

TRIUMPH BANCORP, INC. AND SUBSIDIARIES
NOTES TO CONSOLIDATED FINANCIAL STATEMENTS

the corresponding amounts of gross unrealized gains and losses of available for sale securities recognized in accumulated other comprehensive income (loss) and gross unrecognized gains and losses of held to maturity securities:

<u>(Dollars in thousands)</u> <u>December 31, 2021</u>	<u>Amortized Cost</u>	<u>Gross Unrealized Gains</u>	<u>Gross Unrealized Losses</u>	<u>Allowance for Credit Losses</u>	<u>Fair Value</u>
Available for sale securities:					
Mortgage-backed securities, residential	\$ 36,885	\$ 720	\$(156)	\$ —	\$ 37,449
Asset-backed securities	6,763	2	(1)	—	6,764
State and municipal	26,309	516	—	—	26,825
CLO Securities	103,579	3,109	(54)	—	106,634
Corporate bonds	1,992	64	—	—	2,056
SBA pooled securities	<u>2,536</u>	<u>162</u>	<u>—</u>	<u>—</u>	<u>2,698</u>
Total available for sale securities	<u>\$178,064</u>	<u>\$4,573</u>	<u>\$(211)</u>	<u>\$ —</u>	<u>\$182,426</u>

<u>(Dollars in thousands)</u> <u>December 31, 2021</u>	<u>Amortized Cost</u>	<u>Gross Unrealized Gains</u>	<u>Gross Unrealized Losses</u>	<u>Fair Value</u>
Held to maturity securities:				
CLO securities	\$ 7,029	\$ —	\$(1,582)	\$5,447
Allowance for credit losses		<u>(2,082)</u>		
Total held to maturity securities, net of ACL		<u>\$ 4,947</u>		

<u>(Dollars in thousands)</u> <u>December 31, 2020</u>	<u>Amortized Cost</u>	<u>Gross Unrealized Gains</u>	<u>Gross Unrealized Losses</u>	<u>Allowance for Credit Losses</u>	<u>Fair Value</u>
Available for sale securities:					
U.S. Government agency obligations	\$ 14,942	\$ 146	\$ —	\$ —	\$ 15,088
Mortgage-backed securities, residential	26,547	1,139	(2)	—	27,684
Asset-backed securities	7,091	—	(52)	—	7,039
State and municipal	36,238	1,157	—	—	37,395
CLO Securities	118,128	4,335	(259)	—	122,204
Corporate bonds	11,373	205	(5)	—	11,573
SBA pooled securities	<u>3,200</u>	<u>133</u>	<u>(6)</u>	<u>—</u>	<u>3,327</u>
Total available for sale securities	<u>\$217,519</u>	<u>\$7,115</u>	<u>\$(324)</u>	<u>\$ —</u>	<u>\$224,310</u>

<u>(Dollars in thousands)</u> <u>December 31, 2020</u>	<u>Amortized Cost</u>	<u>Gross Unrealized Gains</u>	<u>Gross Unrealized Losses</u>	<u>Fair Value</u>
Held to maturity securities:				
CLO securities	\$ 7,945	\$ —	\$(2,095)	\$5,850
Allowance for credit losses		<u>(2,026)</u>		
Total held to maturity securities, net of ACL		<u>\$ 5,919</u>		