

Table 1: Big 6 Bank Beta				
Bank	1995-2005	2002-2007	Post-Crisis	2015
Bank of America	1.09	0.88	1.79	1.22
Citigroup	1.48	1.19	1.78	1.32
Goldman Sachs	1.24	1.33	1.32	1.21
JP Morgan	1.39	1.35	1.46	1.20
Morgan Stanley	1.63	1.56	1.85	1.40
Wells Fargo	0.97	0.77	1.43	1.04
Mean	1.30	1.18	1.61	1.23
Median	1.32	1.26	1.62	1.22