

CornerCap

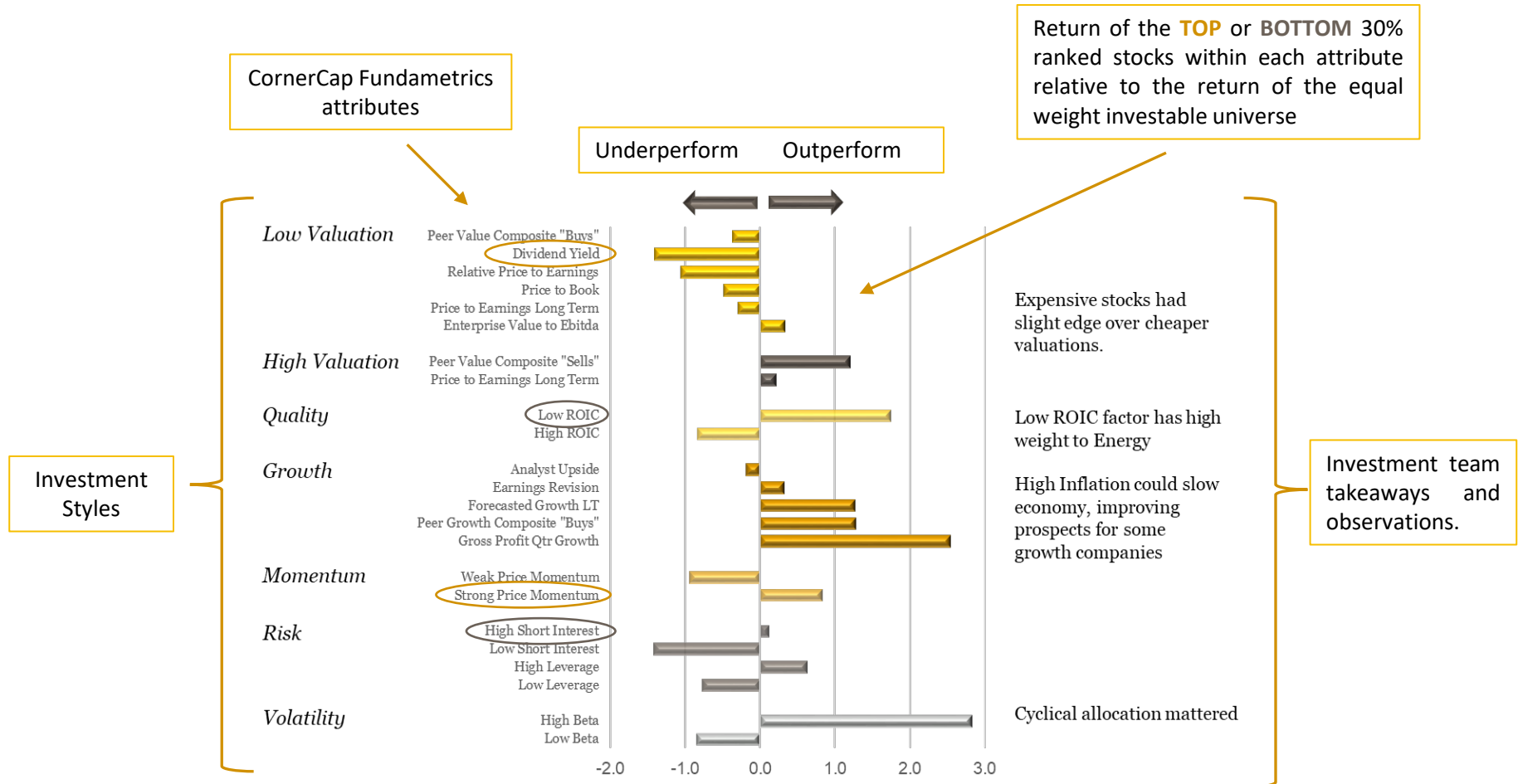
Institutional

Style Points

June 2022

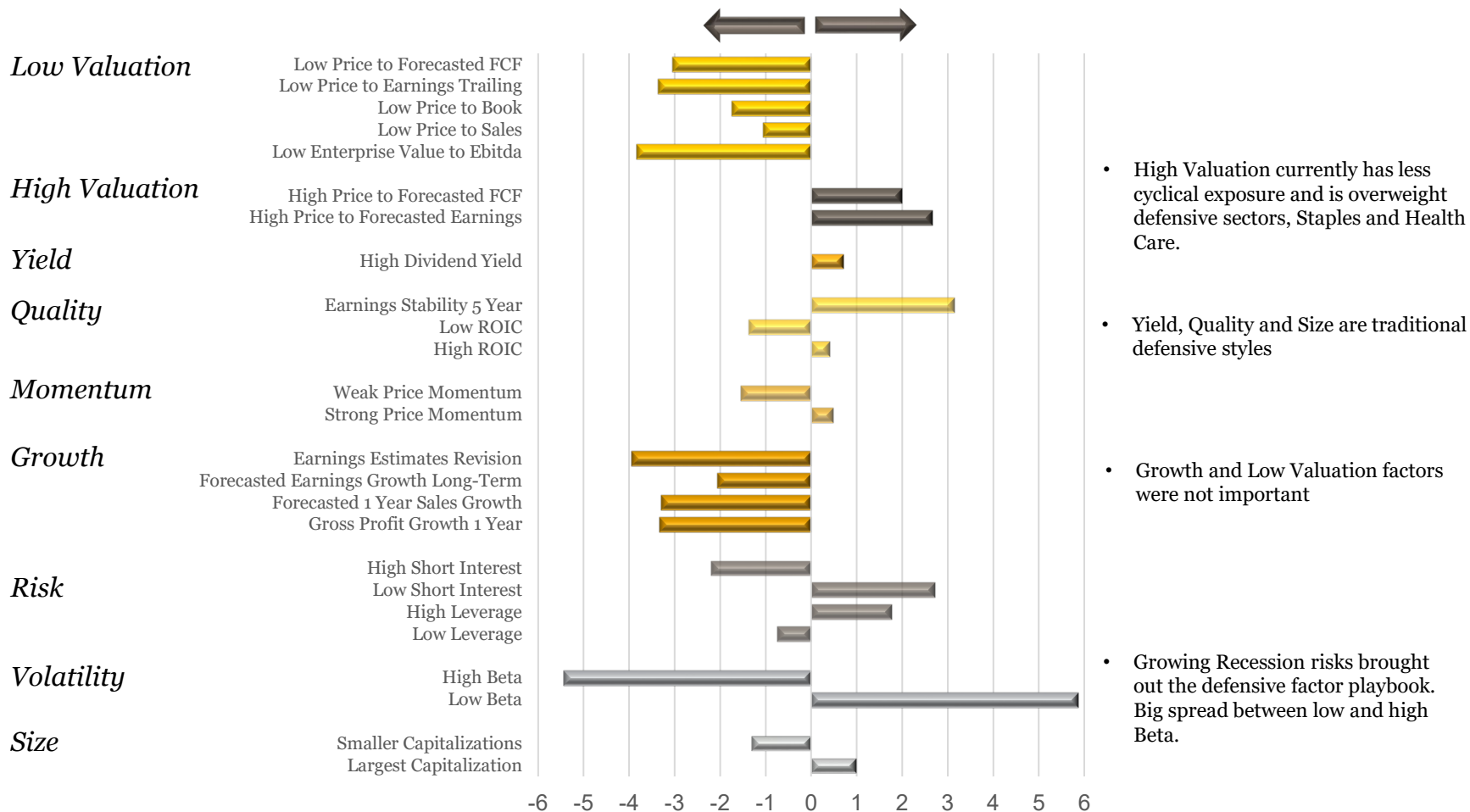
Style Points

Reading the Charts



Monthly Highlight: U.S. Large Cap

Fundametrics Models: 5 Weeks Ending July 1, 2022



- High Valuation currently has less cyclical exposure and is overweight defensive sectors, Staples and Health Care.

