Period: 2011-2018

**US**

Macro:

* GDP, CPI, stock\_idx, RIR (real interest rate)

Bankwise:

* Roe, T1cr, stock\_price, mkt\_cap, leverage ratio, adj EBIT (Earnings before interest and tax)

G-SIBs

1. JPMORGAN CHASE & CO: jpm
2. Citigroup: c
3. Bank of America: bac
4. Goldman Sachs: gs
5. Morgan Stanley: ms
6. Wells Frago: wfc
7. BNY Mellon: bk
8. State Street: stt

D-SIBs

1. U.S. Bancorp:usb
2. Truist Financial:tfc
3. SunTrust Banks
4. Regions Financial: rf
5. PNC Financial Services: pnc
6. Fifth Third Bank:fitb
7. Capital One Financial: cof
8. American Express: axp
9. Ally Financial: ally
10. Zions: zion
11. Mufg americans holdings:mufg
12. Santander Holdings USA: sov
13. RBS Citizens Financial Group: cfg
14. Northern Trust: ntrs
15. M&T Bank: mtb
16. Huntington Bancshares: hban
17. HSBC North America Holdings
18. Discover Financial Services: dfs
19. Comerica: cma
20. BMO Financial Corp.

G-SIBs

**CA**

Macro:

* GDP, CPI, stock\_idx, **RIR (real interest rate)**

Bankwise:

* Roe, T1cr, stock\_price, mkt\_cap, leverage ratio, adj EBIT (Earnings before interest and tax)

G-SIBs

1. RBC
2. TD
3. BMO
4. BNS

D-SIBs

1. CIBC: cm
2. National Bank of Canada:na