349) | (139,350) | | | | 243,307 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA 11E8VN30JCEQV1H4R804 | .05/17/2013 | .05/21/2043 | 1 | 15,000,000 | 3.074% / (3M USD LIBOR) | | | 282,773 | 1,600,881 | | 1,600,881 | 36,632 | | | | 377,926 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLKF8MNNCLQ0F39 | .09/17/2013 | .09/19/2018 | 1 | 125,000,000 | (1.77875) | | | (694,511) | (535,395) | | (535,395) | 864,744 | | | | 530,125 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLKF8MNNCLQ0F39 | .12/03/2013 | .12/05/2033 | 1 | 6,500,000 | (3.6075) | | | (156,388) | (957,871) | | (957,871) | 31,473 | | | | 129,718 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLKF8MNNCLQ0F39 | .12/31/2013 | .01/03/2034 | 1 | 7,000,000 | (3.77375) | | | (179,490) | (1,287,222) | | (1,287,222) | 43,972 | | | | 140,036 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLKF8MNNCLQ0F39 | .01/02/2014 | .01/06/2024 | 1 | 14,000,000 | (3.06625) | | | (259,575) | (777,742) | | (777,742) | 219,302 | | | | 171,702 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLKF8MNNCLQ0F39 | .01/28/2014 | .01/30/2034 | 1 | 7,000,000 | (3.557) | | | (164,711) | (1,066,447) | | (1,066,447) | 30,806 | | | | 140,364 | | 00001 |
| INT RATE SWAP - 6M JPY | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLKF8MNNCLQ0F39 | .02/19/2014 | .02/21/2019 | 1 | 19,560,858 | 6M JPY LIBOR / (0.305) | | | (53,220) | (76,546) | | (76,546) | 46,083 | | | | 104,503 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLKF8MNNCLQ0F39 | .02/25/2014 | .02/27/2024 | 1 | 11,000,000 | (2.798) | | | (176,565) | (410,700) | | (410,700) | 138,580 | | | | 136,488 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLKF8MNNCLQ0F39 | .03/11/2014 | .03/13/2034 | 1 | 7,000,000 | (3.5475) | | | (163,900) | (1,044,092) | | (1,044,092) | 29,113 | | | | 140,884 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLKF8MNNCLQ0F39 | .03/17/2014 | .03/19/2034 | 1 | 50,000,000 | 3.81% / (3M USD LIBOR) | | | 1,293,430 | 9,275,064 | | 9,275,064 | (312,512) | | | | 1,006,834 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLKF8MNNCLQ0F39 | .07/08/2014 | .07/10/2021 | 1 | 15,000,000 | 2.235% / (3M USD LIBOR) | | | 153,856 | 132,464 | | 132,464 | (191,397) | | | | 140,868 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLKF8MNNCLQ0F39 | .08/26/2014 | .08/28/2021 | 1 | 30,000,000 | 2.16196% / (3M USD LIBOR) | | | 290,670 | 141,540 | | 141,540 | (350,681) | | | | 287,010 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLKF8MNNCLQ0F39 | .09/30/2014 | .10/02/2044 | 1 | 5,000,000 | 3.1745% / (3M USD LIBOR) | | | 98,226 | 629,689 | | 629,689 | 24,466 | | | | 129,314 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLKF8MNNCLQ0F39 | .09/30/2014 | .10/02/2019 | 1 | 62,000,000 | (1.95) | | | (458,813) | 6,695 | | 6,695 | 640,859 | | | | 410,742 | | 00001 |
| INT RATE SWAP - 3M | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLKF8MNNCLQ0F39 | .10/09/2014 | .10/14/2021 | 1 | 15,000,000 | 3M USD LIBOR / (2.128) | | | (137,862) | 20,956 | | 20,956 | 170,297 | | | | 145,988 | | 00001 |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|--------------------------|---|------------------------------|------------------------|---|----------------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|--------------|---|--|--|---|--------------------|------------------------------------|--|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 11/04/2014 | 11/06/2021 | 15,000,000 | 2.132% / (3M USD LIBOR) | | | 140,476 | (26,285) | | (26,285) | (168,257) | | (11,389) | | 147,161 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 11/12/2014 | 11/14/2021 | 45,500,000 | 2.116% / (3M USD LIBOR) | | | 420,889 | (116,041) | | (116,041) | (499,683) | | (30,990) | | 447,674 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 11/12/2014 | 11/14/2034 | 19,000,000 | 3M USD LIBOR / (2.9065) | | | (325,951) | (1,034,289) | | (1,034,289) | (29,652) | | 12,941 | | 390,220 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 12/16/2014 | 12/18/2039 | 16,000,000 | 3M USD LIBOR / (2.64) | | | (226,736) | (212,683) | | (212,683) | (99,739) | | 3,047 | | 374,949 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 12/30/2014 | 01/02/2022 | 15,000,000 | 2.041% / (3M USD LIBOR) | | | 124,653 | (2,831) | | (2,831) | (152,433) | | (17,208) | | 150,104 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 01/21/2015 | 01/23/2045 | 13,000,000 | 2.3051% / (3M USD LIBOR) | | | 142,976 | (614,658) | | (614,658) | 129,541 | | (11,638) | | 338,149 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 03/10/2015 | 03/12/2020 | 21,000,000 | 1.7685 | | | (118,948) | 49,831 | | 49,831 | 183,122 | | 6,950 | | 155,740 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 03/12/2015 | 03/16/2035 | 95,000,000 | 3.22% / (3M USD LIBOR) | | | 1,906,858 | (10,120,616) | | (10,120,616) | (65,653) | | (35,149) | | 1,970,598 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 03/17/2015 | 03/19/2035 | 6,000,000 | 2.4476% / (3M USD LIBOR) | | | 73,468 | (39,960) | | (39,960) | 32,305 | | (1,344) | | 124,489 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 03/24/2015 | 03/26/2030 | 22,000,000 | 2.1835% / (3M USD LIBOR) | | | 211,764 | (558,885) | | (558,885) | 68,515 | | (2,680) | | 384,825 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 03/31/2015 | 04/02/2022 | 15,000,000 | 1.8215% / (3M USD LIBOR) | | | 91,728 | (231,798) | | (231,798) | (113,287) | | (18,149) | | 154,717 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 04/07/2015 | 04/09/2018 | 34,000,000 | (1.0875) | | | 42,492 | 79,379 | | 79,379 | (16,757) | | 37,395 | | 89,149 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 04/07/2015 | 04/09/2030 | 45,000,000 | 2.2535% / (3M USD LIBOR) | | | 467,004 | (970,892) | | (970,892) | 114,581 | | (49,494) | | 788,303 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 04/07/2015 | 04/09/2045 | 22,300,000 | (2.4345) | | | (271,677) | 582,897 | | 582,897 | (207,325) | | 24,527 | | 582,314 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 04/28/2015 | 04/30/2035 | 6,000,000 | 2.3395% / (3M USD LIBOR) | | | 68,131 | (162,903) | | (162,903) | 37,508 | | (5,300) | | 124,900 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 05/12/2015 | 05/14/2030 | 31,000,000 | (2.619) | | | (442,689) | (545,667) | | (545,667) | 13,015 | | 21,114 | | 545,200 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 06/09/2015 | 06/11/2030 | 15,000,000 | 3M USD LIBOR / (2.779) | | | (236,254) | (511,315) | | (511,315) | 25,565 | | 4,340 | | 264,605 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 06/23/2015 | 06/25/2020 | 21,000,000 | 1.8335 | | | (128,679) | 150,634 | | 150,634 | 199,888 | | 1,488 | | 165,558 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 06/23/2015 | 06/25/2045 | 4,800,000 | 2.9715% / (3M USD LIBOR) | | | 84,036 | 394,262 | | 394,262 | 30,992 | | (188) | | 125,825 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 07/21/2015 | 07/23/2025 | 11,000,000 | 2.474% / (3M USD LIBOR) | | | 139,559 | 191,155 | | 191,155 | (75,123) | | (9,796) | | 151,264 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 07/28/2015 | 07/30/2025 | 11,000,000 | 2.353% / (3M USD LIBOR) | | | 126,392 | 90,606 | | 90,606 | (61,915) | | (10,435) | | 151,458 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 09/29/2015 | 10/01/2035 | 24,000,000 | 2.475% / (3M USD LIBOR) | | | 303,605 | (177,835) | | (177,835) | 129,317 | | (28,603) | | 505,609 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 10/13/2015 | 10/15/2022 | 30,000,000 | 1.7385% / (3M USD LIBOR) | | | 159,273 | (673,531) | | (673,531) | (165,651) | | (30,031) | | 328,348 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 11/10/2015 | 11/12/2020 | 20,600,000 | 1.688 | | | (102,173) | 260,120 | | 260,120 | 161,933 | | 13,873 | | 174,392 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 11/24/2015 | 11/27/2022 | 15,000,000 | 1.8847% / (3M USD LIBOR) | | | 103,776 | (247,667) | | (247,667) | (97,474) | | (7,364) | | 166,161 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 01/05/2016 | 01/07/2023 | 15,000,000 | 1.9515% / (3M USD LIBOR) | | | 110,989 | (122,897) | | (122,897) | (106,261) | | (15,538) | | 168,031 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 01/05/2016 | 01/07/2026 | 10,900,000 | 2.199% / (3M USD LIBOR) | | | 107,630 | (47,471) | | (47,471) | (37,863) | | (11,291) | | 154,336 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 01/12/2016 | 01/14/2026 | 10,800,000 | 2.0325% / (3M USD LIBOR) | | | 88,946 | (191,074) | | (191,074) | (19,997) | | (10,515) | | 153,106 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 01/26/2016 | 01/28/2019 | 34,000,000 | 1.1005% / (3M USD LIBOR) | | | (35,910) | (211,804) | | (211,804) | (32,835) | | (27,329) | | 176,487 | | 00001 |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFX8MNNCLQOF39 | 02/09/2016 | 02/11/2036 | 11,000,000 | 2.0705% / (3M USD LIBOR) | | | 97,024 | (715,093) | | (715,093) | 97,019 | | (7,339) | | 234,082 | | 00001 |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | |
|--------------------------|---|------------------------------|------------------------|--|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|-------------|---|--|--|---|--------------------|------------------------------------|--|--|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 03/08/2016 | 03/10/2021 | 1 | 20,000,000 | 3M USD LIBOR / (1.2754) | | | (14,560) | 493,809 | | 493,809 | 71,527 | | 6,623 | | 178,730 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 03/15/2016 | 03/17/2021 | 1 | 20,500,000 | 3M USD LIBOR / (1.3968) | | | (35,572) | 427,107 | | 427,107 | 97,773 | | 4,611 | | 183,755 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 05/10/2016 | 05/12/2036 | 1 | 11,000,000 | 2.0422% / (3M USD LIBOR) | | | 93,521 | (831,853) | | (831,853) | 100,594 | | (7,300) | | 235,710 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 05/24/2016 | 05/26/2021 | 1 | 41,000,000 | 3M USD LIBOR / (1.3565) | | | (66,718) | 1,118,762 | | 1,118,762 | 169,593 | | 20,729 | | 378,310 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 05/24/2016 | 05/26/2019 | 1 | 33,700,000 | 1.1805% / (3M USD LIBOR) | | | (4,473) | (373,846) | | (373,846) | (72,464) | | (17,203) | | 199,767 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 05/24/2016 | 05/26/2023 | 1 | 14,800,000 | 1.516% / (3M USD LIBOR) | | | 47,690 | (564,182) | | (564,182) | (27,383) | | (7,417) | | 172,049 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 07/19/2016 | 07/21/2036 | 1 | 11,200,000 | 1.77% / (3M USD LIBOR) | | | 63,087 | (1,273,628) | | (1,273,628) | 125,310 | | (9,945) | | 241,245 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 08/02/2016 | 08/04/2026 | 1 | 95,000,000 | 1.45% / (3M USD LIBOR) | | | 240,774 | (6,556,415) | | (6,556,415) | 431,828 | | (71,590) | | 1,392,523 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 09/13/2016 | 09/15/2021 | 1 | 20,000,000 | 3M USD LIBOR / (1.2305) | | | (3,812) | 636,794 | | 636,794 | 52,901 | | 5,903 | | 192,570 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 09/20/2016 | 09/22/2036 | 1 | 28,000,000 | 1.81% / (3M USD LIBOR) | | | 163,433 | (3,064,800) | | (3,064,800) | 306,241 | | (5,147) | | 605,858 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 09/27/2016 | 09/29/2021 | 1 | 40,000,000 | 3M USD LIBOR / (1.1533) | | | 25,599 | 1,410,836 | | 1,410,836 | 78,537 | | 2,321 | | 387,155 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 10/25/2016 | 10/27/2021 | 1 | 20,500,000 | 3M USD LIBOR / (1.32342) | | | (23,740) | 669,427 | | 669,427 | 69,593 | | 18,370 | | 200,465 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 11/01/2016 | 11/03/2026 | 1 | 11,000,000 | 1.7585% / (3M USD LIBOR) | | | 61,656 | (548,710) | | (548,710) | 22,530 | | (9,084) | | 163,542 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 12/13/2016 | 12/15/2023 | 1 | 30,400,000 | 3M USD LIBOR / (2.1445) | | | (283,650) | 233,415 | | 233,415 | 208,156 | | 8,973 | | 371,027 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 12/13/2016 | 12/15/2026 | 1 | 22,000,000 | 2.364% / (3M USD LIBOR) | | | 253,563 | (35,771) | | (35,771) | (75,816) | | (6,494) | | 329,235 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 01/04/2017 | 01/06/2027 | 1 | 10,900,000 | 2.3255% / (3M USD LIBOR) | | | 119,144 | 28,815 | | 28,815 | (58,930) | | 87,746 | | 163,651 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 01/04/2017 | 01/06/2024 | 1 | 15,100,000 | 3M USD LIBOR / (2.14172) | | | (137,688) | 18,859 | | 18,859 | 126,925 | | (108,066) | | 185,193 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 01/04/2017 | 01/06/2022 | 1 | 20,700,000 | 3M USD LIBOR / (1.9696) | | | (153,617) | 68,880 | | 68,880 | 199,703 | | (130,824) | | 207,431 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 01/04/2017 | 01/06/2027 | 1 | 10,900,000 | 2.314% / (3M USD LIBOR) | | | 117,908 | 17,914 | | 17,914 | (69,222) | | 87,136 | | 163,651 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 01/11/2017 | 02/06/2027 | 1 | 180,000,000 | 3M USD LIBOR / (2.3) | | | (1,744,186) | 113,173 | | 113,173 | 1,379,584 | | (1,266,411) | | 2,714,959 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 01/11/2017 | 07/13/2027 | 1 | 80,000,000 | 3M USD LIBOR / (2.37) | | | (376,776) | (402,354) | | (402,354) | 240,916 | | (643,269) | | 1,235,224 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 02/07/2017 | 02/09/2027 | 1 | 10,900,000 | 2.3907% / (3M USD LIBOR) | | | 113,187 | 78,735 | | 78,735 | (1,544) | | 80,279 | | 164,481 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 04/11/2017 | 04/13/2027 | 1 | 21,900,000 | 2.2965% / (3M USD LIBOR) | | | 157,419 | (144,339) | | (144,339) | (187,189) | | 42,850 | | 333,681 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 04/11/2017 | 04/13/2024 | 1 | 30,300,000 | 3M USD LIBOR / (2.1165) | | | (178,712) | 277,909 | | 277,909 | 325,377 | | (47,468) | | 379,843 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 04/11/2017 | 04/09/2050 | 1 | 23,000,000 | 2.72% / (3M USD LIBOR) | | | | 488,263 | | 488,263 | 488,263 | | | | 653,328 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 04/11/2017 | 04/13/2052 | 1 | 18,000,000 | 3M USD LIBOR / (2.75) | | | | (413,937) | | (413,937) | (413,937) | | | | 526,989 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 05/02/2017 | 05/04/2027 | 1 | 11,000,000 | 2.3185% / (3M USD LIBOR) | | | 73,389 | (58,984) | | (58,984) | (74,140) | | 15,155 | | 168,128 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 07/18/2017 | 07/20/2027 | 1 | 11,000,000 | 2.239% / (3M USD LIBOR) | | | 43,013 | (78,125) | | (78,125) | (157,878) | | 79,753 | | 170,016 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 09/06/2017 | 09/08/2027 | 1 | 21,700,000 | 2.0476% / (3M USD LIBOR) | | | 45,189 | (568,041) | | (568,041) | (685,484) | | 117,443 | | 337,728 | | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 09/19/2017 | 09/21/2042 | 1 | 11,000,000 | 2.485% / (3M USD LIBOR) | | | 33,857 | (112,177) | | (112,177) | (182,907) | | 70,730 | | 273,483 | | 00001 | |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | |
|---|---|------------------------------|------------------------|--|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|-----------|------------|---|--|--|---|--------------------|------------------------------------|--|-----|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 10/10/2017 | 10/13/2032 | 1 | 80,000,000 | 3M USD LIBOR / (2.74) | | | | (503,287) | | (503,287) | (503,287) | | | | | 1,538,109 | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 11/07/2017 | 11/09/2037 | 1 | 12,000,000 | 2.526% / (3M USD LIBOR) | | | 19,005 | (40,424) | | (40,424) | (59,429) | | 19,005 | | | 267,376 | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 12/27/2017 | 12/29/2042 | 1 | 10,500,000 | 2.595% / (3M USD LIBOR) | | | 32 | 47,140 | | 47,140 | 47,108 | | 32 | | | 262,485 | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Wells Fargo Bank, NA KB1H1D5PRFMYMCFXT09 | 10/04/2012 | 10/09/2027 | 1 | 15,000,000 | 2.229% / (3M USD LIBOR) | | | 152,003 | (181,693) | | (181,693) | (30,956) | | (16,498) | | | 234,487 | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA 11E8VN30JCEQV1H4R804 | 10/22/2012 | 10/24/2027 | 1 | 8,000,000 | 2.335% / (3M USD LIBOR) | | | 90,345 | (22,610) | | (22,610) | (22,930) | | (7,406) | | | 125,326 | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA 11E8VN30JCEQV1H4R804 | 11/28/2012 | 11/30/2027 | 1 | 22,000,000 | 2.15125% / (3M USD LIBOR) | | | 211,020 | (454,151) | | (454,151) | (19,983) | | (10,633) | | | 346,398 | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | HSBC Bank U.S.A., NA 11E8VN30JCEQV1H4R804 | 05/09/2013 | 05/13/2033 | 1 | 6,000,000 | 2.7275% / (3M USD LIBOR) | | | 92,190 | 199,782 | | 199,782 | 388 | | (3,868) | | | 117,612 | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 06/14/2013 | 06/18/2028 | 1 | 7,500,000 | 2.803% / (3M USD LIBOR) | | | 118,508 | 265,499 | | 265,499 | (35,976) | | (1,394) | | | 121,321 | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 06/14/2013 | 06/18/2038 | 1 | 5,000,000 | 3.117% / (3M USD LIBOR) | | | 94,705 | 462,285 | | 462,285 | 11,382 | | (886) | | | 113,100 | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 11/12/2013 | 11/14/2043 | 1 | 4,700,000 | 3.811% / (3M USD LIBOR) | | | 123,141 | 1,163,356 | | 1,163,356 | 4,116 | | (3,201) | | | 119,532 | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 12/31/2013 | 01/03/2044 | 1 | 11,000,000 | 3.903% / (3M USD LIBOR) | | | 296,274 | 3,072,143 | | 3,072,143 | 3,213 | | (11,043) | | | 280,491 | 00001 | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFX8MNNCLQ0F39 | 01/28/2014 | 01/30/2018 | 1 | 25,000,000 | 3M USD LIBOR / (1.296) | | | (23,004) | (72,801) | | (72,801) | 28,738 | | 22,981 | | | 36,084 | 00001 | |
| 0919999. Subtotal - Swaps - Hedging Other - Interest Rate | | | | | | | | | | | | 7,966,071 | 16,635,806 | XXX | 16,635,806 | (1,259,044) | | (2,088,375) | | | 35,508,791 | XXX | XXX |
| 0969999. Subtotal - Swaps - Hedging Other | | | | | | | | | | | | 7,966,071 | 16,635,806 | XXX | 16,635,806 | (1,259,044) | | (2,088,375) | | | 35,508,791 | XXX | XXX |
| 1029999. Subtotal - Swaps - Replication | | | | | | | | | | | | | | XXX | | | | | | | | XXX | XXX |
| 1089999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | | XXX | XXX |
| 1149999. Subtotal - Swaps - Other | | | | | | | | | | | | | | XXX | | | | | | | | XXX | XXX |
| 1159999. Total Swaps - Interest Rate | | | | | | | | | | | | 7,966,071 | 16,635,806 | XXX | 16,635,806 | (1,259,044) | | (2,088,375) | | | 35,508,791 | XXX | XXX |
| 1169999. Total Swaps - Credit Default | | | | | | | | | | | | | | XXX | | | | | | | | XXX | XXX |
| 1179999. Total Swaps - Foreign Exchange | | | | | | | | | | | | | | XXX | | | | | | | | XXX | XXX |
| 1189999. Total Swaps - Total Return | | | | | | | | | | | | | | XXX | | | | | | | | XXX | XXX |
| 1199999. Total Swaps - Other | | | | | | | | | | | | | | XXX | | | | | | | | XXX | XXX |
| 1209999. Total Swaps | | | | | | | | | | | | 7,966,071 | 16,635,806 | XXX | 16,635,806 | (1,259,044) | | (2,088,375) | | | 35,508,791 | XXX | XXX |
| 1269999. Subtotal - Forwards | | | | | | | | | | | | | | XXX | | | | | | | | XXX | XXX |
| 1399999. Subtotal - Hedging Effective | | | | | | | | | | | | | | XXX | | | | | | | | XXX | XXX |
| 1409999. Subtotal - Hedging Other | | | | | | | | | | | | 27,525,237 | 18,989,298 | 7,966,071 | 8,250,894 | XXX | 8,250,894 | (19,336,503) | 2,542,425 | (2,088,375) | 35,508,791 | XXX | XXX |
| 1419999. Subtotal - Replication | | | | | | | | | | | | | | | | XXX | | | | | | XXX | XXX |
| 1429999. Subtotal - Income Generation | | | | | | | | | | | | | | | | XXX | | | | | | XXX | XXX |
| 1439999. Subtotal - Other | | | | | | | | | | | | | | | | XXX | | | | | | XXX | XXX |
| 1449999 - Totals | | | | | | | | | | | | 27,525,237 | 18,989,298 | 7,966,071 | 8,250,894 | XXX | 8,250,894 | (19,336,503) | 2,542,425 | (2,088,375) | 35,508,791 | XXX | XXX |

