

IMPORTANT NOTICE

Fixed Income Clearing Corporation



#: MBS066.10
Date: April 26, 2010
To: Mortgage-Backed Securities Division Participants
Subject: Ellington Management Group LLC [ELOP & ELLM] – Retirement

FICC has been notified of Ellington Management Group LLC's intent to close its **ELOP** and **ELLM** EPN accounts effective April 30, 2010 and these will terminate accordingly.

Please direct any questions regarding this notice to your DTCC Relationship Manager.

Non-Confidential

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