- Yield, Quality and Size are traditional defensive styles

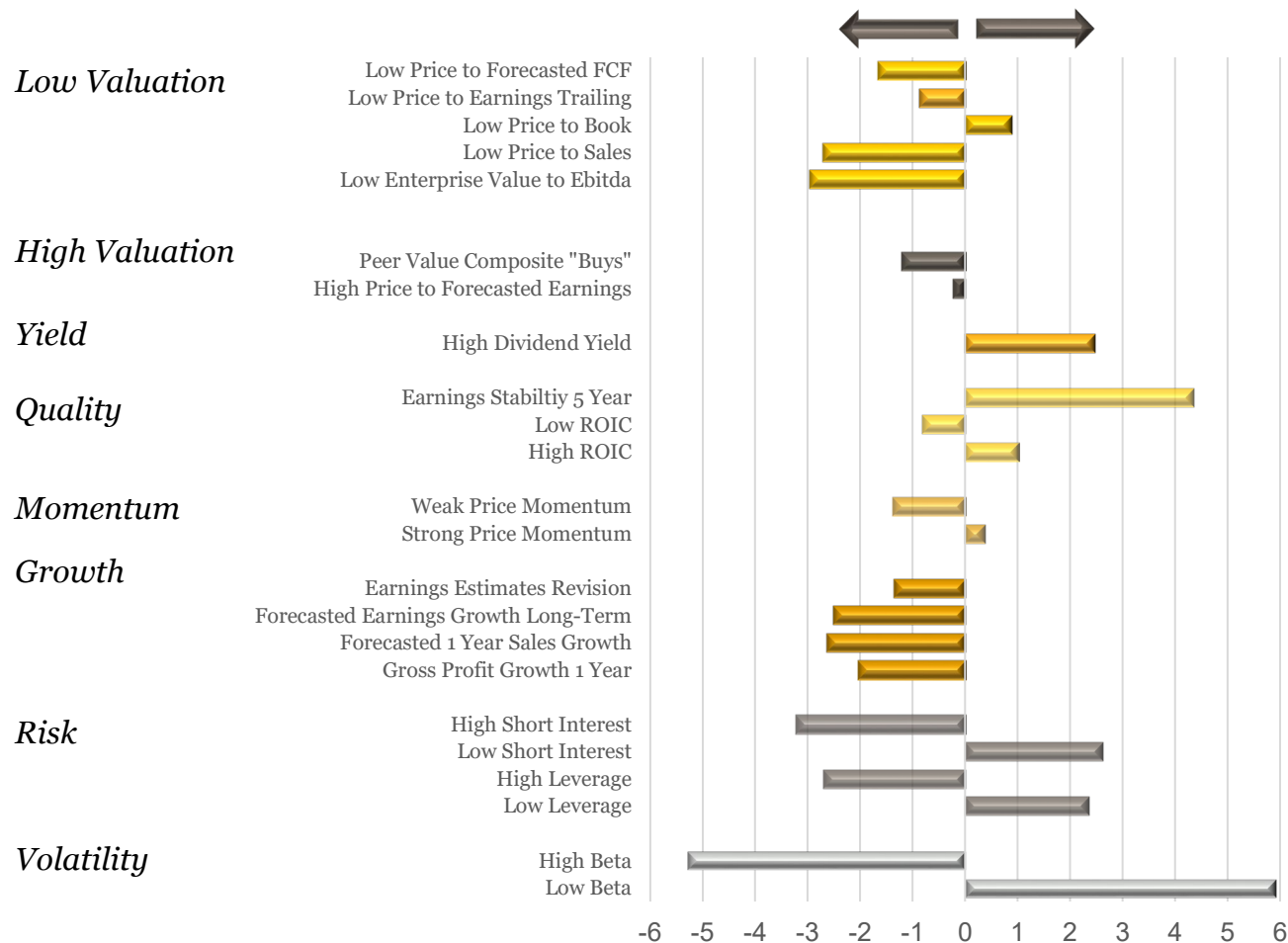
- Growth and Low Valuation factors were not important

- Growing Recession risks brought out the defensive factor playbook. Big spread between low and high Beta.

