

Edgar Filing: Armour Residential REIT, Inc. - Form 10-K

Armour Residential REIT, Inc.

Form 10-K

February 14, 2019

P5YP1Y0.0833P1Yfalse--12-31FY20182018-12-3110-K000142820551486573YesfalseLarge Accelerated

Filer941019296Armour Residential REIT,

Inc.falsefalseNoYes0.190.001125000000418770004187700041877000437020004370200097437200069825500020748000372

0001428205 2018-01-01 2018-12-31 0001428205 2018-06-30 0001428205 2019-02-13 0001428205

us-gaap:InterestOnlyStripMember 2018-12-31 0001428205 2018-12-31 0001428205 2017-12-31 0001428205

us-gaap:MortgageBackedSecuritiesMember 2018-12-31 0001428205 us-gaap:SeriesBPreferredStockMember

2018-12-31 0001428205 us-gaap:SeriesAPreferredStockMember 2018-12-31 0001428205

us-gaap:USTreasurySecuritiesMember 2018-12-31 0001428205 us-gaap:SeriesBPreferredStockMember 2017-12-31

0001428205 us-gaap:MortgageBackedSecuritiesMember 2017-12-31 0001428205 us-gaap:InterestOnlyStripMember

2017-12-31 0001428205 us-gaap:USTreasurySecuritiesMember 2017-12-31 0001428205

us-gaap:SeriesAPreferredStockMember 2017-12-31 0001428205 us-gaap:SeriesAPreferredStockMember 2017-01-01

2017-12-31 0001428205 us-gaap:SeriesBPreferredStockMember 2018-01-01 2018-12-31 0001428205

us-gaap:SeriesBPreferredStockMember 2017-01-01 2017-12-31 0001428205 us-gaap:SeriesAPreferredStockMember

2018-01-01 2018-12-31 0001428205 us-gaap:InterestOnlyStripMember 2018-01-01 2018-12-31 0001428205

2016-01-01 2016-12-31 0001428205 us-gaap:USTreasurySecuritiesMember 2016-01-01 2016-12-31 0001428205

us-gaap:USTreasurySecuritiesMember 2017-01-01 2017-12-31 0001428205 us-gaap:USTreasurySecuritiesMember

2018-01-01 2018-12-31 0001428205 2017-01-01 2017-12-31 0001428205

us-gaap:MortgageBackedSecuritiesMember 2016-01-01 2016-12-31 0001428205

us-gaap:CorporateDebtSecuritiesMember 2018-01-01 2018-12-31 0001428205 us-gaap:InterestOnlyStripMember

2017-01-01 2017-12-31 0001428205 us-gaap:MortgageBackedSecuritiesMember 2018-01-01 2018-12-31

0001428205 us-gaap:InterestOnlyStripMember 2016-01-01 2016-12-31 0001428205

us-gaap:CorporateDebtSecuritiesMember 2016-01-01 2016-12-31 0001428205

us-gaap:MortgageBackedSecuritiesMember 2017-01-01 2017-12-31 0001428205

us-gaap:CorporateDebtSecuritiesMember 2017-01-01 2017-12-31 0001428205

us-gaap:SeriesBPreferredStockMember us-gaap:PreferredStockMember 2017-01-01 2017-12-31 0001428205

us-gaap:CommonStockMember 2017-01-01 2017-12-31 0001428205 us-gaap:RetainedEarningsMember 2018-12-31

0001428205 us-gaap:AccumulatedOtherComprehensiveIncomeMember 2017-12-31 0001428205

us-gaap:SeriesAPreferredStockMember us-gaap:PreferredStockMember 2018-12-31 0001428205

us-gaap:SeriesAPreferredStockMember us-gaap:AdditionalPaidInCapitalMember 2016-12-31 0001428205

us-gaap:SeriesAPreferredStockMember us-gaap:PreferredStockMember 2015-12-31 0001428205

us-gaap:RetainedEarningsMember 2018-01-01 2018-12-31 0001428205 us-gaap:SeriesBPreferredStockMember

us-gaap:PreferredStockMember 2016-12-31 0001428205 us-gaap:CommonStockMember 2015-12-31 0001428205

us-gaap:AccumulatedOtherComprehensiveIncomeMember 2017-01-01 2017-12-31 0001428205

us-gaap:CommonStockMember 2018-12-31 0001428205 us-gaap:SeriesBPreferredStockMember

us-gaap:AdditionalPaidInCapitalMember 2018-12-31 0001428205 us-gaap:SeriesBPreferredStockMember

us-gaap:AdditionalPaidInCapitalMember 2015-12-31 0001428205 us-gaap:AdditionalPaidInCapitalMember

