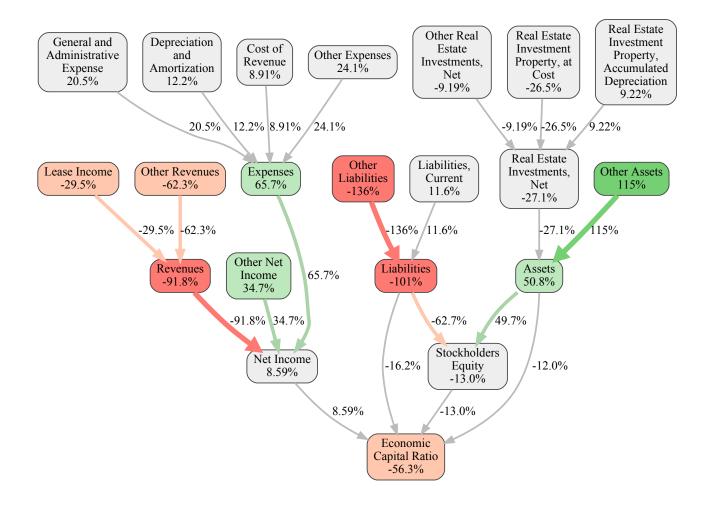


REAL ESTATE 2021

Ellington Financial Inc. Rank 33 of 48





REAL ESTATE 2021

Ellington Financial Inc. Rank 33 of 48

The relative strengths and weaknesses of Ellington Financial Inc. are analyzed with respect to the market average, including all of its competitors. We analyzed all variables having an effect on the Economic Capital Ratio.

The greatest strength of Ellington Financial Inc. compared to the market average is the variable Other Assets, increasing the Economic Capital Ratio by 115% points. The greatest weakness of Ellington Financial Inc. is the variable Other Liabilities, reducing the Economic Capital Ratio by 136% points.

The company's Economic Capital Ratio, given in the ranking table, is 46%, being 56% points below the market average of 102%.

Input Variable	Value in 1000 USD
Cost of Revenue	0
Depreciation and Amortization	0
General and Administrative Expense	0
Goodwill and Intangible Assets	0
Lease Income	0
Liabilities, Current	0
Liabilities, Long-term	85,561
Other Assets	3,413,863
Other Compr. Net Income	0
Other Expenses	56,215
Other Liabilities	2,406,730
Other Net Income	149,799
Other Real Estate Investments, Net	0
Other Revenues	-65,207
Real Estate Investment Property, Accumulated Depreciation	0
Real Estate Investment Property, at Cost	0

Output Variable	Value in 1000 USD
Real Estate Investments, Net	0
Liabilities	2,492,291
Assets	3,413,863
Revenues	-65,207
Expenses	56,215
Stockholders Equity	921,572
Net Income	28,377
Comprehensive Net Income	28,377
Economic Capital Ratio	46%