Ellington Financial LLC Form 3 October 08, 2010 UNITED STATES SECURITIES AND EXCHANGE COMMISSION OMB APPROVAL FORM 3 Washington, D.C. 20549 OMB

INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

3235-0104 Number: January 31, Expires: 2005 Estimated average burden hours per

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response...

(Print or Type Responses)

1. Name and Address of Reporting Person <u>*</u> FBR Capital Markets PT Inc	2. Date of Event Requiring Statement (Month/Day/Year)	3. Issuer Name and Ellington Financ		- ·	
(Last) (First) (Middle) 1001 NINETEENTH STREET	10/07/2010	4. Relationship of Reporting Person(s) to Issuer		5. If Amendment, Date Original Filed(Month/Day/Year)	
NORTH		(Check all app			
(Street) ARLINGTON, VA 22302		Officer	X10% Owner Other ecify below)	6. Individual or Joint/Group Filing(Check Applicable Line) _X_ Form filed by One Reporting Person	
ARLINGTON,A VAA 22502				Form filed by More than One Reporting Person	
(City) (State) (Zip)	Table I - N	Non-Derivative Se	ecurities Be	neficially Owned	
1.Title of Security (Instr. 4)	2. Amount o Beneficially (Instr. 4)		ership Owne :: (Instr et (D) direct	•	
common	1,438,750	(1)	D Â		
Reminder: Report on a separate line for o owned directly or indirectly.	ach class of securities benefic	ially SEC 147	73 (7-02)		
information con	spond to the collection of tained in this form are not ond unless the form displ				

Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

currently valid OMB control number.

1. Title of Derivative Security (Instr. 4)	2. Date Exercisable and Expiration Date (Month/Day/Year)	3. Title and Amount of Securities Underlying Derivative Security	4. Conversion or Exercise	5. Ownership Form of	6. Nature of Indirect Beneficial Ownership (Instr. 5)
		(Instr. 4)	Price of	Derivative	
		Title	Derivative Security	Security: Direct (D)	

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Date	Expiration	Amount or	or Indirect
Exercisable	Date	Number of	(I)
		Shares	(Instr. 5)

Reporting Owners

Reporting Owner Name / Address	Relationships				
	Director10% OwnerOfficerÂÂ XÂ	Other			
FBR Capital Markets PT Inc 1001 NINETEENTH STREET NORTH ARLINGTON, VA 22302	Â	ÂX	Â	Â	
Signatures					
Ann Marie Pulsch, Corporate Secretary	10/08/2	2010			
**Signature of Reporting Person	Date	e			

Explanation of Responses:

- * If the form is filed by more than one reporting person, *see* Instruction 5(b)(v).
- ** Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).
- (1) Upon the closing of the initial public offering of the Issuer, the Reporting Person expects that it will no longer be a 10% owner of the Issuer.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *See* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.