2016-01-01 2016-12-31 0001428205 us-gaap:RetainedEarningsMember 2016-12-31 0001428205

us-gaap:SeriesAPreferredStockMember us-gaap:AdditionalPaidInCapitalMember 2017-12-31 0001428205

us-gaap:CommonStockMember 2018-01-01 2018-12-31 0001428205 us-gaap:SeriesBPreferredStockMember

us-gaap:RetainedEarningsMember 2017-01-01 2017-12-31 0001428205 us-gaap:RetainedEarningsMember

2017-01-01 2017-12-31 0001428205 us-gaap:AccumulatedOtherComprehensiveIncomeMember 2018-01-01

2018-12-31 0001428205 us-gaap:SeriesBPreferredStockMember us-gaap:PreferredStockMember 2017-12-31

0001428205 us-gaap:AdditionalPaidInCapitalMember 2015-12-31 0001428205 us-gaap:RetainedEarningsMember

2016-01-01 2016-12-31 0001428205 us-gaap:CommonStockMember us-gaap:AdditionalPaidInCapitalMember

2017-01-01 2017-12-31 0001428205 us-gaap:SeriesBPreferredStockMember us-gaap:PreferredStockMember

2018-01-01 2018-12-31 0001428205 us-gaap:AdditionalPaidInCapitalMember 2016-12-31 0001428205

us-gaap:AdditionalPaidInCapitalMember 2017-12-31 0001428205

us-gaap:AccumulatedOtherComprehensiveIncomeMember 2018-12-31 0001428205

Edgar Filing: Armour Residential REIT, Inc. - Form 10-K

us-gaap:AdditionalPaidInCapitalMember 2018-01-01 2018-12-31 0001428205 us-gaap:CommonStockMember 2016-12-31 0001428205 us-gaap:SeriesBPreferredStockMember us-gaap:PreferredStockMember 2015-12-31 0001428205 us-gaap:SeriesBPreferredStockMember 2016-01-01 2016-12-31 0001428205 us-gaap:CommonStockMember us-gaap:AdditionalPaidInCapitalMember 2018-01-01 2018-12-31 0001428205 us-gaap:SeriesAPreferredStockMember us-gaap:PreferredStockMember 2017-12-31 0001428205 us-gaap:SeriesAPreferredStockMember 2016-01-01 2016-12-31 0001428205 us-gaap:AdditionalPaidInCapitalMember 2018-12-31 0001428205 us-gaap:SeriesBPreferredStockMember us-gaap:AdditionalPaidInCapitalMember 2016-12-31 0001428205 us-gaap:SeriesBPreferredStockMember us-gaap:PreferredStockMember 2018-12-31 0001428205 us-gaap:SeriesBPreferredStockMember us-gaap:AdditionalPaidInCapitalMember 2018-01-01 2018-12-31 0001428205 us-gaap:SeriesAPreferredStockMember us-gaap:PreferredStockMember 2016-12-31 0001428205 us-gaap:CommonStockMember us-gaap:AdditionalPaidInCapitalMember 2016-12-31 0001428205 us-gaap:CommonStockMember 2017-12-31 0001428205 us-gaap:SeriesAPreferredStockMember us-gaap:RetainedEarningsMember 2017-01-01 2017-12-31 0001428205 us-gaap:AdditionalPaidInCapitalMember 2017-01-01 2017-12-31 0001428205 us-gaap:AccumulatedOtherComprehensiveIncomeMember 2015-12-31 0001428205 us-gaap:RetainedEarningsMember 2017-12-31 0001428205 2015-12-31 0001428205 us-gaap:CommonStockMember us-gaap:AdditionalPaidInCapitalMember 2017-12-31 0001428205 us-gaap:AccumulatedOtherComprehensiveIncomeMember 2016-12-31 0001428205 us-gaap:SeriesAPreferredStockMember us-gaap:RetainedEarningsMember 2016-01-01 2016-12-31 0001428205 us-gaap:RetainedEarningsMember 2015-12-31 0001428205 us-gaap:CommonStockMember us-gaap:AdditionalPaidInCapitalMember 2015-12-31 0001428205 2016-12-31 0001428205 us-gaap:SeriesAPreferredStockMember us-gaap:AdditionalPaidInCapitalMember 2015-12-31 0001428205 us-gaap:SeriesAPreferredStockMember us-gaap:AdditionalPaidInCapitalMember 2018-12-31 0001428205 us-gaap:SeriesBPreferredStockMember us-gaap:RetainedEarningsMember 2018-01-01 2018-12-31 0001428205 us-gaap:AccumulatedOtherComprehensiveIncomeMember 2016-01-01 2016-12-31 0001428205 us-gaap:SeriesAPreferredStockMember us-gaap:RetainedEarningsMember 2018-01-01 2018-12-31 0001428205 us-gaap:SeriesBPreferredStockMember us-gaap:AdditionalPaidInCapitalMember 2017-12-31 0001428205 us-gaap:SeriesBPreferredStockMember us-gaap:AdditionalPaidInCapitalMember 2017-01-01 2017-12-31 0001428205 us-gaap:CommonStockMember us-gaap:AdditionalPaidInCapitalMember 2018-12-31 0001428205 us-gaap:CommonStockMember us-gaap:AdditionalPaidInCapitalMember 2016-01-01 2016-12-31 0001428205 us-gaap:CommonStockMember 2016-01-01 2016-12-31 0001428205 us-gaap:SeriesBPreferredStockMember us-gaap:RetainedEarningsMember 2016-01-01 2016-12-31 0001428205 us-gaap:FairValueInputsLevel1Member 2017-12-31 0001428205 us-gaap:EstimateOfFairValueFairValueDisclosureMember 2017-12-31 0001428205 us-gaap:CarryingReportedAmountFairValueDisclosureMember 2017-12-31 0001428205 us-gaap:FairValueInputsLevel3Member 2017-12-31 0001428205 us-gaap:FairValueInputsLevel2Member 2017-12-31 0001428205 us-gaap:FairValueMeasurementsRecurringMember us-gaap:MortgageBackedSecuritiesMember 2018-12-31 0001428205 us-gaap:FairValueInputsLevel2Member us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0001428205 us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0001428205 us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsRecurringMember us-gaap:MortgageBackedSecuritiesMember 2018-12-31 0001428205 us-gaap:FairValueMeasurementsRecurringMember us-gaap:InterestOnlyStripMember 2018-12-31 0001428205 us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0001428205 us-gaap:FairValueInputsLevel1Member us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0001428205 us-gaap:FairValueMeasurementsRecurringMember us-gaap:USTreasurySecuritiesMember 2018-12-31 0001428205 us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsRecurringMember us-gaap:USTreasurySecuritiesMember 2018-12-31 0001428205 us-gaap:FairValueInputsLevel2Member us-gaap:FairValueMeasurementsRecurringMember us-gaap:InterestOnlyStripMember 2018-12-31 0001428205 us-gaap:FairValueInputsLevel2Member us-gaap:FairValueMeasurementsRecurringMember us-gaap:MortgageBackedSecuritiesMember 2018-12-31 0001428205 us-gaap:FairValueInputsLevel2Member us-gaap:FairValueMeasurementsRecurringMember us-gaap:USTreasurySecuritiesMember 2018-12-31 0001428205 us-gaap:FairValueInputsLevel1Member us-gaap:FairValueMeasurementsRecurringMember

