

EU Privacy Notice

INTRODUCTION

Thank you for visiting ellington.com (the "**Website**"). For the purposes of EU and Swiss data protection laws Ellington Management Group, L.L.C. ("**we**" or "**our**") is the data controller (i.e. the company who is responsible for, and controls the processing of, personal data shared via the Website). We recognise the importance of and are committed to respecting and protecting your privacy.

This Privacy Policy applies to information collection and use including while you are visiting and using the Website. Please read this Privacy Policy carefully in order to understand our views and practices regarding your personal data and how we will treat it.

We evaluate our privacy policies and procedures to implement improvements and refinements from time to time. If we make material changes to this Privacy Policy we will notify you by means of a prominent notice on the Website prior to the change becoming effective.

PERSONAL DATA WE MAY COLLECT ABOUT YOU

We may collect and process your personal data when you: (i) email us in the Contact Us section of the Website; or (ii) login using your username and password in the Investor Login section of the Website. The personal data provided by you may include, for example, your name and email address.

HOW WE USE YOUR PERSONAL DATA

The provision of personal data by you may be necessary for the performance of any contractual relationship with you and where in our legitimate interest for the following purposes: (i) to contact you and respond to your requests and enquiries; (ii) for business administration, including statistical analysis; (iii) to evaluate usage of the Website in order to maintain quality, update or improve content, and assess or monitor security; and (iv) for fraud prevention and detection and to comply with applicable laws, regulations or codes of practice.

SHARING YOUR PERSONAL DATA

We may use selected third parties to provide us with services, including companies to assist with our employee recruitment, who may have access to personal data provided to us by you. Our affiliates may also have access to personal data provided to us by you including through or in connection with this Website for the purposes set out in this Privacy Policy.

We may share your personal data as required or permitted by law to comply with a subpoena or similar legal process or government request, or when we believe in good faith that disclosure is legally required or otherwise necessary to protect our rights and property, or the rights, property or safety of others, including to advisers, law enforcement agencies, judicial and regulatory authorities. We may also transfer your personal data to a third party in the event that third party acquires all or part of our assets or shares, or that succeeds us in carrying on all or a part of our business, whether by merger, acquisition, reorganisation or otherwise.

DATA TRANSFERS

Personal data collected from you, including via this Website, may be transferred to countries located outside the European Economic Area ("**EEA**") and Switzerland which do not provide a similar or adequate level of protection to that provided by countries in the EEA and Switzerland.

We will take the steps reasonably necessary to ensure that any personal data are treated securely and in accordance with this Privacy Policy.

Ellington has entered into EU standard contractual clauses (“**Model Contracts**”) for intra-group transfers of personal data. You can request a copy of the Model Contracts by submitting your request via email to: investor@ellington.com.

YOUR RIGHTS

Individuals in Europe have certain data subject rights which may be subject to limitations and/or restrictions. These rights may include the right to: (i) request access to and rectification or erasure of their personal data; (ii) obtain restriction of processing or to object to processing of their personal data; and (iii) ask for a copy of your personal data to be provided to you, or to a third party, in a digital form. If you wish to exercise one of the above mentioned rights, please send us your request via email to: investor@ellington.com. Individuals in Europe may also have the right to lodge a complaint about the processing of their personal data with their local data protection authority.

SECURITY

The security of your personal data is important to us. We take reasonable steps, consistent with generally accepted industry standards, including technical, administrative, and physical safeguards to protect the personal data submitted to us from loss, misuse, and unauthorised access, disclosure, alteration and destruction. However, no method of security or transmission over the Internet is entirely secure. You should always use caution when transmitting personal data over the Internet. Personal data are retained for the longer of: (i) the period required by applicable law or as reasonably needed to demonstrate compliance with applicable law, and (ii) such other period as is necessary for Ellington to meet our operational obligations, such as providing services to you, facilitating employee recruitment and retention, and responding to legal claims or regulatory requests for information.

EXTERNAL LINKS

The Website may, from time to time, contain links to external sites operated by third parties. We are not responsible for these third party sites or the content of such third party sites. Once you have left the Website, we cannot be responsible for the protection and privacy of any information which you provide. You should exercise caution and look at the privacy statement for the website you visit.