(a)

| Code | Description of Hedged Risk(s) |
|------|-------------------------------|
| | |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|------|--|
| 0001 | Economically hedge the variable annuities living benefits exposure. |
| 0003 | Economically hedge the indexed universal life exposure. |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | 24 | 25 | | | | | | | | | | | | | | | | | |
|---|---|-------------------------------|------------------------|---|------------|--------------------------------|------------------|---|---------------------|-----------------|---|--|--|--|---------------------|-------------------------------|-------------|---|--|--|---------------------------------------|---|-------------------------------------|---|-------|--|--|--|--|--|--|--|--|--|--|--|--|--|--|-----|-----|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Termination Date | Indicate Exercise, Expiration, Maturity or Sale | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Consideration Received (Paid) on Termination | Current Year Income | Book/ Adjusted Carrying Value | Code | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Gain (Loss) on Termination Recognized | Adjustment to Carrying Value of Hedged Item | Gain (Loss) on Termination Deferred | Hedge Effectiveness at Inception and at Termination (b) | | | | | | | | | | | | | | | | | |
| 0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | XXX | |
| 0029999. Subtotal - Purchased Options - Hedging Effective - Put Options | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | XXX |
| 0039999. Subtotal - Purchased Options - Hedging Effective - Caps | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | XXX |
| 0049999. Subtotal - Purchased Options - Hedging Effective - Floors | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | XXX |
| 0059999. Subtotal - Purchased Options - Hedging Effective - Collars | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | XXX |
| 0069999. Subtotal - Purchased Options - Hedging Effective - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | XXX |
| 0079999. Subtotal - Purchased Options - Hedging Effective | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | XXX |
| 10 YR RTR swaption | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 01/11/2017 | 07/11/2017 | 07/11/2017 | Expiration-Purchased Option | 1 | 400,000,000 | 1.85 | | 1,761,000 | | 1,761,000 | | | | | | | | | | 00001 | | | | | | | | | | | | | | | | |
| 30 YR RTR swaption | Variable annuities | Exhibit 5 | Interest | Barclay's Bank PLC | 04/07/2015 | 04/07/2020 | 04/11/2017 | Option Closing | 1 | 40,000,000 | 2.68 | 5,605,000 | | 4,060,000 | 5,605,000 | | | 1,330,432 | | | | | | 00001 | | | | | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 01/19/2016 | 01/19/2017 | 01/19/2017 | Sale | 117 | 3,995,945 | 1881.33 | 16,156 | | 44,736 | 16,156 | | (25,701) | | | | 28,580 | | | 00003 | | | | | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 01/19/2016 | 01/19/2017 | 01/19/2017 | Option Closing | 117 | 3,995,945 | 1881.33 | 16,156 | | 44,736 | 16,156 | | (25,701) | | | | 28,580 | | | 00003 | | | | | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 01/19/2016 | 01/19/2017 | 01/19/2017 | Sale | 2,007 | 3,995,945 | 1881.33 | 277,146 | | 767,397 | 277,146 | | (440,870) | | | | 490,251 | | | 00003 | | | | | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 02/19/2016 | 02/21/2017 | 02/21/2017 | Option Closing | 900 | 1,726,002 | 1917.78 | 124,617 | | 402,840 | 124,617 | | (164,397) | | | | 278,223 | | | 00003 | | | | | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 03/21/2016 | 03/20/2017 | 03/20/2017 | Sale | 657 | 1,347,901 | 2051.6 | 79,931 | | 211,469 | 79,931 | | (51,318) | | | | 131,538 | | | 00003 | | | | | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 04/19/2016 | 04/19/2017 | 04/19/2017 | Option Closing | 868 | 1,825,994 | 2100.8 | 103,352 | | 206,320 | 103,352 | | (41,751) | | | | 102,968 | | | 00003 | | | | | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 05/19/2016 | 05/19/2017 | 05/19/2017 | Sale | 1,027 | 2,094,999 | 2040.04 | 131,252 | | 350,895 | 131,252 | | (97,836) | | | | 219,643 | | | 00003 | | | | | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 06/20/2016 | 06/19/2017 | 06/19/2017 | Option Closing | 1,234 | 2,570,001 | 2083.25 | 157,031 | | 456,710 | 157,031 | | (83,231) | | | | 299,678 | | | 00003 | | | | | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Societe Generale | 07/19/2016 | 07/19/2017 | 07/19/2017 | Sale | 470 | 2,226,530 | 2163.78 | 55,934 | | 145,724 | 55,934 | | (10,819) | | | | 89,790 | | | 00003 | | | | | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Societe Generale | 07/19/2016 | 07/19/2017 | 07/19/2017 | Option Closing | 470 | 2,226,530 | 2163.78 | 55,934 | | 145,724 | 55,934 | | (10,819) | | | | 89,790 | | | 00003 | | | | | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Societe Generale | 07/19/2016 | 07/19/2017 | 07/19/2017 | Sale | 559 | 2,226,530 | 2163.78 | 66,525 | | 173,318 | 66,525 | | (12,868) | | | | 106,793 | | | 00003 | | | | | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 08/19/2016 | 08/21/2017 | 08/21/2017 | Option Closing | 1,015 | 2,216,628 | 2183.87 | 125,683 | | 248,168 | 125,683 | | (13,801) | | | | 122,485 | | | 00003 | | | | | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Societe Generale | 09/19/2016 | 09/19/2017 | 09/19/2017 | Sale | 1,419 | 3,035,411 | 2139.12 | 184,555 | | 521,525 | 184,555 | | (62,754) | | | | 336,970 | | | 00003 | | | | | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Societe Generale | 09/19/2016 | 09/19/2017 | 09/19/2017 | Option Closing | 136 | 3,035,411 | 2139.12 | 17,688 | | 49,984 | 17,688 | | (6,015) | | | | 32,296 | | | 00003 | | | | | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 10/19/2016 | 10/19/2017 | 10/19/2017 | Sale | 2,186 | 4,687,418 | 2144.29 | 281,714 | | 913,333 | 281,714 | | (110,320) | | | | 631,619 | | | 00003 | | | | | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 10/19/2016 | 10/19/2017 | 10/19/2017 | Option Closing | 2,186 | 4,687,418 | 2144.29 | 281,714 | | 913,333 | 281,714 | | (110,320) | | | | 631,619 | | | 00003 | | | | | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 11/21/2016 | 11/20/2017 | 11/20/2017 | Sale | 116 | 2,681,780 | 2198.18 | 14,866 | | 44,539 | 14,866 | | (2,610) | | | | 29,674 | | | 00003 | | | | | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 11/21/2016 | 11/20/2017 | 11/20/2017 | Option Closing | 116 | 2,681,780 | 2198.18 | 156,348 | | 468,431 | 156,348 | | (27,452) | | | | 312,083 | | | 00003 | | | | | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 12/19/2016 | 12/19/2017 | 12/19/2017 | Sale | 1,402 | 3,172,067 | 2262.53 | 185,883 | | 587,354 | 185,883 | | (8,744) | | | | 401,471 | | | 00003 | | | | | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 12/19/2016 | 12/19/2017 | 12/19/2017 | Option Closing | 139 | 3,172,067 | 2262.53 | 18,429 | | 58,233 | 18,429 | | 1,858 | | | | 39,803 | | | 00003 | | | | | | | | | | | | | | | | | |
| Call basket on SPX (40%), MMEA (40%), MMEF (20%) | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 11/21/2016 | 11/20/2017 | 11/20/2017 | Sale | 402,000 | 402,000 | 100 | 25,728 | | 91,391 | 25,728 | | (3,745) | | | | 65,663 | | | 00003 | | | | | | | | | | | | | | | | | |
| Call basket on SPX (40%), MMEA (40%), MMEF (20%) | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 12/19/2016 | 12/19/2017 | 12/19/2017 | Option Closing | 256,000 | 256,000 | 100 | 16,384 | | 57,555 | 16,384 | | 908 | | | | 41,171 | | | 00003 | | | | | | | | | | | | | | | | | |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 11/28/2016 | 03/10/2017 | 03/10/2017 | Sale | 284,500 | 45,709,390 | 18185.75 | 2,010,778 | | 3,152,680 | 2,010,778 | | (1,110,750) | 72,679 | | | 1,141,902 | | | 00001 | | | | | | | | | | | | | | | | | |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 02/27/2017 | 06/09/2017 | 06/09/2017 | Sale | 284,500 | 48,031,981 | 18923.25 | 2,030,602 | | 2,757,803 | 2,030,602 | | | | | | 727,201 | | | 00001 | | | | | | | | | | | | | | | | | |
| Call Option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 06/05/2017 | 09/08/2017 | 09/08/2017 | Expiration-Purchased Option | 284,500 | 51,751,868 | 20085 | | 1,417,153 | | 1,417,153 | | | | | | (1,417,153) | | | 00001 | | | | | | | | | | | | | | | | | |
| Call Option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 09/05/2017 | 12/08/2017 | 12/08/2017 | Option Closing | 284,500 | 50,245,189 | 19362.5 | | 1,427,236 | | 8,163,295 | | | | | | | 6,736,059 | | | 00001 | | | | | | | | | | | | | | | | |