Edgar Filing: Armour Residential REIT, Inc. - Form 10-K

us-gaap:MortgageBackedSecuritiesMember 2018-12-31 0001428205 us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember us-gaap:InterestOnlyStripMember 2018-12-31 0001428205
us-gaap:FairValueInputsLevel1Member us-gaap:FairValueMeasurementsRecurringMember
us-gaap:InterestOnlyStripMember 2018-12-31 0001428205 us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember us-gaap:USTreasurySecuritiesMember 2018-12-31 0001428205
us-gaap:FairValueInputsLevel2Member us-gaap:FairValueMeasurementsRecurringMember 2017-12-31 0001428205
us-gaap:FairValueInputsLevel1Member us-gaap:FairValueMeasurementsRecurringMember 2017-12-31 0001428205
us-gaap:FairValueInputsLevel2Member us-gaap:FairValueMeasurementsRecurringMember
us-gaap:MortgageBackedSecuritiesMember 2017-12-31 0001428205 us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember us-gaap:InterestOnlyStripMember 2017-12-31 0001428205
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsRecurringMember
us-gaap:InterestOnlyStripMember 2017-12-31 0001428205 us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2017-12-31 0001428205
us-gaap:FairValueMeasurementsRecurringMember 2017-12-31 0001428205
us-gaap:FairValueMeasurementsRecurringMember us-gaap:InterestOnlyStripMember 2017-12-31 0001428205
us-gaap:FairValueMeasurementsRecurringMember us-gaap:MortgageBackedSecuritiesMember 2017-12-31
0001428205 us-gaap:FairValueInputsLevel2Member us-gaap:FairValueMeasurementsRecurringMember
us-gaap:InterestOnlyStripMember 2017-12-31 0001428205 us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember us-gaap:MortgageBackedSecuritiesMember 2017-12-31
0001428205 us-gaap:FairValueInputsLevel1Member us-gaap:FairValueMeasurementsRecurringMember
us-gaap:MortgageBackedSecuritiesMember 2017-12-31 0001428205
us-gaap:CarryingReportedAmountFairValueDisclosureMember 2018-12-31 0001428205
us-gaap:FairValueInputsLevel2Member 2018-12-31 0001428205 us-gaap:FairValueInputsLevel3Member 2018-12-31
0001428205 us-gaap:FairValueInputsLevel1Member 2018-12-31 0001428205
us-gaap:EstimateOfFairValueFairValueDisclosureMember 2018-12-31 0001428205
us-gaap:MortgageBackedSecuritiesMember us-gaap:FairValueInputsLevel3Member 2017-01-01 2017-12-31
0001428205 us-gaap:MortgageBackedSecuritiesMember us-gaap:FairValueInputsLevel3Member 2017-12-31
0001428205 us-gaap:MortgageBackedSecuritiesMember us-gaap:FairValueInputsLevel3Member 2018-12-31
0001428205 us-gaap:MortgageBackedSecuritiesMember us-gaap:FairValueInputsLevel3Member 2018-01-01
2018-12-31 0001428205 us-gaap:MortgageBackedSecuritiesMember us-gaap:FairValueInputsLevel3Member
2016-12-31 0001428205 arr:MultiFamilyResidentialMortgageBackedSecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2018-12-31 0001428205
us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:MultiFamilyResidentialMortgageBackedSecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2018-01-01 2018-12-31
0001428205 arr:A30YearFixedRateAgencySecuritiesMember
us-gaap:GovernmentNationalMortgageAssociationCertificatesAndObligationsGNMAMember 2018-12-31
0001428205 arr:A10YearFixedRateAgencySecuritiesMember
us-gaap:FederalHomeLoanMortgageCorporationCertificatesAndObligationsFHLMCMember 2018-12-31
0001428205 arr:A25YearFixedRateAgencySecuritiesMember
us-gaap:FederalHomeLoanMortgageCorporationCertificatesAndObligationsFHLMCMember 2018-12-31
0001428205 arr:A30YearFixedRateAgencySecuritiesMember
us-gaap:FederalHomeLoanMortgageCorporationCertificatesAndObligationsFHLMCMember 2018-12-31
0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:AdjustableandHybridAdjustableRateAgencySecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2018-01-01 2018-12-31
