

Performance Summary

Origin Strategy Composites, Data to end Q3 2017



Annualised USD % Returns

September 2017

Global Equity Unconstrained	Month	QTD	YTD	1 Year	3 Years	5 Years	Since Inception
Origin	3.0	10.6	26.2	24.8	9.5	13.6	10.1
MSCI AC World Index	2.0	5.3	17.8	19.3	8.0	10.8	7.6
	1.1	5.3	8.4	5.5	1.4	2.8	2.5

Data: Global Unconstrained - Inception date: 13.5.2005. Monthly constructed paper portfolios May 2005 to end April 2007, thereafter live client portfolios. No transaction costs on paper portfolios. All returns gross of fees.

Global Equity Constrained	Month	QTD	YTD	1 Year	3 Years	5 Years	Since Inception
Origin	2.6	7.2	24.7	23.5	9.6	13.7	9.6
MSCI World Index	2.3	5.0	16.5	18.8	8.3	11.6	7.6
	0.3	2.2	8.1	4.7	1.3	2.1	2.0

Data: Global Specialist - Inception date: 13.5.2005. Monthly constructed paper portfolios May 2005 to end March 2006, thereafter live client portfolios. No transaction costs on paper portfolios. All returns gross of fees.

International ex-US	Month	QTD	YTD	1 Year	3 Years	5 Years	Since Inception
Origin	2.4	10.8	31.3	22.9	9.2	12.0	9.8
MSCI AC World ex-US Index	1.9	6.3	21.6	20.2	5.2	7.5	5.7
	0.5	4.5	9.7	2.8	4.0	4.5	4.1

Data: International Equity - Inception date: 1.9.2005. Monthly constructed paper portfolios September 2005 to end October 2009, thereafter live client portfolios. No transaction costs on paper portfolios. All returns gross of fees.

Global Smaller Companies	Month	QTD	YTD	1 Year	3 Years	5 Years	Since Inception
Origin	2.9	12.2	30.8	24.6	12.2	15.9	14.5
MSCI AC World Small Cap Index	3.5	6.3	17.6	19.7	10.1	12.4	12.2
	-0.6	6.0	13.2	4.9	2.1	3.5	2.2

Data: Global Smaller Companies - Inception date: 14.6.2010. All returns gross of fees.

Global Emerging Markets	Month	QTD	YTD	1 Year	3 Years	5 Years	Since Inception
Origin	0.4	13.6	42.4	29.8	9.4	8.5	5.5
MSCI Emerging Markets Index	-0.4	8.0	28.1	22.9	5.3	4.4	1.7
	0.8	5.5	14.3	6.9	4.1	4.1	3.8

Data: Global Emerging Markets - Inception date: 4.1.2011. All returns gross of fees.

Origin Asset Management LLP ("OAM") is authorised and regulated by the Financial Conduct Authority in the United Kingdom and is registered as an Investment Adviser with the Securities and Exchange Commission in the United States. OAM is an investment management firm focused on managing global equity portfolios for institutional clients.

Past performance should not be seen as a guarantee of future investment returns. The value of an investment may go down as well as up and an investor may not get back the full amount invested. Changes in exchange rates can also have a positive or negative effect on the value of an investment.

This communication is directed only at professional clients, including investment advisers and consultants. It should not be distributed to, or relied on, by retail clients. Any business carried out by OAM for or with its clients is done in the client's capacity as a Professional Client, as that term is defined in the Financial Conduct Authority rules. Nothing in this communication is intended to constitute a financial promotion for the purposes of section 21 of the Financial Services and Markets Act 2000.