E19

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | 24 | 25 | | | |
|--|---|-------------------------------|------------------------|---|------------|--------------------------------|------------------|---|---------------------|-----------------|---|--|--|--|---------------------|-------------------------------|-------------------|---|--|--|---------------------------------------|---|-------------------------------------|---|-------------------|--|------------|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Termination Date | Indicate Exercise, Expiration, Maturity or Sale | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Consideration Received (Paid) on Termination | Current Year Income | Book/ Adjusted Carrying Value | Code | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Gain (Loss) on Termination Recognized | Adjustment to Carrying Value of Hedged Item | Gain (Loss) on Termination Deferred | Hedge Effectiveness at Inception and at Termination (b) | | | |
| Call option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 11/29/2007 | 11/30/2017 | 11/30/2017 | Expiration-Purchased Option | 8,000 | 67,287,200 | 8410.9 | 1,136,263 | 126,251 | | 1,262,514 | | | 1,261,714 | | | (1,262,514) | | | 00001 | | | |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 12/13/2016 | 01/20/2017 | 01/20/2017 | Expiration-Purchased Option | 15,000 | 34,125,000 | 2275 | 427,500 | | | 427,500 | | | 306,000 | | | (427,500) | | | 00001 | | | |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 12/13/2016 | 03/17/2017 | 03/17/2017 | Option Closing | 1,160 | 2,623,920 | 2262 | 68,440 | | 143,608 | 68,440 | | | 23,847 | | | 75,168 | | | 00001 | | | |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 12/14/2016 | 03/17/2017 | 03/17/2017 | Sale | 8,790 | 19,918,140 | 2266 | 501,030 | | 1,053,042 | 501,030 | | | 184,823 | | | 552,012 | | | 00001 | | | |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 01/11/2017 | 03/17/2017 | 03/17/2017 | Sale | 23,400 | 53,024,400 | 2266 | | 1,006,200 | 2,803,320 | 1,006,200 | | | | | | 1,797,120 | | | 00001 | | | |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 02/28/2017 | 03/17/2017 | 03/17/2017 | Option Closing | 5,100 | 12,061,500 | 2365 | | 104,550 | 106,080 | 104,550 | | | | | | 1,530 | | | 00001 | | | |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 04/10/2017 | 06/16/2017 | 06/16/2017 | Sale | 10,000 | 23,590,000 | 2359 | | 440,000 | 758,900 | 440,000 | | | | | | 318,900 | | | 00001 | | | |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 04/10/2017 | 06/16/2017 | 06/16/2017 | Sale | 3,000 | 7,080,000 | 2360 | | 130,500 | 224,670 | 130,500 | | | | | | 94,170 | | | 00001 | | | |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 04/25/2017 | 06/16/2017 | 06/16/2017 | Option Closing | 4,300 | 10,255,500 | 2385 | | 139,750 | 214,527 | 139,750 | | | | | | 74,777 | | | 00001 | | | |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Citibank, N.A. | 05/09/2017 | 06/16/2017 | 06/16/2017 | Sale | 2,000 | 4,790,000 | 2395 | | 54,000 | 79,780 | 54,000 | | | | | | 25,780 | | | 00001 | | | |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 06/12/2017 | 06/16/2017 | 06/16/2017 | Sale | 74,300 | 180,103,200 | 2424 | | 743,000 | 809,127 | 743,000 | | | | | | 66,127 | | | 00001 | | | |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 06/12/2017 | 09/15/2017 | 09/15/2017 | Option Closing | 1,200 | 2,908,800 | 2424 | | 60,000 | 87,396 | 60,000 | | | | | | 27,396 | | | 00001 | | | |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 09/06/2017 | 09/15/2017 | 09/15/2017 | Sale | 79,050 | 194,937,300 | 2466 | | 869,550 | 2,437,112 | 869,550 | | | | | | 1,567,562 | | | 00001 | | | |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 09/06/2017 | 09/15/2017 | 09/15/2017 | Option Closing | 79,050 | 194,937,300 | 2466 | | 869,550 | 2,437,112 | 869,550 | | | | | | 1,567,562 | | | 00001 | | | |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 10/10/2017 | 12/15/2017 | 12/15/2017 | Sale | 1,750 | 4,457,250 | 2547 | | 64,750 | 213,535 | 64,750 | | | | | | 148,785 | | | 00001 | | | |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 11/16/2017 | 12/15/2017 | 12/15/2017 | Option Closing | 4,100 | 10,573,900 | 2579 | | 106,600 | 369,082 | 106,600 | | | | | | 262,482 | | | 00001 | | | |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 12/05/2017 | 12/15/2017 | 12/15/2017 | Sale | 18,950 | 50,080,113 | 2642.75 | | 265,300 | 497,817 | 265,300 | | | | | | 232,517 | | | 00001 | | | |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 12/06/2017 | 12/15/2017 | 12/15/2017 | Option Closing | 79,400 | 208,901,400 | 2631 | | 1,032,200 | 3,018,788 | 1,032,200 | | | | | | 1,986,588 | | | 00001 | | | |
| Call option on SXSE | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 03/13/2017 | 03/17/2017 | 03/17/2017 | Sale | 16,950 | 61,705,971 | 3417 | | 362,357 | 693,683 | 362,357 | | | | | | 331,326 | | | 00001 | | | |
| Call option on SXSE | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 05/23/2014 | 06/16/2017 | 06/16/2017 | Sale | 18,000 | 73,596,600 | 3000 | | 8,209,031 | 10,793,617 | 8,209,031 | | | | 384,139 | | 2,584,586 | | | 00001 | | | |
| Call option on SXSE | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 12/06/2017 | 12/15/2017 | 12/15/2017 | Expiration-Purchased Option | 1,720 | 7,225,876 | 3561 | | 56,949 | | 56,949 | | | | | | (56,949) | | | 00001 | | | |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 03/13/2017 | 03/17/2017 | 03/17/2017 | Option Closing | 1,480 | 13,343,246 | 7373 | | 54,053 | 121,379 | 54,053 | | | | | | 67,326 | | | 00001 | | | |
| 0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants | | | | | | | | | | | | | | | | | 20,069,355 | 12,252,001 | 48,549,620 | | 32,321,356 | XXX | 2,930,205 | 456,818 | 16,228,264 | | XXX |
| 10 YR RTP swaption | Variable annuities | Exhibit 5 | Interest | Goldman Sachs International | 08/02/2016 | 02/02/2017 | 01/11/2017 | Option Closing | 1 | 200,000,000 | 2.01 | 1,063,000 | | 5,091,000 | | 1,063,000 | | | (5,596,600) | | 4,028,000 | | | 00001 | | | |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 02/27/2017 | 03/10/2017 | 03/10/2017 | Expiration-Purchased Option | 284,500 | 48,379,087 | 19060 | | 583,798 | | 583,798 | | | | | | (583,798) | | | 00001 | | | |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 06/05/2017 | 06/16/2017 | 06/09/2017 | Option Closing | 284,500 | 51,809,205 | 20120 | | 334,964 | 314,109 | 334,964 | | | | | | (20,855) | | | 00001 | | | |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 09/05/2017 | 09/08/2017 | 09/08/2017 | Sale | 284,500 | 51,002,068 | 19500 | | 272,472 | 570,594 | 272,472 | | | | | | 298,122 | | | 00001 | | | |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 11/29/2017 | 12/08/2017 | 12/08/2017 | Expiration-Purchased Option | 284,500 | 57,642,806 | 22582 | | 663,676 | | 663,676 | | | | | | (663,676) | | | 00001 | | | |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 04/08/2010 | 04/07/2017 | 04/07/2017 | Expiration-Purchased Option | 41,000 | 63,550,000 | 1550 | 8,729,562 | 671,505 | | 9,401,067 | | | | | | (9,401,067) | | | 00001 | | | |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 06/28/2010 | 06/28/2017 | 06/28/2017 | Expiration-Purchased Option | 17,000 | 30,447,000 | 1791 | 7,337,356 | 564,412 | | 7,901,768 | | | | | | (7,901,768) | | | 00001 | | | |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 11/29/2007 | 06/29/2017 | 06/29/2017 | Expiration-Purchased Option | 5,548 | 11,672,992 | 2104 | 1,893,927 | 99,680 | | 1,993,608 | | | | | | (1,993,608) | | | 00001 | | | |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 11/29/2007 | 06/29/2017 | 06/29/2017 | Expiration-Purchased Option | 1,391 | 2,861,287 | 2057 | 455,999 | 24,000 | | 479,999 | | | | | | (479,999) | | | 00001 | | | |
| Put option on SPTR | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 11/29/2007 | 11/30/2017 | 11/30/2017 | Expiration-Purchased Option | 17,000 | 21,556,000 | 1268 | 2,358,243 | 262,027 | | 2,620,270 | | | | | | (2,620,270) | | | 00001 | | | |

E19.1

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | 24 | 25 | | | | | | | | | | | | | | | | | | | | | | |
|--|---|-------------------------------|------------------------|---|------------|--------------------------------|------------------|---|---------------------|-----------------|---|--|--|--|---------------------|-------------------------------|------|---|--|--|---------------------------------------|---|-------------------------------------|---|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Termination Date | Indicate Exercise, Expiration, Maturity or Sale | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Consideration Received (Paid) on Termination | Current Year Income | Book/ Adjusted Carrying Value | Code | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Gain (Loss) on Termination Recognized | Adjustment to Carrying Value of Hedged Item | Gain (Loss) on Termination Deferred | Hedge Effectiveness at Inception and at Termination (b) | | | | | | | | | | | | | | | | | | | | | | |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale ... | 02/28/2016 | 03/17/2017 | 03/17/2017 | Expiration-Purchased Option | 60,000 | 115,500,000 | 1925 | 5,910,000 | | | | 5,910,000 | | 5,466,000 | | | | (5,910,000) | | 00001 | | | | | | | | | | | | | | | | | | | | | | |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 12/07/2016 | 03/17/2017 | 03/17/2017 | Expiration-Purchased Option | 116,900 | 257,953,878 | 2206.62 | 6,897,100 | | | | 6,897,100 | | 1,793,140 | | | | (6,897,100) | | 00001 | | | | | | | | | | | | | | | | | | | | | | |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 01/11/2017 | 04/21/2017 | 04/10/2017 | Option Closing Sale | 50,000 | 110,000,000 | 2200 | | 1,950,000 | 19,500 | | 1,950,000 | | | | | | (1,930,500) | | 00001 | | | | | | | | | | | | | | | | | | | | | | |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 02/28/2017 | 04/21/2017 | 04/10/2017 | Option Closing Sale | 30,000 | 67,500,000 | 2250 | | 345,900 | 23,700 | | 345,900 | | | | | | (322,200) | | 00001 | | | | | | | | | | | | | | | | | | | | | | |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 08/23/2016 | 05/19/2017 | 05/19/2017 | Expiration-Purchased Option | 40,000 | 80,000,000 | 2000 | 2,592,000 | | | | 2,592,000 | | 1,511,909 | | | | (2,592,000) | | 00001 | | | | | | | | | | | | | | | | | | | | | | |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 04/10/2017 | 05/19/2017 | 05/19/2017 | Expiration-Purchased Option | 40,000 | 88,000,000 | 2200 | | 265,200 | | | 265,200 | | | | | | (265,200) | | 00001 | | | | | | | | | | | | | | | | | | | | | | |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 04/25/2017 | 06/16/2017 | 06/16/2017 | Expiration-Purchased Option | 20,000 | 46,000,000 | 2300 | | 253,600 | | | 253,600 | | | | | | (253,600) | | 00001 | | | | | | | | | | | | | | | | | | | | | | |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 05/09/2017 | 06/16/2017 | 06/16/2017 | Expiration-Purchased Option | 40,000 | 88,000,000 | 2200 | | 109,200 | | | 109,200 | | | | | | (109,200) | | 00001 | | | | | | | | | | | | | | | | | | | | | | |
| Put Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 06/12/2017 | 07/21/2017 | 07/21/2017 | Expiration-Purchased Option | 20,000 | 44,000,000 | 2200 | | 79,000 | | | 79,000 | | | | | | (79,000) | | 00001 | | | | | | | | | | | | | | | | | | | | | | |
| Put Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 06/12/2017 | 09/15/2017 | 09/15/2017 | Expiration-Purchased Option | 74,300 | 179,941,226 | 2421.82 | | 3,789,300 | | | 3,789,300 | | | | | | (3,789,300) | | 00001 | | | | | | | | | | | | | | | | | | | | | | |
| Put Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 09/06/2017 | 12/15/2017 | 12/15/2017 | Expiration-Purchased Option | 79,050 | 194,795,010 | 2464.2 | | 4,743,000 | | | 4,743,000 | | | | | | (4,743,000) | | 00001 | | | | | | | | | | | | | | | | | | | | | | |
| Put Option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 09/27/2017 | 12/15/2017 | 12/15/2017 | Expiration-Purchased Option | 5,400 | 13,483,800 | 2497 | | 243,000 | | | 243,000 | | | | | | (243,000) | | 00001 | | | | | | | | | | | | | | | | | | | | | | |
| Put option on SXSE | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 12/05/2016 | 03/17/2017 | 03/17/2017 | Expiration-Purchased Option | 14,000 | 45,548,093 | 3051 | 1,701,895 | | | | 1,701,895 | | 1,055,294 | 34,313 | | | (1,701,895) | | 00001 | | | | | | | | | | | | | | | | | | | | | | |
| Put option on SXSE | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 03/13/2017 | 06/16/2017 | 06/16/2017 | Expiration-Purchased Option | 16,950 | 60,500,061 | 3339.25 | | 2,337,204 | | | 2,337,204 | | | | | | (2,337,204) | | 00001 | | | | | | | | | | | | | | | | | | | | | | |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 12/07/2016 | 03/17/2017 | 03/17/2017 | Expiration-Purchased Option | 1,480 | 12,773,738 | 6811 | 375,091 | | | | 375,091 | | 214,221 | 1,998 | | | (375,091) | | 00001 | | | | | | | | | | | | | | | | | | | | | | |
| Put option on UKX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 03/13/2017 | 06/16/2017 | 06/16/2017 | Expiration-Purchased Option | 1,480 | 13,149,632 | 7298.25 | | 338,729 | | | 338,729 | | | | | | (338,729) | | 00001 | | | | | | | | | | | | | | | | | | | | | | |
| 0099999. Subtotal - Purchased Options - Hedging Other - Put Options | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0109999. Subtotal - Purchased Options - Hedging Other - Caps | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0119999. Subtotal - Purchased Options - Hedging Other - Floors | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0129999. Subtotal - Purchased Options - Hedging Other - Collars | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0139999. Subtotal - Purchased Options - Hedging Other - Other | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0149999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0159999. Subtotal - Purchased Options - Replications - Call Options and Warrants | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0169999. Subtotal - Purchased Options - Replications - Put Options | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0179999. Subtotal - Purchased Options - Replications - Caps | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0189999. Subtotal - Purchased Options - Replications - Floors | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0199999. Subtotal - Purchased Options - Replications - Collars | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0209999. Subtotal - Purchased Options - Replications - Other | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0219999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