0001428205 arr:AdjustableandHybridAdjustableRateAgencySecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2018-12-31 0001428205
us-gaap:FederalHomeLoanMortgageCorporationCertificatesAndObligationsFHLMCMember 2018-12-31
0001428205 arr:A10YearFixedRateAgencySecuritiesMember
us-gaap:GovernmentNationalMortgageAssociationCertificatesAndObligationsGNMAMember 2018-12-31

Edgar Filing: Armour Residential REIT, Inc. - Form 10-K

0001428205 arr:A20YearFixedRateAgencySecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2018-12-31 0001428205
arr:A15YearFixedRateAgencySecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2018-12-31 0001428205
us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:A30YearFixedRateAgencySecuritiesMember
us-gaap:FederalHomeLoanMortgageCorporationCertificatesAndObligationsFHLMMember 2018-01-01 2018-12-31
0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:A10YearFixedRateAgencySecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2018-01-01 2018-12-31
0001428205 arr:A15YearFixedRateAgencySecuritiesMember
us-gaap:FederalHomeLoanMortgageCorporationCertificatesAndObligationsFHLMMember 2018-12-31
0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember 2018-01-01
2018-12-31 0001428205 arr:AdjustableandHybridAdjustableRateAgencySecuritiesMember
us-gaap:GovernmentNationalMortgageAssociationCertificatesAndObligationsGNMAMember 2018-12-31
0001428205 arr:A30YearFixedRateAgencySecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2018-12-31 0001428205
us-gaap:GovernmentNationalMortgageAssociationCertificatesAndObligationsGNMAMember 2018-12-31
0001428205 arr:A10YearFixedRateAgencySecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2018-12-31 0001428205
us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
us-gaap:FederalHomeLoanMortgageCorporationCertificatesAndObligationsFHLMMember 2018-01-01 2018-12-31
0001428205 us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2018-12-31
0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:A10YearFixedRateAgencySecuritiesMember
us-gaap:FederalHomeLoanMortgageCorporationCertificatesAndObligationsFHLMMember 2018-01-01 2018-12-31
0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:AdjustableandHybridAdjustableRateAgencySecuritiesMember
us-gaap:GovernmentNationalMortgageAssociationCertificatesAndObligationsGNMAMember 2018-01-01
2018-12-31 0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:A20YearFixedRateAgencySecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2018-01-01 2018-12-31
0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:A10YearFixedRateAgencySecuritiesMember
us-gaap:GovernmentNationalMortgageAssociationCertificatesAndObligationsGNMAMember 2018-01-01
2018-12-31 0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:A25YearFixedRateAgencySecuritiesMember
us-gaap:FederalHomeLoanMortgageCorporationCertificatesAndObligationsFHLMMember 2018-01-01 2018-12-31
0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:A30YearFixedRateAgencySecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2018-01-01 2018-12-31
0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:A15YearFixedRateAgencySecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2018-01-01 2018-12-31
0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
us-gaap:GovernmentNationalMortgageAssociationCertificatesAndObligationsGNMAMember 2018-01-01
2018-12-31 0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:A30YearFixedRateAgencySecuritiesMember
us-gaap:GovernmentNationalMortgageAssociationCertificatesAndObligationsGNMAMember 2018-01-01
2018-12-31 0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2018-01-01 2018-12-31

