

EXHIBIT F

Common Investment Performance Terms

Performance or Risk Measure	Definition
Alpha	<p>Measures risk relative to the selected benchmark index.</p> <ul style="list-style-type: none">• If the fund outperforms the benchmark, it is noted as having a positive alpha.• If the fund falls below the performance of the benchmark, it is considered to have a negative alpha.
Beta	<p>Measures the volatility or systemic risk of a fund in comparison to the selected benchmark index.</p> <ul style="list-style-type: none">• A beta of 1.0 indicates that the fund moves in conjunction with the benchmark.• Beta less than 1.0 is considered less volatile than the benchmark.• Beta greater than 1.0 is considered more volatile than the benchmark.
R²	<p>Measures the percentage of an investment's movement that is attributable to movements in its benchmark index. The R² value represents the correlation between the examined investment and its associated benchmark</p>
Sharpe Ratio	<p>Measures performance as adjusted by the associated risks. This ratio is an indicator as to whether the returns of a portfolio are because of smart investment decisions or a result of excess risk-taking. The Sharpe Ratio is a direct measure of reward-to-risk.</p>
Up Market Capture	<p>Measures the investment manager's overall performance in up-markets. It is used to evaluate how well an investment manager performed relative to an index during periods when that index has risen.</p> <ul style="list-style-type: none">• An up-market ratio greater than 100 has outperformed the index during up-market conditions.
Down Market Capture	<p>Measures the investment manager's overall performance in down-markets. This ratio is used to evaluate how well an investment manager performed relative to an index during periods when that index has dropped.</p> <ul style="list-style-type: none">• An investment manager who has a down-market ratio of less than 100 has outperformed the index during down-market conditions.