E19.2

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | 24 | 25 | | | | | | | | | | | | | | | | | | | | | | | | |
|--------------------|--|-------------------------------|------------------------|---|-----------------------|--------------------------------|------------------|---|---------------------|-----------------|---|--|--|--|---------------------|-------------------------------|------|---|--|--|---------------------------------------|---|-------------------------------------|---|--|--|--|--|--|--|--|--|-----|-------|-------|--|--|-----|--|--|-----|-----|-----|-----|-----|-----|-----|-----|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Termination Date | Indicate Exercise, Expiration, Maturity or Sale | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Consideration Received (Paid) on Termination | Current Year Income | Book/ Adjusted Carrying Value | Code | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Gain (Loss) on Termination Recognized | Adjustment to Carrying Value of Hedged Item | Gain (Loss) on Termination Deferred | Hedge Effectiveness at Inception and at Termination (b) | | | | | | | | | | | | | | | | | | | | | | | | |
| 0229999 | Subtotal - Purchased Options - Income Generation - Call Options and Warrants | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | |
| 0239999 | Subtotal - Purchased Options - Income Generation - Put Options | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | |
| 0249999 | Subtotal - Purchased Options - Income Generation - Caps | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | |
| 0259999 | Subtotal - Purchased Options - Income Generation - Floors | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | |
| 0269999 | Subtotal - Purchased Options - Income Generation - Collars | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | |
| 0279999 | Subtotal - Purchased Options - Income Generation - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | |
| 0289999 | Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | |
| 0299999 | Subtotal - Purchased Options - Other - Call Options and Warrants | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | |
| 0309999 | Subtotal - Purchased Options - Other - Put Options | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | |
| 0319999 | Subtotal - Purchased Options - Other - Caps | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | |
| 0329999 | Subtotal - Purchased Options - Other - Floors | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | |
| 0339999 | Subtotal - Purchased Options - Other - Collars | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | |
| 0349999 | Subtotal - Purchased Options - Other - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | |
| 0359999 | Subtotal - Purchased Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | |
| 0369999 | Total Purchased Options - Call Options and Warrants | | | | | | | | | | | | | | | | | XXX | 2,930,205 | 456,818 | | 16,228,264 | | | | | | | | | | | | | | | | | | | | | | | | XXX | | |
| 0379999 | Total Purchased Options - Put Options | | | | | | | | | | | | | | | | | XXX | 26,798,073 | 36,311 | | (51,225,938) | | | | | | | | | | | | | | | | | | | | | | | | XXX | | |
| 0389999 | Total Purchased Options - Caps | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | |
| 0399999 | Total Purchased Options - Floors | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | |
| 0409999 | Total Purchased Options - Collars | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | |
| 0419999 | Total Purchased Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | |
| 0429999 | Total Purchased Options | | | | | | | | | | | | | | | | | XXX | 29,728,279 | 493,128 | | (34,997,674) | | | | | | | | | | | | | | | | | | | | | | | | XXX | | |
| 0439999 | Subtotal - Written Options - Hedging Effective - Call Options and Warrants | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | |
| 0449999 | Subtotal - Written Options - Hedging Effective - Put Options | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX |
| 0459999 | Subtotal - Written Options - Hedging Effective - Caps | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX |
| 0469999 | Subtotal - Written Options - Hedging Effective - Floors | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX |
| 0479999 | Subtotal - Written Options - Hedging Effective - Collars | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX |
| 0489999 | Subtotal - Written Options - Hedging Effective - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX |
| 0499999 | Subtotal - Written Options - Hedging Effective | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | KB1H1DSPPR1M1MCUFXT09 | 01/19/2016 | 01/19/2017 | 01/19/2017 | Option Closing | 2,124 | 4,375,567 | 2060.06 | (117,081) | (432,510) | | (117,081) | | 266,287 | | | (315,429) | | | | | | | | | | | | | 00003 | | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | KB1H1DSPPR1M1MCUFXT09 | 01/19/2016 | 01/19/2017 | 01/19/2017 | Option Closing | .17 | 246,530 | 2107.09 | (4,688) | (18,322) | | (4,688) | | (1,079) | | | (13,634) | | | | | | | | | | | | | | 00003 | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | KB1H1DSPPR1M1MCUFXT09 | 02/19/2016 | 02/21/2017 | 02/21/2017 | Option Closing | 900 | 1,889,973 | 2099.97 | (48,673) | (238,869) | | (48,673) | | 85,566 | | | (190,196) | | | | | | | | | | | | | | 00003 | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | KB1H1DSPPR1M1MCUFXT09 | 03/21/2016 | 03/20/2017 | 03/20/2017 | Option Closing | 657 | 1,475,951 | 2246.5 | (22,645) | (83,418) | | (22,645) | | 9,097 | | | (60,773) | | | | | | | | | | | | | | 00003 | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Barclay's Bank PLC | G5GSEF7VJPS170UK5573 | 04/19/2016 | 04/19/2017 | 04/19/2017 | Option Closing | 869 | 1,999,467 | 2300.38 | (26,386) | (32,847) | | (26,386) | | 2,229 | | | (6,461) | | | | | | | | | | | | | | 00003 | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | KB1H1DSPPR1M1MCUFXT09 | 05/19/2016 | 05/19/2017 | 05/19/2017 | Option Closing | 1,027 | 2,294,020 | 2233.84 | (40,224) | (151,870) | | (40,224) | | 38,902 | | | (111,646) | | | | | | | | | | | | | | 00003 | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Barclay's Bank PLC | G5GSEF7VJPS170UK5573 | 06/20/2016 | 06/19/2017 | 06/19/2017 | Option Closing | 1,234 | 2,814,153 | 2281.16 | (46,003) | (212,558) | | (46,003) | | 29,035 | | | (166,555) | | | | | | | | | | | | | | 00003 | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Societe Generale | 029NE81BXPAR0TD8PLU41 | 07/19/2016 | 07/19/2017 | 07/19/2017 | Option Closing | 1,029 | 2,438,051 | 2369.34 | (30,726) | (107,520) | | (30,726) | | 2,132 | | | (76,794) | | | | | | | | | | | | | | 00003 | | | | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Societe Generale | 029NE81BXPAR0TD8PLU41 | 07/19/2016 | 07/19/2017 | 07/19/2017 | Option Closing | 470 | 1,139,012 | 2423.43 | (8,238) | (23,688) | | (8,238) | | (173) | | | (15,451) | | | | | | | | | | | | | | 00003 | | | | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | 24 | 25 | | | | | | | | | | |
|--|---|-------------------------------|------------------------|---|---------------------|--------------------------------|------------------|---|---------------------|-----------------|---|--|--|--|---------------------|-------------------------------|-------------|---|--|--|---------------------------------------|---|-------------------------------------|---|--------------|--|--------------|--|--|--|--------------|--|--|-----|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Termination Date | Indicate Exercise, Expiration, Maturity or Sale | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Consideration Received (Paid) on Termination | Current Year Income | Book/ Adjusted Carrying Value | Code | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Gain (Loss) on Termination Recognized | Adjustment to Carrying Value of Hedged Item | Gain (Loss) on Termination Deferred | Hedge Effectiveness at Inception and at Termination (b) | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 08/19/2016 | 08/21/2017 | 08/21/2017 | Option Closing Purchase | 1,015 | 2,416,126 | 2380.42 | (37,239) | | (48,669) | | (37,239) | | (462) | | | (11,430) | | | 00003 | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Societe Generale | 09/19/2016 | 09/19/2017 | 09/19/2017 | Option Closing Purchase | 1,419 | 3,308,597 | 2331.64 | (57,370) | | (248,339) | | (57,370) | | 30,014 | | | (190,969) | | | 00003 | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 09/19/2016 | 09/19/2017 | 09/19/2017 | Option Closing Purchase | 136 | 324,376 | 2385.12 | (3,346) | | (16,528) | | (3,346) | | 2,154 | | | (13,182) | | | 00003 | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 10/19/2016 | 10/19/2017 | 10/19/2017 | Option Closing Purchase | 2,186 | 5,109,294 | 2337.28 | (86,717) | | (491,457) | | (86,717) | | 61,432 | | | (404,739) | | | 00003 | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 11/21/2016 | 11/20/2017 | 11/20/2017 | Option Closing Purchase | 1,220 | 2,923,144 | 2396.02 | (47,736) | | (227,066) | | (47,736) | | 14,946 | | | (179,331) | | | 00003 | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 11/21/2016 | 11/20/2017 | 11/20/2017 | Option Closing Purchase | 116 | 284,313 | 2450.97 | (2,907) | | (15,216) | | (2,907) | | 1,063 | | | (12,309) | | | 00003 | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 12/19/2016 | 12/19/2017 | 12/19/2017 | Option Closing Purchase | 1,402 | 3,457,556 | 2466.16 | (58,366) | | (301,865) | | (58,366) | | (9,122) | | | (243,499) | | | 00003 | | | | | | | | | | |
| Call option on SPX | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 12/19/2016 | 12/19/2017 | 12/19/2017 | Option Closing Purchase | 139 | 350,668 | 2522.72 | (3,805) | | (22,066) | | (3,805) | | (674) | | | (18,261) | | | 00003 | | | | | | | | | | |
| Call basket on SPX (40%), MNEA (40%), MNEF (20%) | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 11/21/2016 | 11/20/2017 | 11/20/2017 | Option Closing Purchase | 402,000 | 402,000 | 110.5 | (6,432) | | (49,181) | | (6,432) | | 2,819 | | | (42,749) | | | 00003 | | | | | | | | | | |
| Call basket on SPX (40%), MNEA (40%), MNEF (20%) | Indexed universal life | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 12/19/2016 | 12/19/2017 | 12/19/2017 | Option Closing Purchase | 256,000 | 256,000 | 110.5 | (4,275) | | (30,675) | | (4,275) | | 225 | | | (26,400) | | | 00003 | | | | | | | | | | |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 02/27/2017 | 03/10/2017 | 03/10/2017 | Option Closing Purchase | 284,500 | 48,379,087 | 19060 | | (583,798) | (945,135) | | (583,798) | | | | | (361,337) | | | 00001 | | | | | | | | | | |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 06/05/2017 | 06/12/2017 | 06/12/2017 | Option Expiration-Written | 284,500 | 51,809,205 | 20120 | | | (334,964) | | (334,964) | | | | | 334,964 | | | 00001 | | | | | | | | | | |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 09/05/2017 | 09/08/2017 | 09/08/2017 | Option Expiration-Written | 284,500 | 51,002,068 | 19500 | | | (272,472) | | (272,472) | | | | | 272,472 | | | 00001 | | | | | | | | | | |
| Call option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 11/29/2017 | 12/08/2017 | 12/08/2017 | Option Closing Purchase | 284,500 | 57,642,806 | 22582 | | | (663,676) | | (663,676) | | | | | 641,790 | | | 00001 | | | | | | | | | | |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 01/11/2017 | 01/20/2017 | 01/20/2017 | Option Expiration-Written | 15,000 | 34,125,000 | 2275 | | (150,000) | | (150,000) | | | | | | 350,000 | | | 00001 | | | | | | | | | | |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 06/27/2016 | 03/17/2017 | 03/17/2017 | Option Closing Purchase | 116,900 | 257,953,878 | 2206.62 | (6,897,100) | | (20,946,142) | | (6,897,100) | | 1,666,941 | | | (14,049,042) | | | 00001 | | | | | | | | | | |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Barclay's Bank PLC | 06/27/2016 | 09/15/2017 | 09/15/2017 | Option Closing Purchase | 74,300 | 179,941,226 | 2421.82 | | (3,789,300) | | (5,573,243) | | (3,789,300) | | | | (1,783,943) | | | 00001 | | | | | | | | | | |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 11E8V30JCEQV1H4R804 | 09/06/2017 | 12/15/2017 | Option Closing Purchase | 79,050 | 194,795,010 | 2464.2 | | (4,743,000) | | (16,191,021) | | (4,743,000) | | | | (11,448,021) | | | 00001 | | | | | | | | | | |
| Call option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 09/27/2017 | 12/15/2017 | 12/15/2017 | Option Closing Purchase | 5,400 | 13,483,800 | 2497 | | (243,000) | | (928,908) | | (243,000) | | | | (685,908) | | | 00001 | | | | | | | | | | |
| Call option on SXSE | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 11E8V30JCEQV1H4R804 | 12/05/2016 | 03/17/2017 | Option Closing Purchase | 14,000 | 45,548,093 | 3051 | (1,701,895) | | (6,098,674) | | (1,701,895) | | 2,349,779 | (41,096) | | (4,396,779) | | | 00001 | | | | | | | | | | |
| Call option on SXSE | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 11E8V30JCEQV1H4R804 | 03/13/2017 | 06/16/2017 | Option Closing Purchase | 16,950 | 60,500,061 | 3339.25 | | (2,337,204) | | (3,744,080) | | (2,337,204) | | | | (1,406,876) | | | 00001 | | | | | | | | | | |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | HSBC Bank U.S.A., NA | 11E8V30JCEQV1H4R804 | 12/07/2016 | 03/17/2017 | Option Closing Purchase | 1,480 | 12,773,738 | 6811 | (375,091) | | (1,162,826) | | (375,091) | | 284,932 | (5,831) | | (787,734) | | | 00001 | | | | | | | | | | |
| Call option on UKX | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 03/13/2017 | 06/16/2017 | 06/16/2017 | Option Closing Purchase | 1,480 | 13,149,632 | 7298.25 | | (338,729) | | (351,922) | | (338,729) | | | | (13,193) | | | 00001 | | | | | | | | | | |
| 0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants | | | | | | | | | | | | | | | | | | | | | | | (9,626,944) | (13,456,143) | (58,716,500) | | (23,083,087) | | | | (35,633,413) | | | XXX |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 11/28/2016 | 03/10/2017 | 03/10/2017 | Option Expiration-Written | 284,500 | 45,709,390 | 18185.75 | (2,010,778) | | | | (2,010,778) | | (1,160,679) | (36,581) | | 2,010,778 | | | 00001 | | | | | | | | | | |
| Put option on NKY | Variable annuities | Exhibit 5 | Equity/Index | J.P. Morgan Chase Bank, N.A. | 02/27/2017 | 06/09/2017 | 06/09/2017 | Option Expiration-Written | 284,500 | 48,031,981 | 18923.25 | | (2,030,602) | | (2,030,602) | | | | | | 2,030,602 | | | 00001 | | | | | | | | | | |
| Put Option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 06/05/2017 | 09/08/2017 | 09/08/2017 | Option Closing Purchase | 284,500 | 51,751,868 | 20085 | | (1,417,153) | (2,071,137) | | (1,417,153) | | | | | (653,984) | | | 00001 | | | | | | | | | | |
| Put Option on NKY | Variable annuities | Exhibit 5 | Equity/Index | Societe Generale | 09/05/2017 | 12/08/2017 | 12/08/2017 | Option Expiration-Written | 284,500 | 50,245,189 | 19362.5 | | | (1,427,236) | | (1,427,236) | | | | | 1,427,236 | | | 00001 | | | | | | | | | | |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Wells Fargo Bank, NA | 12/13/2016 | 03/17/2017 | 03/17/2017 | Option Expiration-Written | 1,160 | 2,623,920 | 2262 | (68,440) | | (68,440) | | (68,440) | | 8,918 | | | (68,440) | | | 00001 | | | | | | | | | | |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Goldman Sachs International | 12/14/2016 | 03/17/2017 | 03/17/2017 | Option Expiration-Written | 8,790 | 19,918,140 | 2266 | (501,030) | | (501,030) | | (501,030) | | 98,473 | | | (501,030) | | | 00001 | | | | | | | | | | |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 01/11/2017 | 03/17/2017 | 03/17/2017 | Option Expiration-Written | 23,400 | 53,024,400 | 2266 | | (1,006,200) | | (1,006,200) | | | | | | 1,006,200 | | | 00001 | | | | | | | | | | |
| Put option on SPX | Variable annuities | Exhibit 5 | Equity/Index | Credit Suisse International | 02/28/2017 | 03/17/2017 | 03/17/2017 | Option Expiration-Written | 5,100 | 12,061,500 | 2365 | | (104,550) | | (104,550) | | | | | | 104,550 | | | 00001 | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | 24 | 25 | | | | | | | | | | | | | | | | | | |
|--------------------------|---|-------------------------------|------------------------|---|----------------------|--------------------------------|------------------|---|---------------------|-----------------|---|--|--|--|---------------------|-------------------------------|------|--|--|--|---------------------------------------|---|-------------------------------------|---|-------|--|--|--|--|--|--|--|--|--|--|--|--|--|-----|-----|-----|-----|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Termination Date | Indicate Exercise, Expiration, Maturity or Sale | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Consideration Received (Paid) on Termination | Current Year Income | Book/ Adjusted Carrying Value | Code | Unrealized Valuation Increase/(Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Gain (Loss) on Termination Recognized | Adjustment to Carrying Value of Hedged Item | Gain (Loss) on Termination Deferred | Hedge Effectiveness at Inception and at Termination (b) | | | | | | | | | | | | | | | | | | |
| 0659999 | Subtotal - Written Options - Income Generation - Put Options | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | XXX | | | |
| 0669999 | Subtotal - Written Options - Income Generation - Caps | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | XXX | | |
| 0679999 | Subtotal - Written Options - Income Generation - Floors | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | XXX | | | |
| 0689999 | Subtotal - Written Options - Income Generation - Collars | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | XXX | | |
| 0699999 | Subtotal - Written Options - Income Generation - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | XXX | | |
| 0709999 | Subtotal - Written Options - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | XXX | | |
| 0719999 | Subtotal - Written Options - Other - Call Options and Warrants | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | XXX | |
| 0729999 | Subtotal - Written Options - Other - Put Options | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | XXX | |
| 0739999 | Subtotal - Written Options - Other - Caps | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | XXX | |
| 0749999 | Subtotal - Written Options - Other - Floors | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | XXX | |
| 0759999 | Subtotal - Written Options - Other - Collars | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | XXX | |
| 0769999 | Subtotal - Written Options - Other - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | XXX | |
| 0779999 | Subtotal - Written Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | XXX | |
| 0789999 | Total Written Options - Call Options and Warrants | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | XXX | |
| 0799999 | Total Written Options - Put Options | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | XXX | |
| 0809999 | Total Written Options - Caps | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | XXX | |
| 0819999 | Total Written Options - Floors | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | XXX | |
| 0829999 | Total Written Options - Collars | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | XXX | |
| 0839999 | Total Written Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | XXX | |
| 0849999 | Total Written Options | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | XXX | |
| 0859999 | Subtotal - Swaps - Hedging Effective - Interest Rate | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | XXX | |
| 0869999 | Subtotal - Swaps - Hedging Effective - Credit Default | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | XXX |
| 0879999 | Subtotal - Swaps - Hedging Effective - Foreign Exchange | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | XXX | |
| 0889999 | Subtotal - Swaps - Hedging Effective - Total Return | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | XXX |
| 0899999 | Subtotal - Swaps - Hedging Effective - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | XXX |
| 0909999 | Subtotal - Swaps - Hedging Effective | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | XXX | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFXBMINCLQ0F39 | 03/29/2016 | 03/31/2026 | 03/07/2017 | Swap Close | 1 | 31,900,000 | 2.396% / (3M USD LIBOR) | 1,838,460 | (45,728) | | | | (1,546,544) | | 138,731 | | | | | 00001 | | | | | | | | | | | | | | | | | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFXBMINCLQ0F39 | 01/12/2016 | 01/14/2036 | 04/04/2017 | Swap Close | 1 | 12,000,000 | 2.5445% | (278,777) | 43,809 | | | | 342,463 | | (110,175) | | | | | 00001 | | | | | | | | | | | | | | | | | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFXBMINCLQ0F39 | 02/18/2015 | 02/20/2035 | 05/16/2017 | Swap Close | 1 | 6,000,000 | 2.5445% | (62,853) | (34,963) | | | | (21,604) | | 48,480 | | | | | 00001 | | | | | | | | | | | | | | | | | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFXBMINCLQ0F39 | 11/10/2015 | 11/12/2035 | 05/16/2017 | Swap Close | 1 | 6,100,000 | 2.6295% | (133,269) | (37,608) | | | | 50,859 | | 13,604 | | | | | 00001 | | | | | | | | | | | | | | | | | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFXBMINCLQ0F39 | 03/10/2015 | 03/12/2035 | 06/06/2017 | Swap Close | 1 | 6,000,000 | 2.5486% | (193,879) | (38,939) | | | | (17,929) | | 43,123 | | | | | 00001 | | | | | | | | | | | | | | | | | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFXBMINCLQ0F39 | 03/08/2016 | 03/10/2036 | 06/06/2017 | Swap Close | 1 | 6,000,000 | 2.597% | 279,972 | (26,022) | | | | (501,979) | | 34,047 | | | | | 00001 | | | | | | | | | | | | | | | | | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFXBMINCLQ0F39 | 05/02/2017 | 05/04/2047 | 09/06/2017 | Swap Close | 1 | 4,500,000 | 2.458% | 229,635 | 20,852 | | | | | | 229,635 | | | | | 00001 | | | | | | | | | | | | | | | | | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFXBMINCLQ0F39 | 06/27/2017 | 06/29/2047 | 09/06/2017 | Swap Close | 1 | 4,500,000 | 2.19598% | 87,679 | 9,561 | | | | | | 87,679 | | | | | 00001 | | | | | | | | | | | | | | | | | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFXBMINCLQ0F39 | 08/26/2015 | 08/28/2025 | 09/19/2017 | Swap Close | 1 | 22,000,000 | 1.8687% | 141,797 | 171,138 | | | | 143,317 | | (143,055) | | | | | 00001 | | | | | | | | | | | | | | | | | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFXBMINCLQ0F39 | 01/20/2016 | 01/22/2026 | 09/19/2017 | Swap Close | 1 | 21,000,000 | 2.261% | (439,000) | 109,819 | | | | 763,197 | | (137,645) | | | | | 00001 | | | | | | | | | | | | | | | | | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange | SNZ20JLFXBMINCLQ0F39 | 05/27/2015 | 05/29/2025 | 12/27/2017 | Swap Close | 1 | 11,000,000 | LIBOR | 176,533 | 117,223 | | | | 378 | | (12,656) | | | | | 00001 | | | | | | | | | | | | | | | | | |