Edgar Filing: Armour Residential REIT, Inc. - Form 10-K

0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:A15YearFixedRateAgencySecuritiesMember
us-gaap:FederalHomeLoanMortgageCorporationCertificatesAndObligationsFHLMCMember 2018-01-01 2018-12-31
0001428205 us-gaap:MortgageBackedSecuritiesMember arr:PortfolioConcentrationRiskMember
us-gaap:MortgageBackedSecuritiesIssuedByUSGovernmentSponsoredEnterprisesMember 2017-01-01 2017-12-31
0001428205 us-gaap:MortgageBackedSecuritiesMember arr:PortfolioConcentrationRiskMember
us-gaap:MortgageBackedSecuritiesIssuedByUSGovernmentSponsoredEnterprisesMember 2018-01-01 2018-12-31
0001428205 us-gaap:MortgageBackedSecuritiesIssuedByUSGovernmentSponsoredEnterprisesMember 2016-10-01
2016-12-31 0001428205 us-gaap:MortgageBackedSecuritiesIssuedByUSGovernmentSponsoredEnterprisesMember
2017-04-01 2017-06-30 0001428205
us-gaap:MortgageBackedSecuritiesIssuedByUSGovernmentSponsoredEnterprisesMember 2018-01-01 2018-03-31
0001428205 us-gaap:AgencySecuritiesMember 2018-12-31 0001428205
us-gaap:MortgageBackedSecuritiesIssuedByUSGovernmentSponsoredEnterprisesMember 2016-01-01 2016-12-31
0001428205 us-gaap:MortgageBackedSecuritiesIssuedByUSGovernmentSponsoredEnterprisesMember 2016-12-31
0001428205 us-gaap:AgencySecuritiesMember 2017-12-31 0001428205
arr:A10YearFixedRateAgencySecuritiesMember
us-gaap:GovernmentNationalMortgageAssociationCertificatesAndObligationsGNMAMember 2017-12-31
0001428205 arr:A25YearFixedRateAgencySecuritiesMember
us-gaap:FederalHomeLoanMortgageCorporationCertificatesAndObligationsFHLMCMember 2017-12-31
0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:A10YearFixedRateAgencySecuritiesMember
us-gaap:FederalHomeLoanMortgageCorporationCertificatesAndObligationsFHLMCMember 2017-01-01 2017-12-31
0001428205 arr:AdjustableandHybridAdjustableRateAgencySecuritiesMember
us-gaap:GovernmentNationalMortgageAssociationCertificatesAndObligationsGNMAMember 2017-12-31
0001428205 arr:A30YearFixedRateAgencySecuritiesMember
us-gaap:FederalHomeLoanMortgageCorporationCertificatesAndObligationsFHLMCMember 2017-12-31
0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:A30YearFixedRateAgencySecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2017-01-01 2017-12-31
0001428205 arr:A10YearFixedRateAgencySecuritiesMember
us-gaap:FederalHomeLoanMortgageCorporationCertificatesAndObligationsFHLMCMember 2017-12-31
0001428205 us-gaap:GovernmentNationalMortgageAssociationCertificatesAndObligationsGNMAMember
2017-12-31 0001428205 arr:A15YearFixedRateAgencySecuritiesMember
us-gaap:FederalHomeLoanMortgageCorporationCertificatesAndObligationsFHLMCMember 2017-12-31
0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:A25YearFixedRateAgencySecuritiesMember
us-gaap:FederalHomeLoanMortgageCorporationCertificatesAndObligationsFHLMCMember 2017-01-01 2017-12-31
0001428205 arr:A15YearFixedRateAgencySecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2017-12-31 0001428205
arr:A10YearFixedRateAgencySecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2017-12-31 0001428205
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2017-12-31 0001428205
arr:A20YearFixedRateAgencySecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2017-12-31 0001428205
arr:MultiFamilyResidentialMortgageBackedSecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2017-12-31 0001428205
us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:AdjustableandHybridAdjustableRateAgencySecuritiesMember
us-gaap:GovernmentNationalMortgageAssociationCertificatesAndObligationsGNMAMember 2017-01-01
2017-12-31 0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:A15YearFixedRateAgencySecuritiesMember

