ABSTRACT

The purpose of this research to finding impact between stock market volatility, internal bank factor (total asset, credit risk, liquidity, taxation, capitalization, efficiency cost, non traditional activity and productivity) and macro economic factor (inflation, GDP, and money market rate) to bank performance. The sample comprises a total 20 banks listed in BEI during period 2004-2005. This research use Ordinary Least Square as analysis technique. The result of this research is total assets, capital and volatility market share have positive impact to EVA, but cost efficiency and employee productivity have negatif impact to EVA.