E19.6

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | 24 | 25 | | | | | | | | | | | | | | | | | | | | | | |
|----------------------------|---|-------------------------------|------------------------|--|------------|--------------------------------|------------------|---|---------------------|-----------------|---|--|--|--|---------------------|-------------------------------|------|---|--|--|---------------------------------------|---|-------------------------------------|---|--|--|--|--|--|--|--|--|--|--|---------|---------|--|--|-----|---------|--|-----------|----------|--|--|-----|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Termination Date | Indicate Exercise, Expiration, Maturity or Sale | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Consideration Received (Paid) on Termination | Current Year Income | Book/ Adjusted Carrying Value | Code | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Gain (Loss) on Termination Recognized | Adjustment to Carrying Value of Hedged Item | Gain (Loss) on Termination Deferred | Hedge Effectiveness at Inception and at Termination (b) | | | | | | | | | | | | | | | | | | | | | | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFBMINNCLQOF39 | 03/01/2016 | 03/03/2026 | 12/27/2017 | Swap Close Contract | 1 | 10,000,000 | 1.57% / (3M USD LIBOR) | | | (613,058) | 37,354 | | | 621,596 | | (43,122) | (613,058) | | | 00001 | | | | | | | | | | | | | | | | | | | | | | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFBMINNCLQOF39 | 07/19/2016 | 07/21/2023 | 12/27/2017 | Swap Close Contract | 1 | 14,700,000 | 1.26% / (3M USD LIBOR) | | | (788,581) | (37,264) | | | 798,335 | | (56,559) | (797,535) | | | 00001 | | | | | | | | | | | | | | | | | | | | | | |
| INT RATE SWAP - 6M EURIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFBMINNCLQOF39 | 05/27/2014 | 05/29/2017 | 05/29/2017 | Swap Maturity | 1 | 36,814,484 | 0.45% / (6M EURIBOR) | | | | 93,697 | | | (79,100) | | (74,962) | | | | 00001 | | | | | | | | | | | | | | | | | | | | | | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFBMINNCLQOF39 | 07/15/2014 | 07/17/2017 | 07/17/2017 | Swap Maturity | 1 | 68,000,000 | 1.06% / (3M USD LIBOR) | | | | (4,745) | | | (9,234) | | (201,881) | | | | 00001 | | | | | | | | | | | | | | | | | | | | | | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFBMINNCLQOF39 | 09/13/2016 | 09/15/2017 | 09/15/2017 | Swap Maturity | 1 | 135,000,000 | (0.9577) / (3M USD LIBOR) | | | | 171,522 | | | (128,007) | | 319,266 | | | | 00001 | | | | | | | | | | | | | | | | | | | | | | |
| INT RATE SWAP - 3M LIBOR | Variable annuities | Exhibit 5 | Interest | Chicago Mercantile Exchange SNZ20JLFBMINNCLQOF39 | 10/31/2013 | 11/04/2017 | 11/04/2017 | Swap Maturity | 1 | 100,000,000 | (1.09) / (3M USD LIBOR) | | | | 56,643 | | | (31,300) | | 31,503 | | | | 00001 | | | | | | | | | | | | | | | | | | | | | | |
| 0919999 | Subtotal - Swaps - Hedging Other - Interest Rate | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | (8,416) | 606,349 | | | XXX | 384,449 | | (151,300) | (17,360) | | | XXX |
| 0929999 | Subtotal - Swaps - Hedging Other - Credit Default | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0939999 | Subtotal - Swaps - Hedging Other - Foreign Exchange | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0949999 | Subtotal - Swaps - Hedging Other - Total Return | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0959999 | Subtotal - Swaps - Hedging Other - Other | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0969999 | Subtotal - Swaps - Hedging Other | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | (8,416) | 606,349 | | | XXX | 384,449 | | (151,300) | (17,360) | | | XXX |
| 0979999 | Subtotal - Swaps - Replication - Interest Rate | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0989999 | Subtotal - Swaps - Replication - Credit Default | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0999999 | Subtotal - Swaps - Replication - Foreign Exchange | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1009999 | Subtotal - Swaps - Replication - Total Return | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1019999 | Subtotal - Swaps - Replication - Other | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1029999 | Subtotal - Swaps - Replication | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1039999 | Subtotal - Swaps - Income Generation - Interest Rate | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1049999 | Subtotal - Swaps - Income Generation - Credit Default | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1059999 | Subtotal - Swaps - Income Generation - Foreign Exchange | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1069999 | Subtotal - Swaps - Income Generation - Total Return | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1079999 | Subtotal - Swaps - Income Generation - Other | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1089999 | Subtotal - Swaps - Income Generation | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1099999 | Subtotal - Swaps - Other - Interest Rate | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1109999 | Subtotal - Swaps - Other - Credit Default | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1119999 | Subtotal - Swaps - Other - Foreign Exchange | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1129999 | Subtotal - Swaps - Other - Total Return | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1139999 | Subtotal - Swaps - Other - Other | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1149999 | Subtotal - Swaps - Other | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1159999 | Total Swaps - Interest Rate | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | (8,416) | 606,349 | | | XXX | 384,449 | | (151,300) | (17,360) | | | XXX |
| 1169999 | Total Swaps - Credit Default | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1179999 | Total Swaps - Foreign Exchange | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1189999 | Total Swaps - Total Return | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1199999 | Total Swaps - Other | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1209999 | Total Swaps | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | (8,416) | 606,349 | | | XXX | 384,449 | | (151,300) | (17,360) | | | XXX |
| 1219999 | Subtotal - Forwards - Hedging Effective | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | 24 | 25 | | | | | | | | | | | | | | | | | | |
|-------------|---|-------------------------------|------------------------|---|------------|--------------------------------|------------------|---|---------------------|-----------------|---|--|--|--|---------------------|-------------------------------|------|---|--|--|---------------------------------------|---|-------------------------------------|---|--|--|--|--|--|--|--|--|-----|--|-----|-----|--|-----|-----|-----|-----|-----|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Termination Date | Indicate Exercise, Expiration, Maturity or Sale | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Consideration Received (Paid) on Termination | Current Year Income | Book/ Adjusted Carrying Value | Code | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Gain (Loss) on Termination Recognized | Adjustment to Carrying Value of Hedged Item | Gain (Loss) on Termination Deferred | Hedge Effectiveness at Inception and at Termination (b) | | | | | | | | | | | | | | | | | | |
| 1229999 | Subtotal - Forwards - Hedging Other | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | XXX | | | | | | | | | |
| 1239999 | Subtotal - Forwards - Replication | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | XXX | | | | | | | |
| 1249999 | Subtotal - Forwards - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | XXX | | | | | | |
| 1259999 | Subtotal - Forwards - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | XXX | | | | |
| 1269999 | Subtotal - Forwards | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | XXX | | | | |
| 1399999 | Subtotal - Hedging Effective | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | XXX | | | |
| 1409999 | Subtotal - Hedging Other | | | | | | | | | | | | | | | | | XXX | 33,377,447 | 333,687 | (151,300) | (59,086,871) | | | | | | | | | | | | | | | | | | | XXX | |
| 1419999 | Subtotal - Replication | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | XXX |
| 1429999 | Subtotal - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | XXX |
| 1439999 | Subtotal - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | | | | XXX |
| 1449999 | Totals | | | | | | | | | | | | | | | | | XXX | 33,377,447 | 333,687 | (151,300) | (59,086,871) | | | | | | | | | | | | | | | | | | XXX | | |