Source: Fundametrics research, excluding REITs

U.S. Small Cap

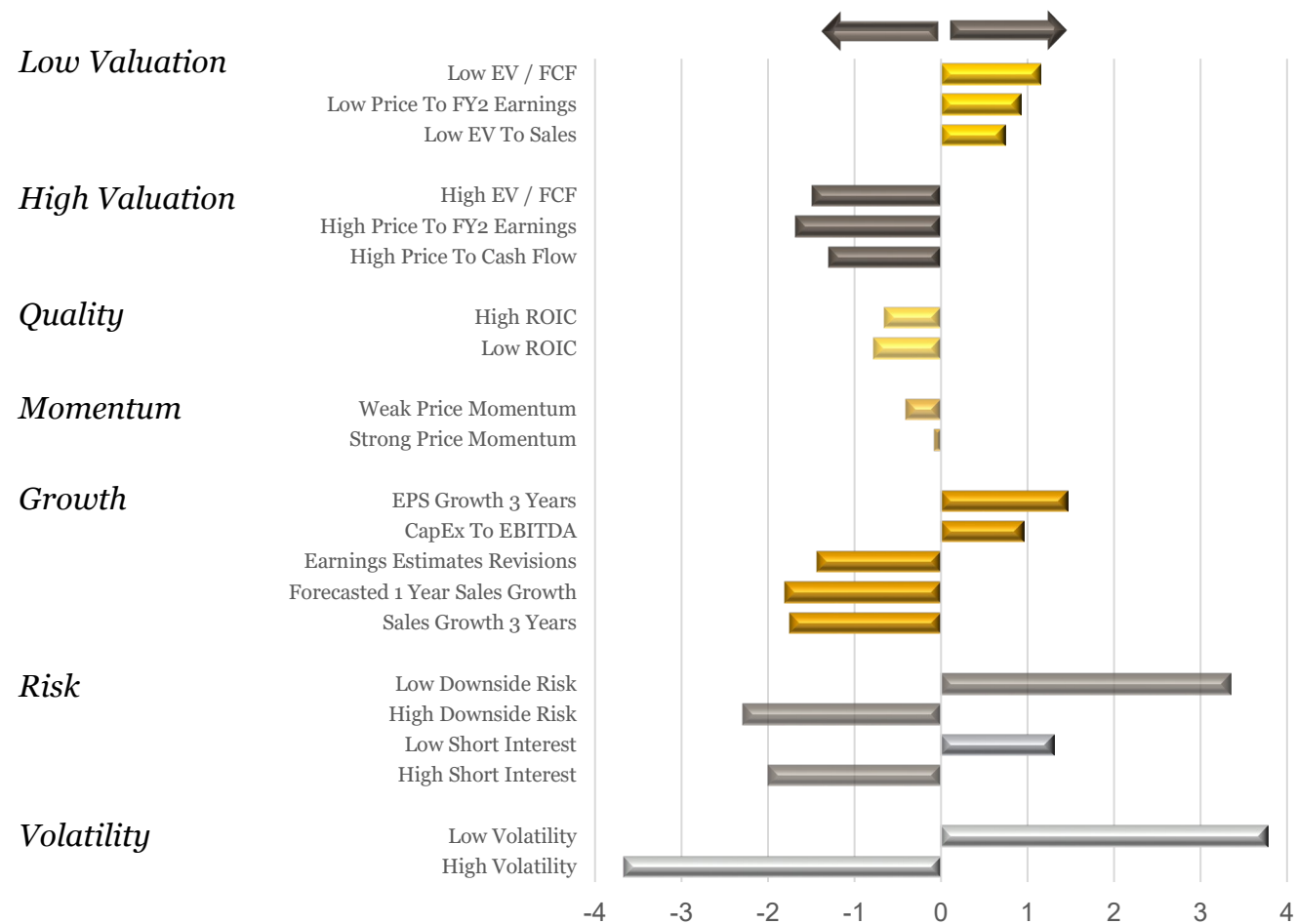
Fundametrics Models: 5 Weeks Ending July 1, 2022



Source: Fundametrics research, excluding REITs

International Small Cap

Fundametrics Models: 5 Weeks Ending July 1, 2022



Source: Fundametrics research, excluding REITs

Fundametrics® Model Return Disclosures

Performance Disclosure for CornerCap Fundametrics® Model Performance

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The performance reflects CornerCap’s investment models as currently implemented using US and International equity models. The performance information reflects the re-investment of dividends and other earnings. Returns are based upon CornerCap’s security selections at the end of each week and are calculated by using equal weightings for each security within the domestic universes and region neutral returns within the international universe. CornerCap’s investment strategies involve a moderate level of portfolio turnover. Portfolio turnover affects transaction costs and lowers returns. Any level of portfolio turnover will have tax consequences for an investor.

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