

Active Share – CRSP – Readme – May 3, 2022

Time Period

Quarterly from March 2020 to September 2021

Fund IDs

crsp_portno – CRSP

wfincn – MFLinks

Date ID

ym – Year-month

Holdings Descriptors

total_assets – Sum of the assets in each fund snapshot

holding_count – Count of positions in each fund snapshot

max_weight – The largest holding in each fund snapshot (in % of assets)

as_X – The active share of each fund snapshot relative to benchmark X
-Calculation excludes non-equity positions

Benchmark List and Date Range

Benchmark	Full Name	Start	End
R1	Russell 1000	2020m3	2021m9
R1G	Russell 1000 Growth	2020m3	2021m9
R1V	Russell 1000 Value	2020m3	2021m9
R2	Russell 2000	2020m3	2021m9
R2G	Russell 2000 Growth	2020m3	2021m9
R2V	Russell 2000 Value	2020m3	2021m9
R3	Russell 3000	2020m3	2021m9
RM	Russell Midcap	2020m3	2021m9
RMG	Russell Midcap Growth	2020m3	2021m9
RMV	Russell Midcap Value	2020m3	2021m9
S4	S&P 400	2020m3	2021m9
S4G	S&P 400 Growth	2020m3	2021m9
S4V	S&P 400 Value	2020m3	2021m9
S5	S&P 500	2020m3	2021m9
S5G	S&P 500 Growth	2020m3	2021m9
S5V	S&P 500 Value	2020m3	2021m9
S6	S&P 600	2020m3	2021m9
S6G	S&P 600 Growth	2020m3	2021m9
S6V	S&P 600 Value	2020m3	2021m9