Edgar Filing: Armour Residential REIT, Inc. - Form 10-K

us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2017-01-01 2017-12-31
0001428205 us-gaap:FederalHomeLoanMortgageCorporationCertificatesAndObligationsFHLMMember
2017-12-31 0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
us-gaap:FederalHomeLoanMortgageCorporationCertificatesAndObligationsFHLMMember 2017-01-01 2017-12-31
0001428205 arr:AdjustableandHybridAdjustableRateAgencySecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2017-12-31 0001428205
us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:A25YearFixedRateAgencySecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2017-01-01 2017-12-31
0001428205 arr:A25YearFixedRateAgencySecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2017-12-31 0001428205
us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:AdjustableandHybridAdjustableRateAgencySecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2017-01-01 2017-12-31
0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:MultiFamilyResidentialMortgageBackedSecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2017-01-01 2017-12-31
0001428205 arr:A30YearFixedRateAgencySecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2017-12-31 0001428205
us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:A30YearFixedRateAgencySecuritiesMember
us-gaap:FederalHomeLoanMortgageCorporationCertificatesAndObligationsFHLMMember 2017-01-01 2017-12-31
0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:A15YearFixedRateAgencySecuritiesMember
us-gaap:FederalHomeLoanMortgageCorporationCertificatesAndObligationsFHLMMember 2017-01-01 2017-12-31
0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2017-01-01 2017-12-31
0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:A10YearFixedRateAgencySecuritiesMember
us-gaap:GovernmentNationalMortgageAssociationCertificatesAndObligationsGNMAMember 2017-01-01
2017-12-31 0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
arr:A20YearFixedRateAgencySecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2017-01-01 2017-12-31
0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
us-gaap:GovernmentNationalMortgageAssociationCertificatesAndObligationsGNMAMember 2017-01-01
2017-12-31 0001428205 us-gaap:AvailableforsaleSecuritiesMember arr:PortfolioConcentrationRiskMember
2017-01-01 2017-12-31 0001428205 us-gaap:AvailableforsaleSecuritiesMember
arr:PortfolioConcentrationRiskMember arr:A10YearFixedRateAgencySecuritiesMember
us-gaap:FederalNationalMortgageAssociationCertificatesAndObligationsFNMAMember 2017-01-01 2017-12-31
0001428205 us-gaap:MortgageBackedSecuritiesMember arr:PortfolioConcentrationRiskMember
us-gaap:MortgageBackedSecuritiesMember 2017-01-01 2017-12-31 0001428205
us-gaap:MortgageBackedSecuritiesMember arr:PortfolioConcentrationRiskMember
us-gaap:MortgageBackedSecuritiesMember 2018-01-01 2018-12-31 0001428205 arr:LegacyALTAFixedMember
2017-12-31 0001428205 arr:NewIssuePrimeFixedNonAgencyMember 2017-12-31 0001428205
arr:LegacyPrimeHybridMember 2017-12-31 0001428205 arr:LegacyPrimeFixedMember 2017-12-31 0001428205
arr:LegacyALTAHybridMember 2017-12-31 0001428205 arr:LegacyPrimeFixedMember 2017-01-01 2017-12-31
0001428205 arr:CreditRiskTransferMember 2017-12-31 0001428205 arr:NewIssuePrimeFixedNonAgencyMember
2017-01-01 2017-12-31 0001428205 arr:CreditRiskTransferMember 2017-01-01 2017-12-31 0001428205
arr:LegacyALTAFixedMember 2017-01-01 2017-12-31 0001428205 arr:LegacyALTAHybridMember 2017-01-01
2017-12-31 0001428205 arr:LegacyPrimeHybridMember 2017-01-01 2017-12-31 0001428205
arr:NewIssuePrimeFixedNonAgencyMember 2018-12-31 0001428205 arr:LegacyALTAFixedMember 2018-12-31