(a)

| Code | Description of Hedged Risk(s) |
|------|-------------------------------|
| | |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|------|--|
| 0001 | Economically hedge the variable annuities living benefits exposure. |
| 0003 | Economically hedge the indexed universal life exposure. |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 | | |
|---|---------------------|-----------------|------------------------|---|------------------------------|------------------------|--------------------------------|-----------------------------|------------|-------------------|----------------------|------------|-------------------------------|-----------------------------|---------------------------|--|--|---|--------------------|--|------------------------|-----|-----|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Exchange | Trade Date | Transaction Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Year-end (b) | Value of One (1) Point | | |
| ESH8 | 25 | 3,289,875 | S&P500 EMINI FUT Mar18 | Indexed universal life | Exhibit 5 | Equity/Index | 03/16/2018 | Chicago Mercantile Exchange | 12/07/2017 | 2,631.9446 | 2,676.0000 | (12,125) | (12,125) | | | | 55,069 | 55,069 | 112,500 | 00003 | 50 | | |
| JYH8 | 70 | 7,752,500 | JPN YEN CURR FUT Mar18 | Variable annuities | Exhibit 5 | Currency | 03/19/2018 | Chicago Mercantile Exchange | 12/11/2017 | 88.6030 | 89.1400 | 17,500 | 17,500 | | | | 46,991 | 46,991 | 157,500 | 00001 | 1,250 | | |
| BPH8 | 5 | 419,563 | BP CURRENCY FUT Mar18 | Variable annuities | Exhibit 5 | Currency | 03/19/2018 | Chicago Mercantile Exchange | 12/07/2017 | 134.2659 | 135.5700 | 2,438 | 2,438 | | | | 4,075 | 4,075 | 9,000 | 00001 | 625 | | |
| 1289999. Subtotal - Long Futures - Hedging Other | | | | | | | | | | | | | 7,813 | 7,813 | | | | 106,136 | 106,136 | 279,000 | XXX | XXX | |
| 1329999. Subtotal - Long Futures | | | | | | | | | | | | | 7,813 | 7,813 | | | | 106,136 | 106,136 | 279,000 | XXX | XXX | |
| RTYH8 | 109 | 8,306,345 | E-Mini Russ 2000 Mar18 | Variable annuities | Exhibit 5 | Equity/Index | 03/16/2018 | Chicago Mercantile Exchange | 12/08/2017 | 1,524.0554 | 1,536.5000 | 71,395 | 71,395 | | | | (67,823) | (67,823) | 321,550 | 00001 | 50 | | |
| TPH8 | 23 | 3,656,001 | TOPIX INDX FUTR Mar18 | Variable annuities | Exhibit 5 | Equity/Index | 03/08/2018 | Osaka Exchange | 12/05/2017 | 15.8948 | 16.1260 | 6,124 | 6,124 | | | | (53,189) | (53,189) | 94,919 | 00001 | 10,000 | | |
| ESH8 | 38 | 5,064,925 | S&P500 EMINI FUT Mar18 | Variable annuities | Exhibit 5 | Equity/Index | 03/16/2018 | Chicago Mercantile Exchange | 12/12/2017 | 2,665.7004 | 2,676.0000 | 18,430 | 18,430 | | | | (19,569) | (19,569) | 171,000 | 00001 | 50 | | |
| MESH8 | 33 | 1,850,310 | MSCI Emglkt Mar18 | Variable annuities | Exhibit 5 | Equity/Index | 03/16/2018 | NVF - ICE Futures | 12/11/2017 | 1,121.3588 | 1,163.7000 | (8,910) | (8,910) | | | | (69,863) | (69,863) | 70,950 | 00001 | 50 | | |
| ZH8 | 39 | 3,800,791 | FTSE 100 IDX FUT Mar18 | Variable annuities | Exhibit 5 | Equity/Index | 03/16/2018 | ICF - ICE futures | 12/07/2017 | 9,745.4642 | 10,312.4519 | (37,912) | (37,912) | | | | (221,125) | (221,125) | 171,711 | 00001 | 10 | | |
| ECH8 | 8 | 1,187,350 | EURO FX CURR FUT Mar18 | Variable annuities | Exhibit 5 | Currency | 03/19/2018 | Chicago Mercantile Exchange | 12/07/2017 | 1.1873 | 1.2076 | (6,800) | (6,800) | | | | (20,230) | (20,230) | 16,800 | 00001 | 125,000 | | |
| 1349999. Subtotal - Short Futures - Hedging Other | | | | | | | | | | | | | 42,327 | 42,327 | | | | (451,799) | (451,799) | 846,930 | XXX | XXX | |
| 1389999. Subtotal - Short Futures | | | | | | | | | | | | | 42,327 | 42,327 | | | | (451,799) | (451,799) | 846,930 | XXX | XXX | |
| 1399999. Subtotal - Hedging Effective | | | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1409999. Subtotal - Hedging Other | | | | | | | | | | | | | 50,139 | 50,139 | | | | (345,664) | (345,664) | 1,125,930 | XXX | XXX | |
| 1419999. Subtotal - Replication | | | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1429999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1439999. Subtotal - Other | | | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1449999 - Totals | | | | | | | | | | | | | 50,139 | 50,139 | | | | (345,664) | (345,664) | 1,125,930 | XXX | XXX | |

ENO

| Broker Name | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|--------------------------|------------------------|------------------------|---------------------|
| JP Morgan Securities LLC | (27,054) | 77,193 | 50,139 |
| Total Net Cash Deposits | (27,054) | 77,193 | 50,139 |

| (a) Code | Description of Hedged Risk(s) |
|----------|-------------------------------|
| | |