Edgar Filing: Armour Residential REIT, Inc. - Form 10-K

0001428205 arr:LegacyPrimeFixedMember 2018-12-31 0001428205 arr:LegacyALTAFixedMember 2018-01-01
2018-12-31 0001428205 arr:LegacyALTAHybridMember 2018-12-31 0001428205 arr:LegacyPrimeHybridMember
2018-12-31 0001428205 arr:CreditRiskTransferMember 2018-12-31 0001428205 arr:LegacyALTAHybridMember
2018-01-01 2018-12-31 0001428205 arr:LegacyPrimeFixedMember 2018-01-01 2018-12-31 0001428205
arr:CreditRiskTransferMember 2018-01-01 2018-12-31 0001428205 arr:LegacyPrimeHybridMember 2018-01-01
2018-12-31 0001428205 arr:NewIssuePrimeFixedNonAgencyMember 2018-01-01 2018-12-31 0001428205
us-gaap:USTreasurySecuritiesMember arr:PortfolioConcentrationRiskMember us-gaap:USTreasurySecuritiesMember
2018-01-01 2018-12-31 0001428205
us-gaap:MortgageBackedSecuritiesIssuedByUSGovernmentSponsoredEnterprisesMember 2018-12-31 0001428205
us-gaap:MortgageBackedSecuritiesIssuedByUSGovernmentSponsoredEnterprisesMember 2018-01-01 2018-12-31
0001428205 us-gaap:MortgageBackedSecuritiesIssuedByUSGovernmentSponsoredEnterprisesMember 2017-01-01
2017-12-31 0001428205 us-gaap:MortgageBackedSecuritiesIssuedByUSGovernmentSponsoredEnterprisesMember
2017-12-31 0001428205 arr:BUCKLERSecuritiesLLCMember us-gaap:StockholdersEquityTotalMember
arr:CounterpartyConcentrationRiskMember 2018-01-01 2018-12-31 0001428205 srt:MaximumMember 2018-12-31
0001428205 srt:MaximumMember us-gaap:BorrowingsMember arr:CounterpartyConcentrationRiskMember
2017-01-01 2017-12-31 0001428205 arr:BUCKLERSecuritiesLLCMember us-gaap:StockholdersEquityTotalMember
arr:CounterpartyConcentrationRiskMember 2017-01-01 2017-12-31 0001428205
arr:RepurchaseAgreementBorrowingsMember arr:CounterpartyConcentrationRiskMember 2017-01-01 2017-12-31
0001428205 us-gaap:BorrowingsMember arr:CounterpartyConcentrationRiskMember 2017-12-31 0001428205
srt:MinimumMember us-gaap:BorrowingsMember arr:CounterpartyConcentrationRiskMember 2018-01-01
2018-12-31 0001428205 arr:BUCKLERSecuritiesLLCMember us-gaap:BorrowingsMember
arr:CounterpartyConcentrationRiskMember 2017-01-01 2017-12-31 0001428205
arr:RepurchaseAgreementBorrowingsMember arr:CounterpartyConcentrationRiskMember 2018-01-01 2018-12-31
0001428205 srt:MaximumMember us-gaap:BorrowingsMember arr:CounterpartyConcentrationRiskMember
2018-01-01 2018-12-31 0001428205 arr:BUCKLERSecuritiesLLCMember us-gaap:BorrowingsMember
arr:CounterpartyConcentrationRiskMember 2018-01-01 2018-12-31 0001428205 us-gaap:BorrowingsMember
arr:CounterpartyConcentrationRiskMember 2018-12-31 0001428205 srt:MinimumMember
us-gaap:BorrowingsMember arr:CounterpartyConcentrationRiskMember 2017-01-01 2017-12-31 0001428205
arr:Maturity31To60DaysMember 2018-12-31 0001428205 arr:Maturity31To60DaysMember 2017-12-31 0001428205
arr:Maturity61To90DaysMember 2018-12-31 0001428205 us-gaap:MaturityOver90DaysMember 2018-12-31
0001428205 us-gaap:MaturityUpTo30DaysMember 2017-12-31 0001428205 us-gaap:MaturityUpTo30DaysMember
2018-12-31 0001428205 us-gaap:MaturityOver90DaysMember 2017-12-31 0001428205
arr:Maturity61To90DaysMember 2017-12-31 0001428205 arr:TobeAnnouncedAgencySecuritiesMember 2018-12-31
0001428205 us-gaap:InterestRateSwapMember 2018-12-31 0001428205
arr:TobeAnnouncedAgencySecuritiesMember 2017-01-01 2017-12-31 0001428205 us-gaap:BasisSwapMember
2017-01-01 2017-12-31 0001428205 us-gaap:BasisSwapMember 2016-01-01 2016-12-31 0001428205
us-gaap:InterestRateSwapMember 2017-01-01 2017-12-31 0001428205 us-gaap:BasisSwapMember 2018-01-01
2018-12-31 0001428205 arr:TobeAnnouncedAgencySecuritiesMember 2016-01-01 2016-12-31 0001428205
us-gaap:InterestRateSwapMember 2018-01-01 2018-12-31 0001428205 us-gaap:InterestRateSwapMember
2016-01-01 2016-12-31 0001428205 arr:TobeAnnouncedAgencySecuritiesMember 2018-01-01 2018-12-31
0001428205 arr:InterestRateSwapContract8596MonthsMember 2018-12-31 0001428205
arr:InterestRateSwapContract7384MonthsMember 2018-12-31 0001428205
arr:InterestRateSwapContract2536MonthsMember 2018-01-01 2018-12-31 0001428205
arr:InterestRateSwapContract4960MonthsMember 2018-01-01 2018-12-31 0001428205
arr:InterestRateSwapContract97108MonthsMember 2018-01-01 2018-12-31 0001428205
arr:InterestRateSwapContract012MonthsMember 2018-12-31 0001428205
arr:InterestRateSwapContract2536MonthsMember 2018-12-31 0001428205
arr:InterestRateSwapContract97108MonthsMember 2018-12-31 0001428205
arr:InterestRateSwapContract1324MonthsMember 2018-12-31 0001428205
arr:InterestRateSwapContract1324MonthsMember 2018-01-01 2018-12-31 0001428205
arr:InterestRateSwapContract6172MonthsMember 2018-12-31 0001428205