| (b) Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|----------|--|
| 0001 | Economically hedge the variable annuities living benefits exposure. |
| 0003 | Economically hedge the indexed universal life exposure. |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | Change in Variation Margin | | | 19 | 20 |
|---|---------------------|-----------------|--------------------------------|---|------------------------------|------------------------|--------------------------------|-----------------------------|----------------------|-------------------|------------------|-------------------|---|--|--|---|----------|---|------------------------|
| | | | | | | | | | | | | | | | 16 | 17 | 18 | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Exchange | Trade Date | Transaction Price | Termination Date | Termination Price | Indicate Exercise, Expiration, Maturity or Sale | Cumulative Variation Margin at Termination | Gain (Loss) Recognized in Current Year | Gain (Loss) Used to Adjust Basis of Hedged Item | Deferred | Hedge Effectiveness at Inception and at Termination (b) | Value of One (1) Point |
| BPM7 | 5 | 403,317 | BP FX currency Futures | Variable annuities | Exhibit 5 | Currency | 06/19/2017 | Chicago Mercantile Exchange | SNZ20JLFX8MNNCL00F39 | 06/06/2017 | 1.2906 | 06/08/2017 | 1.2940 | Closing Sale | 1,058 | 1,058 | | 00001 | 62,500 |
| BPU7 | 5 | 405,568 | BP FX currency Futures | Variable annuities | Exhibit 5 | Currency | 09/18/2017 | Chicago Mercantile Exchange | SNZ20JLFX8MNNCL00F39 | 06/08/2017 | 1.2978 | 09/12/2017 | 1.3180 | Closing Sale | 6,307 | 6,307 | | 00001 | 62,500 |
| BPZ7 | 5 | 412,975 | BP FX currency Futures | Variable annuities | Exhibit 5 | Currency | 12/18/2017 | Chicago Mercantile Exchange | SNZ20JLFX8MNNCL00F39 | 09/12/2017 | 1.3215 | 12/07/2017 | 1.3380 | Closing Sale | 5,151 | 5,151 | | 00001 | 62,500 |
| ECU7 | 26 | 3,688,715 | Euro FX currency Futures | Variable annuities | Exhibit 5 | Currency | 09/18/2017 | Chicago Mercantile Exchange | SNZ20JLFX8MNNCL00F39 | 06/27/2017 | 1.1350 | 07/25/2017 | 1.1720 | Closing Sale | 120,285 | 120,285 | | 00001 | 125,000 |
| ESH7 | 1,569 | 185,650,293 | S&P 500 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 03/17/2017 | Chicago Mercantile Exchange | SNZ20JLFX8MNNCL00F39 | 03/15/2017 | 2,366.4792 | 03/17/2017 | 2,385.8000 | Closing Sale | 1,515,717 | 1,515,717 | | 00001 | 50 |
| JYU7 | 17 | 1,906,503 | Yen FX currency Futures | Variable annuities | Exhibit 5 | Equity/Index | 09/18/2017 | Chicago Mercantile Exchange | SNZ20JLFX8MNNCL00F39 | 06/27/2017 | 89.7178 | 09/06/2017 | 91.8750 | Closing Sale | 45,841 | 45,841 | | 00001 | 1,250 |
| Z M7 | 148 | 13,956,897 | FTSE 100 Index Futures | Variable annuities | Exhibit 5 | Equity/Index | 06/16/2017 | LIF - NYSE LIFFE - London | 549300H1RNTNKXV3M12 | 06/12/2017 | 9,430.3355 | 06/16/2017 | 9,551.0160 | Closing Sale | 178,607 | 178,607 | | 00001 | 10 |
| RTYU7 | 109 | 7,639,062 | Russell 2000 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 09/15/2017 | NYF - ICE Futures | 549300R41G1TWPZT5U32 | 09/07/2017 | 1,401.6628 | 09/15/2017 | 1,427.0200 | Closing Sale | 138,197 | 138,197 | | 00001 | 50 |
| ESH7 | 17 | 2,025,209 | S&P 500 Mini Futures | Indexed universal life | Exhibit 5 | Equity/Index | 03/17/2017 | Chicago Mercantile Exchange | SNZ20JLFX8MNNCL00F39 | 03/01/2017 | 2,382.5992 | 03/09/2017 | 2,364.1000 | Closing Sale | (15,724) | (15,724) | | 00003 | 50 |
| ESM7 | 17 | 2,007,062 | S&P 500 Mini Futures | Indexed universal life | Exhibit 5 | Equity/Index | 06/16/2017 | Chicago Mercantile Exchange | SNZ20JLFX8MNNCL00F39 | 03/09/2017 | 2,361.2492 | 06/08/2017 | 2,431.9000 | Closing Sale | 60,053 | 60,053 | | 00003 | 50 |
| ESU7 | 17 | 2,065,244 | S&P 500 Mini Futures | Indexed universal life | Exhibit 5 | Equity/Index | 09/15/2017 | Chicago Mercantile Exchange | SNZ20JLFX8MNNCL00F39 | 06/08/2017 | 2,429.6992 | 09/12/2017 | 2,487.5000 | Closing Sale | 49,131 | 49,131 | | 00003 | 50 |
| ESZ7 | 25 | 3,138,548 | S&P 500 Mini Futures | Indexed universal life | Exhibit 5 | Equity/Index | 12/15/2017 | Chicago Mercantile Exchange | SNZ20JLFX8MNNCL00F39 | 10/25/2017 | 2,510.8382 | 12/07/2017 | 2,629.2000 | Closing Sale | 147,952 | 147,952 | | 00003 | 50 |
| 1289999. Subtotal - Long Futures - Hedging Other | | | | | | | | | | | | | | 2,252,573 | 2,252,573 | | XXX | XXX | |
| 1329999. Subtotal - Long Futures | | | | | | | | | | | | | | 2,252,573 | 2,252,573 | | XXX | XXX | |
| BPH7 | 159 | 12,513,248 | BP FX currency Futures | Variable annuities | Exhibit 5 | Currency | 03/13/2017 | Chicago Mercantile Exchange | SNZ20JLFX8MNNCL00F39 | 12/08/2016 | 1.2592 | 03/08/2017 | 1.2250 | Closing Purchase | 339,498 | 339,498 | | 00001 | 62,500 |
| BPM7 | 119 | 9,093,474 | BP FX currency Futures | Variable annuities | Exhibit 5 | Currency | 06/19/2017 | Chicago Mercantile Exchange | SNZ20JLFX8MNNCL00F39 | 03/08/2017 | 1.2227 | 06/06/2017 | 1.2869 | Closing Purchase | (477,651) | (477,651) | | 00001 | 62,500 |
| ECH7 | 84 | 11,191,457 | Euro FX currency Futures | Variable annuities | Exhibit 5 | Currency | 03/13/2017 | Chicago Mercantile Exchange | SNZ20JLFX8MNNCL00F39 | 01/04/2017 | 1.0659 | 03/08/2017 | 1.0547 | Closing Purchase | 116,707 | 116,707 | | 00001 | 125,000 |
| ECM7 | 45 | 6,105,292 | Euro FX currency Futures | Variable annuities | Exhibit 5 | Currency | 06/19/2017 | Chicago Mercantile Exchange | SNZ20JLFX8MNNCL00F39 | 03/28/2017 | 1.0854 | 06/08/2017 | 1.1220 | Closing Purchase | (205,958) | (205,958) | | 00001 | 125,000 |
| ECU7 | 53 | 7,516,165 | Euro FX currency Futures | Variable annuities | Exhibit 5 | Currency | 09/18/2017 | Chicago Mercantile Exchange | SNZ20JLFX8MNNCL00F39 | 07/25/2017 | 1.1345 | 09/12/2017 | 1.1444 | Closing Purchase | (65,210) | (65,210) | | 00001 | 125,000 |
| ECZ7 | 8 | 1,202,491 | Euro FX currency Futures | Variable annuities | Exhibit 5 | Equity/Index | 12/18/2017 | Chicago Mercantile Exchange | SNZ20JLFX8MNNCL00F39 | 09/12/2017 | 1.2025 | 12/07/2017 | 1.1800 | Closing Purchase | 22,491 | 22,491 | | 00001 | 125,000 |
| ESH7 | 261 | 30,275,724 | S&P 500 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 03/17/2017 | Chicago Mercantile Exchange | SNZ20JLFX8MNNCL00F39 | 03/07/2017 | 2,319.9789 | 03/15/2017 | 2,363.5015 | Closing Purchase | (567,971) | (567,971) | | 00001 | 50 |
| ESM7 | 1,872 | 221,272,487 | S&P 500 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 06/16/2017 | Chicago Mercantile Exchange | SNZ20JLFX8MNNCL00F39 | 05/02/2017 | 2,364.0223 | 06/16/2017 | 2,434.8900 | Closing Purchase | (6,633,217) | (6,633,217) | | 00001 | 50 |
| ESU7 | 160 | 19,489,681 | S&P 500 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 09/15/2017 | Chicago Mercantile Exchange | SNZ20JLFX8MNNCL00F39 | 07/18/2017 | 2,436.2101 | 09/15/2017 | 2,488.6759 | Closing Purchase | (419,726) | (419,726) | | 00001 | 50 |
| ESZ7 | 395 | 50,436,992 | S&P 500 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 12/15/2017 | Chicago Mercantile Exchange | SNZ20JLFX8MNNCL00F39 | 12/05/2017 | 2,553.7718 | 12/15/2017 | 2,669.0200 | Closing Purchase | (2,276,153) | (2,276,153) | | 00001 | 50 |
| JYH7 | 109 | 11,984,287 | Yen FX currency Futures | Variable annuities | Exhibit 5 | Currency | 03/13/2017 | Chicago Mercantile Exchange | SNZ20JLFX8MNNCL00F39 | 12/08/2016 | 87.9581 | 03/08/2017 | 87.5164 | Closing Purchase | 60,174 | 60,174 | | 00001 | 1,250 |
| JYM7 | 63 | 6,935,442 | Yen FX currency Futures | Variable annuities | Exhibit 5 | Currency | 06/19/2017 | Chicago Mercantile Exchange | SNZ20JLFX8MNNCL00F39 | 03/08/2017 | 88.0691 | 06/08/2017 | 90.5414 | Closing Purchase | (194,695) | (194,695) | | 00001 | 1,250 |
| JYU7 | 54 | 6,180,243 | Yen FX currency Futures | Variable annuities | Exhibit 5 | Currency | 09/18/2017 | Chicago Mercantile Exchange | SNZ20JLFX8MNNCL00F39 | 09/06/2017 | 91.5592 | 09/12/2017 | 90.5960 | Closing Purchase | 65,013 | 65,013 | | 00001 | 1,250 |
| JYZ7 | 27 | 3,099,906 | Yen FX currency Futures | Variable annuities | Exhibit 5 | Equity/Index | 12/18/2017 | Chicago Mercantile Exchange | SNZ20JLFX8MNNCL00F39 | 09/12/2017 | 91.8491 | 12/05/2017 | 88.7400 | Closing Purchase | 104,931 | 104,931 | | 00001 | 1,250 |
| MESH7 | 133 | 6,173,641 | Mini MSCI Emerging Mkt Futures | Variable annuities | Exhibit 5 | Equity/Index | 03/17/2017 | NYF - ICE Futures | 549300R41G1TWPZT5U32 | 02/15/2017 | 928.3670 | 03/13/2017 | 943.7000 | Closing Purchase | (101,964) | (101,964) | | 00001 | 50 |
| MESM7 | 133 | 6,267,701 | Mini MSCI Emerging Mkt Futures | Variable annuities | Exhibit 5 | Equity/Index | 06/16/2017 | NYF - ICE Futures | 549300R41G1TWPZT5U32 | 03/13/2017 | 942.5114 | 06/07/2017 | 1,008.1609 | Closing Purchase | (436,569) | (436,569) | | 00001 | 50 |

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

| 1 Ticker Symbol | 2 Number of Contracts | 3 Notional Amount | 4 Description | 5 Description of Item(s) Hedged, Used for Income Generation or Replicated | 6 Schedule/ Exhibit Identifier | 7 Type(s) of Risk(s) (a) | 8 Date of Maturity or Expiration | 9 Exchange | 10 Trade Date | 11 Transaction Price | 12 Termination Date | 13 Termination Price | 14 Indicate Exercise, Expiration, Maturity or Sale | 15 Cumulative Variation Margin at Termination | Change in Variation Margin | | | 19 Hedge Effectiveness at Inception and at Termination (b) | 20 Value of One (1) Point |
|---|--------------------------|----------------------|--------------------------------|--|-----------------------------------|-----------------------------|-------------------------------------|-------------------|----------------------|-------------------------|------------------------|-------------------------|---|--|--|---|----------------|---|------------------------------|
| | | | | | | | | | | | | | | | 16 Gain (Loss) Recognized in Current Year | 17 Gain (Loss) Used to Adjust Basis of Hedged Item | 18 Deferred | | |
| MESU7 | 33 | 1,663,873 | Mini MSCI Emerging Mkt Futures | Variable annuities | Exhibit 5 | Equity/Index | 09/15/2017 | NYF - ICE Futures | 549300R41G1TWPZT5U32 | 06/07/2017 | 1,008.4076 | 09/08/2017 | 1,088.3000 | Closing Purchase | (131,822) | (131,822) | | 00001 | 50 |
| MESZ7 | 33 | 1,801,161 | Mini MSCI Emerging Mkt Futures | Variable annuities | Exhibit 5 | Equity/Index | 12/15/2017 | NYF - ICE Futures | 549300R41G1TWPZT5U32 | 09/08/2017 | 1,091.6126 | 12/11/2017 | 1,119.2000 | Closing Purchase | (45,519) | (45,519) | | 00001 | 50 |
| TPH7 | 180 | 25,420,553 | Topix Index Futures | Variable annuities | Exhibit 5 | Equity/Index | 03/09/2017 | Osaka Exchange | | 12/02/2016 | 14.1225 | 03/02/2017 | 14.4219 | Closing Purchase | (538,953) | (538,953) | | 00001 | 10,000 |
| TPM7 | 89 | 12,494,343 | Topix Index Futures | Variable annuities | Exhibit 5 | Equity/Index | 06/08/2017 | Osaka Exchange | | 03/02/2017 | 14.0386 | 06/01/2017 | 14.1201 | Closing Purchase | (72,527) | (72,527) | | 00001 | 10,000 |
| TPU7 | 53 | 7,643,976 | Topix Index Futures | Variable annuities | Exhibit 5 | Equity/Index | 09/07/2017 | Osaka Exchange | | 06/01/2017 | 14.4226 | 09/06/2017 | 14.5950 | Closing Purchase | (91,374) | (91,374) | | 00001 | 10,000 |
| TPZ7 | 53 | 7,410,635 | Topix Index Futures | Variable annuities | Exhibit 5 | Equity/Index | 12/07/2017 | Osaka Exchange | | 09/06/2017 | 13.9823 | 12/05/2017 | 15.9160 | Closing Purchase | (1,024,845) | (1,024,845) | | 00001 | 10,000 |
| VGH7 | 295 | 10,363,490 | Euro STOXX50 Futures | Variable annuities | Exhibit 5 | Equity/Index | 03/17/2017 | EUX - Eurex | 06X922CGZE976DBY7657 | 01/04/2017 | 3,513.0474 | 03/17/2017 | 3,720.6370 | Closing Purchase | (612,389) | (612,389) | | 00001 | 10 |
| VGM7 | 395 | 15,581,314 | Euro STOXX50 Futures | Variable annuities | Exhibit 5 | Equity/Index | 06/16/2017 | EUX - Eurex | 06X922CGZE976DBY7657 | 04/25/2017 | 3,944.6364 | 06/16/2017 | 3,968.3627 | Closing Purchase | (93,719) | (93,719) | | 00001 | 10 |
| VGU7 | 290 | 12,151,750 | Euro STOXX50 Futures | Variable annuities | Exhibit 5 | Equity/Index | 09/15/2017 | EUX - Eurex | 06X922CGZE976DBY7657 | 07/05/2017 | 4,190.2587 | 09/12/2017 | 4,201.1280 | Closing Purchase | (31,521) | (31,521) | | 00001 | 10 |
| VGZ7 | 290 | 11,965,718 | Euro STOXX50 Futures | Variable annuities | Exhibit 5 | Equity/Index | 12/15/2017 | EUX - Eurex | 06X922CGZE976DBY7657 | 09/12/2017 | 4,126.1097 | 12/15/2017 | 4,211.7119 | Closing Purchase | (248,246) | (248,246) | | 00001 | 10 |
| Z U7 | 92 | 8,808,593 | FTSE 100 Index Futures | Variable annuities | Exhibit 5 | Equity/Index | 09/15/2017 | NYF - ICE Futures | 549300R41G1TWPZT5U32 | 06/13/2017 | 9,574.5572 | 09/07/2017 | 9,492.3790 | Closing Purchase | 75,604 | 75,604 | | 00001 | 10 |
| Z Z7 | 78 | 7,899,377 | FTSE 100 Index Futures | Variable annuities | Exhibit 5 | Equity/Index | 12/15/2017 | NYF - ICE Futures | 549300R41G1TWPZT5U32 | 09/07/2017 | 10,127.4070 | 12/07/2017 | 10,066.1785 | Closing Purchase | 47,758 | 47,758 | | 00001 | 10 |
| RTYU7 | 179 | 12,705,276 | Russell 2000 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 09/15/2017 | NYF - ICE Futures | 549300R41G1TWPZT5U32 | 06/12/2017 | 1,419.5839 | 09/15/2017 | 1,420.1318 | Closing Purchase | (4,904) | (4,904) | | 00001 | 50 |
| RTYH7 | 503 | 34,901,822 | Russell 2000 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 03/15/2017 | NYF - ICE Futures | 549300R41G1TWPZT5U32 | 12/07/2016 | 1,387.7464 | 03/13/2017 | 1,415.8282 | Closing Purchase | (706,257) | (706,257) | | 00001 | 50 |
| RTYM7 | 179 | 12,224,300 | Russell 2000 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 06/15/2017 | NYF - ICE Futures | 549300R41G1TWPZT5U32 | 03/13/2017 | 1,365.8436 | 06/12/2017 | 1,420.0860 | Closing Purchase | (485,470) | (485,470) | | 00001 | 50 |
| RTYZ7 | 109 | 7,633,963 | Russell 2000 Mini Futures | Variable annuities | Exhibit 5 | Equity/Index | 12/15/2017 | NYF - ICE Futures | 549300R41G1TWPZT5U32 | 09/07/2017 | 1,400.7272 | 12/08/2017 | 1,520.9000 | Closing Purchase | (654,942) | (654,942) | | 00001 | 50 |
| 1349999. Subtotal - Short Futures - Hedging Other | | | | | | | | | | | | | | | (15,289,427) | (15,289,427) | | XXX | XXX |
| 1389999. Subtotal - Short Futures | | | | | | | | | | | | | | | (15,289,427) | (15,289,427) | | XXX | XXX |
| 1399999. Subtotal - Hedging Effective | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1409999. Subtotal - Hedging Other | | | | | | | | | | | | | | | (13,036,854) | (13,036,854) | | XXX | XXX |
| 1419999. Subtotal - Replication | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1429999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1439999. Subtotal - Other | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1449999 - Totals | | | | | | | | | | | | | | | (13,036,854) | (13,036,854) | | XXX | XXX |

| | | |
|-----|------|-------------------------------|
| (a) | Code | Description of Hedged Risk(s) |
| | | |

| | | |
|-----|------|--|
| (b) | Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
| | 0001 | Economically hedge the variable annuities living benefits exposure. |
| | 0003 | Economically hedge the indexed universal life exposure. |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