Edgar Filing: Armour Residential REIT, Inc. - Form 10-K

arr:InterestRateSwapContract109120MonthsMember 2018-01-01 2018-12-31 0001428205
arr:InterestRateSwapContract4960MonthsMember 2018-12-31 0001428205
arr:InterestRateSwapContract109120MonthsMember 2018-12-31 0001428205
arr:InterestRateSwapContract012MonthsMember 2018-01-01 2018-12-31 0001428205
arr:InterestRateSwapContract6172MonthsMember 2018-01-01 2018-12-31 0001428205
arr:InterestRateSwapContract8596MonthsMember 2018-01-01 2018-12-31 0001428205
arr:InterestRateSwapContract7384MonthsMember 2018-01-01 2018-12-31 0001428205
us-gaap:InterestRateSwapMember 2017-12-31 0001428205 arr:TobeAnnouncedAgencySecuritiesMember
2017-12-31 0001428205 arr:InterestRateSwapContract1324MonthsMember 2017-12-31 0001428205
arr:InterestRateSwapContract2536MonthsMember 2017-01-01 2017-12-31 0001428205
arr:InterestRateSwapContract97108MonthsMember 2017-12-31 0001428205
arr:InterestRateSwapContract012MonthsMember 2017-12-31 0001428205
arr:InterestRateSwapContract2536MonthsMember 2017-12-31 0001428205
arr:InterestRateSwapContract109120MonthsMember 2017-12-31 0001428205
arr:InterestRateSwapContract7384MonthsMember 2017-01-01 2017-12-31 0001428205
arr:InterestRateSwapContract7384MonthsMember 2017-12-31 0001428205
arr:InterestRateSwapContract6172MonthsMember 2017-12-31 0001428205
arr:InterestRateSwapContract012MonthsMember 2017-01-01 2017-12-31 0001428205
arr:InterestRateSwapContract97108MonthsMember 2017-01-01 2017-12-31 0001428205
arr:InterestRateSwapContract1324MonthsMember 2017-01-01 2017-12-31 0001428205
arr:InterestRateSwapContract109120MonthsMember 2017-01-01 2017-12-31 0001428205
arr:InterestRateSwapContract6172MonthsMember 2017-01-01 2017-12-31 0001428205 srt:MaximumMember
arr:InterestRateSwapContract97108MonthsMember 2018-01-01 2018-12-31 0001428205 srt:MaximumMember
arr:InterestRateSwapContract1324MonthsMember 2018-01-01 2018-12-31 0001428205 srt:MinimumMember
arr:InterestRateSwapContract2536MonthsMember 2018-01-01 2018-12-31 0001428205 srt:MinimumMember
arr:InterestRateSwapContract109120MonthsMember 2018-01-01 2018-12-31 0001428205 srt:MinimumMember
arr:InterestRateSwapContract97108MonthsMember 2018-01-01 2018-12-31 0001428205 srt:MinimumMember
arr:InterestRateSwapContract1324MonthsMember 2018-01-01 2018-12-31 0001428205 srt:MinimumMember
arr:TobeAnnouncedAgencySecuritiesMember 2018-01-01 2018-12-31 0001428205 srt:MinimumMember
arr:InterestRateSwapContract6172MonthsMember 2018-01-01 2018-12-31 0001428205 srt:MinimumMember
arr:InterestRateSwapContract7384MonthsMember 2018-01-01 2018-12-31 0001428205 srt:MaximumMember
arr:InterestRateSwapContract6172MonthsMember 2018-01-01 2018-12-31 0001428205 srt:MaximumMember
arr:TobeAnnouncedAgencySecuritiesMember 2018-01-01 2018-12-31 0001428205 srt:MaximumMember
arr:InterestRateSwapContract4960MonthsMember 2018-01-01 2018-12-31 0001428205 srt:MaximumMember
arr:InterestRateSwapContract2536MonthsMember 2018-01-01 2018-12-31 0001428205