| 1 Description of Exchange, Counterparty or Central Clearinghouse | 2 Master Agreement (Y or N) | 3 Credit Support Annex (Y or N) | 4 Fair Value of Acceptable Collateral | Book/Adjusted Carrying Value | | | Fair Value | | | 11 Potential Exposure | 12 Off-Balance Sheet Exposure |
|--|--------------------------------------|---|--|---|---|------------------------------------|--------------------------------------|--------------------------------------|-------------------------------------|-----------------------------|-------------------------------------|
| | | | | 5 Contracts With Book/Adjusted Carrying Value >0 | 6 Contracts With Book/Adjusted Carrying Value <0 | 7 Exposure Net of Collateral | 8 Contracts With Fair Value >0 | 9 Contracts With Fair Value <0 | 10 Exposure Net of Collateral | | |
| 0199999 - Aggregate Sum of Exchange Traded Derivatives | XXX | XXX | XXX | 50,139 | | 50,139 | 115,886 | (65,747) | 115,886 | 1,125,930 | 1,125,930 |
| Barclay's Bank PLC | Y | Y | 16,545,000 | 28,577,996 | (11,417,758) | 615,238 | 28,577,996 | (11,417,758) | 615,238 | 782,012 | 782,012 |
| Credit Suisse International | Y | Y | 5,250,000 | 19,844,587 | (11,821,355) | 2,773,232 | 19,844,587 | (11,821,355) | 2,773,232 | 771,602 | 771,602 |
| Goldman Sachs International | Y | Y | | 7,728,340 | (10,970,388) | | 7,728,340 | (10,970,388) | | 311,628 | |
| HSBC Bank U.S.A., NA | Y | Y | | 32,186,094 | (35,672,654) | | 32,186,094 | (35,672,654) | | 2,882,187 | |
| J.P. Morgan Chase Bank, N.A. | Y | Y | 300,000 | 1,918,164 | (2,212,593) | | 1,918,164 | (2,212,593) | | 558,948 | |
| Societe Generale | Y | Y | | 2,622,180 | (22,754,433) | | 2,622,180 | (22,754,433) | | | |
| Wells Fargo Bank, NA | Y | Y | 6,105,000 | 8,574,895 | (2,355,938) | 113,957 | 8,574,895 | (2,355,938) | 113,957 | 1,250,859 | 1,250,859 |
| 0299999. Total NAIC 1 Designation | | | 28,200,000 | 101,452,256 | (97,205,120) | 3,502,426 | 101,452,256 | (97,205,120) | 3,502,426 | 6,558,236 | 2,804,473 |
| 0399999. Total NAIC 2 Designation | | | | | | | | | | | |
| 0499999. Total NAIC 3 Designation | | | | | | | | | | | |
| 0599999. Total NAIC 4 Designation | | | | | | | | | | | |
| 0699999. Total NAIC 5 Designation | | | | | | | | | | | |
| 0799999. Total NAIC 6 Designation | | | | | | | | | | | |
| 0899999. Aggregate Sum of Central Clearinghouses | | | 3,828,477 | 33,219,030 | (29,215,272) | 175,281 | 33,219,030 | (29,215,272) | 175,281 | 28,950,555 | 28,950,555 |
| 0999999 - Gross Totals | | | 32,028,477 | 134,721,425 | (126,420,392) | 3,727,846 | 134,787,172 | (126,486,139) | 3,793,594 | 36,634,721 | 32,880,958 |
| 1. Offset per SSAP No. 64 | | | | (65,747) | | | 65,747 | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | 134,787,172 | (126,486,139) | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

| 1 Exchange, Counterparty or Central Clearinghouse | 2 Type of Asset Pledged | 3 CUSIP Identification | 4 Description | 5 Fair Value | 6 Par Value | 7 Book/Adjusted Carrying Value | 8 Maturity Date | 9 Type of Margin (I, V or IV) |
|---|----------------------------|------------------------------|----------------------------------|-------------------|-------------------|---|-----------------------|--|
| Goldman Sachs International | MBS - Agency | W22LROIP21HZNB6K528 | FGOLD 30YR | 2,315,519 | 2,302,607 | 2,310,749 | 12/01/2042 | V |
| Goldman Sachs International | MBS - Agency | W22LROIP21HZNB6K528 | FHLMC GOLD 30YR | 544,976 | 544,224 | 565,072 | 08/01/2046 | V |
| Goldman Sachs International | MBS - Agency | W22LROIP21HZNB6K528 | GNMA 13-65 A | 661,333 | 684,276 | 695,903 | 11/16/2045 | V |
| HSBC Bank U.S.A., NA | MBS - Agency | 11E8VN30JCEQV1H4R804 | FHLMC GOLD 30YR | 217,440 | 217,140 | 225,458 | 08/01/2046 | V |
| HSBC Bank U.S.A., NA | MBS - Agency | 11E8VN30JCEQV1H4R804 | FGOLD 30YR | 365,169 | 363,133 | 364,417 | 12/01/2042 | V |
| HSBC Bank U.S.A., NA | MBS - Agency | 11E8VN30JCEQV1H4R804 | GNMA2 30YR | 1,739,975 | 1,640,513 | 1,663,623 | 02/20/2040 | V |
| HSBC Bank U.S.A., NA | MBS - Agency | 11E8VN30JCEQV1H4R804 | GNMA 13-65 A | 786,200 | 813,475 | 827,297 | 11/16/2045 | V |
| HSBC Bank U.S.A., NA | MBS - Agency | 11E8VN30JCEQV1H4R804 | FHLMC GOLD 30YR LTV >105 | 1,505,680 | 1,459,648 | 1,461,894 | 02/01/2043 | V |
| Societe Generale | MBS - Agency | 02RNE81BXP4ROT8PU41 | FNMA 30YR | 507,457 | 489,698 | 496,464 | 07/01/2043 | V |
| Societe Generale | MBS - Agency | 02RNE81BXP4ROT8PU41 | FGOLD 30YR GIANT | 10,253,312 | 10,243,907 | 10,375,141 | 12/01/2044 | V |
| Societe Generale | MBS - Agency | 02RNE81BXP4ROT8PU41 | FNMA CONV LONG TERM 30YR OR LESS | 6,807,021 | 6,604,047 | 6,559,606 | 07/01/2043 | V |
| Chicago Mercantile Exchange | MBS - Agency | SNZ20JLKF8MNNCLQOF39 | FHLMC GOLD 30YR | 249,540 | 248,147 | 254,475 | 02/01/2043 | I |
| Chicago Mercantile Exchange | MBS - Agency | SNZ20JLKF8MNNCLQOF39 | GNMA2 30YR | 955,104 | 900,507 | 913,193 | 02/20/2040 | I |
| Chicago Mercantile Exchange | MBS - Agency | SNZ20JLKF8MNNCLQOF39 | FGOLD 30YR | 2,734,915 | 2,720,041 | 2,720,041 | 10/01/2042 | I |
| Chicago Mercantile Exchange | MBS - Agency | SNZ20JLKF8MNNCLQOF39 | FGOLD 30YR | 4,241,007 | 3,974,922 | 4,043,666 | 09/01/2040 | I |
| Chicago Mercantile Exchange | MBS - Agency | SNZ20JLKF8MNNCLQOF39 | FHLMC GOLD 30YR | 5,477,014 | 5,307,313 | 5,520,788 | 02/01/2042 | I |
| Chicago Mercantile Exchange | MBS - Agency | SNZ20JLKF8MNNCLQOF39 | FNMA 30YR | 3,600,752 | 3,487,261 | 3,562,664 | 02/01/2041 | I |
| Chicago Mercantile Exchange | MBS - Agency | SNZ20JLKF8MNNCLQOF39 | FGOLD 30YR | 883,543 | 828,109 | 842,431 | 09/01/2040 | I |
| Chicago Mercantile Exchange | MBS - Agency | SNZ20JLKF8MNNCLQOF39 | FGOLD 30YR | 1,093,966 | 1,088,016 | 1,135,461 | 10/01/2042 | I |
| Goldman Sachs International | Cash | W22LROIP21HZNB6K528 | Cash | 816,008 | | 816,008 | | V |
| HSBC Bank U.S.A., NA | Cash | 11E8VN30JCEQV1H4R804 | Cash | 227,000 | | 227,000 | | V |
| 0199999 - Total | | | | 45,982,933 | 44,959,992 | 41,818,300 | XXX | XXX |

Collateral Pledged to Reporting Entity

| 1 Exchange, Counterparty or Central Clearinghouse | 2 Type of Asset Pledged | 3 CUSIP Identification | 4 Description | 5 Fair Value | 6 Par Value | 7 Book/Adjusted Carrying Value | 8 Maturity Date | 9 Type of Margin (I, V or IV) |
|---|----------------------------|------------------------------|------------------|-------------------|-------------------|---|-----------------------|--|
| Barclay's Bank PLC | Cash | 656SEF7VJP5170UK5573 | Cash | 16,545,000 | 16,545,000 | XXX | | V |
| Credit Suisse International | Cash | E58DKGJUYJLNB83868 | Cash | 5,250,000 | 5,250,000 | XXX | | V |
| J.P. Morgan Chase Bank, N.A. | Cash | 7H6QLXDRUGGFU57RNE97 | Cash | 300,000 | 300,000 | XXX | | V |
| Wells Fargo Bank, NA | Cash | KB1H1DSPRFMYMCLFXT09 | Cash | 6,105,000 | 6,105,000 | XXX | | V |
| Chicago Mercantile Exchange | Cash | SNZ20JLKF8MNNCLQOF39 | Cash | 3,828,477 | 3,828,477 | XXX | | V |
| 0299999 - Total | | | | 32,028,477 | 32,028,477 | XXX | XXX | XXX |

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE E - PART 1 - CASH

| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|--|------|------------------|---|--|-------------|-----|
| Depository | Code | Rate of Interest | Amount of Interest Received During Year | Amount of Interest Accrued December 31 of Current Year | Balance | * |
| Wells Fargo Bank Minneapolis, MN | | | | | (404,896) | XXX |
| JP Morgan Chase Bank New York, NY | | | | | (5,880,627) | XXX |
| JP Morgan Chase Bank New York, NY | | | | | (577,596) | XXX |
| Wells Fargo Bank Minneapolis, MN | | | | | 1,623,354 | XXX |
| Wells Fargo Bank Minneapolis, MN | | | | | 290,106 | XXX |
| JP Morgan Chase Bank New York, NY | | | | | 20,248 | XXX |
| Wells Fargo Bank Red Wing, MN | | | | | (1,155,055) | XXX |
| Wells Fargo Bank Minneapolis, MN | | | | | 685 | XXX |
| JP Morgan Chase Bank New York, NY | | | | | 20,029 | XXX |
| JP Morgan Chase Bank New York, NY | | | | | 2,519,688 | XXX |
| 0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories | XXX | XXX | | | | XXX |
| 0199999. Totals - Open Depositories | XXX | XXX | | | (3,544,064) | XXX |
| 0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories | XXX | XXX | | | | XXX |
| 0299999. Totals - Suspended Depositories | XXX | XXX | | | | XXX |
| 0399999. Total Cash on Deposit | XXX | XXX | | | (3,544,064) | XXX |
| 0499999. Cash in Company's Office | XXX | XXX | XXX | XXX | | XXX |
| | | | | | | |
| | | | | | | |
| 0599999 Total - Cash | XXX | XXX | | | (3,544,064) | XXX |

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

| | | | | | | | |
|------------------|-------------|---------------|-------------|-------------------|--------------|-------------------|-------------|
| 1. January..... | (5,937,196) | 4. April..... | (8,780,839) | 7. July..... | (6,071,578) | 10. October..... | (6,686,696) |
| 2. February..... | (7,135,357) | 5. May..... | (6,245,487) | 8. August..... | (10,290,596) | 11. November..... | (3,649,280) |
| 3. March..... | (8,898,977) | 6. June..... | (7,478,436) | 9. September..... | (6,283,157) | 12. December..... | (3,544,064) |

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States, Etc. | 1 Type of Deposit | 2 Purpose of Deposit | Deposits For the Benefit of All Policyholders | | All Other Special Deposits | |
|---|----------------------|-------------------------|---|-----------------|-----------------------------------|-----------------|
| | | | 3 Book/Adjusted Carrying Value | 4 Fair Value | 5 Book/Adjusted Carrying Value | 6 Fair Value |
| 1. Alabama | AL | | | | | |
| 2. Alaska | AK | | | | | |
| 3. Arizona | AZ | | | | | |
| 4. Arkansas | AR | | | | | |
| 5. California | CA | | | | | |
| 6. Colorado | CO | | | | | |
| 7. Connecticut | CT | | | | | |
| 8. Delaware | DE | | | | | |
| 9. District of Columbia | DC | | | | | |
| 10. Florida | FL | | | | | |
| 11. Georgia | GA | | | | | |
| 12. Hawaii | HI | | | | | |
| 13. Idaho | ID | | | | | |
| 14. Illinois | IL | | | | | |
| 15. Indiana | IN | | | | | |
| 16. Iowa | IA | | | | | |
| 17. Kansas | KS | | | | | |
| 18. Kentucky | KY | | | | | |
| 19. Louisiana | LA | | | | | |
| 20. Maine | ME | | | | | |
| 21. Maryland | MD | | | | | |
| 22. Massachusetts | MA | | | | | |
| 23. Michigan | MI | | | | | |
| 24. Minnesota | MN | | | | | |
| 25. Mississippi | MS | | | | | |
| 26. Missouri | MO | | | | | |
| 27. Montana | MT | | | | | |
| 28. Nebraska | NE | | | | | |
| 29. Nevada | NV | | | | | |
| 30. New Hampshire | NH | | | | | |
| 31. New Jersey | NJ | | | | | |
| 32. New Mexico | NM | | | | | |
| 33. New York | NY | B Ins. Code 1314 | 250,213 | 249,678 | | |
| 34. North Carolina | NC | | | | | |
| 35. North Dakota | ND | | | | | |
| 36. Ohio | OH | | | | | |
| 37. Oklahoma | OK | | | | | |
| 38. Oregon | OR | | | | | |
| 39. Pennsylvania | PA | | | | | |
| 40. Rhode Island | RI | | | | | |
| 41. South Carolina | SC | | | | | |
| 42. South Dakota | SD | | | | | |
| 43. Tennessee | TN | | | | | |
| 44. Texas | TX | | | | | |
| 45. Utah | UT | | | | | |
| 46. Vermont | VT | | | | | |
| 47. Virginia | VA | | | | | |
| 48. Washington | WA | | | | | |
| 49. West Virginia | WV | | | | | |
| 50. Wisconsin | WI | | | | | |
| 51. Wyoming | WY | | | | | |
| 52. American Samoa | AS | | | | | |
| 53. Guam | GU | | | | | |
| 54. Puerto Rico | PR | | | | | |
| 55. U.S. Virgin Islands | VI | | | | | |
| 56. Northern Mariana Islands | MP | | | | | |
| 57. Canada | CAN | | | | | |
| 58. Aggregate Alien and Other | OT | XXX | XXX | | | |
| 59. Subtotal | XXX | XXX | 250,213 | 249,678 | | |
| DETAILS OF WRITE-INS | | | | | | |
| 5801. | | | | | | |
| 5802. | | | | | | |
| 5803. | | | | | | |
| 5898. Summary of remaining write-ins for Line 58 from overflow page | XXX | XXX | | | | |
| 5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above) | XXX | XXX | | | | |

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