

ABSTRACT

Systematic risk can be called also a risk that can not be diversified (avoided), also known as market risk. This risk associated with current market conditions in general. Economic Value Added (EVA) is an indicator of the additional value of an investment in a company every year. EVA is economic value created by firms of activity or strategy for a certain period and is one way of assessing the performance of Finance. Financial Distress is the company's inability to pay its financial obligations at maturity which led to the bankruptcy of the company. Return is one of the factors that motivate investors to invest and is a reward for the courage of investors bear the investment risk accomplishments.

This study aims to determine the effect of Systematic Risk, Economic Value Added, and Financial Distress Model Fulmer to Return Shares in companies Construction listed in the Indonesia Stock Exchange Period 2010-2014 partially or simultaneously.

The population in this study is the construction and building subsector company listed in Indonesia Stock Exchange 2010-2014. Based on purposive sampling, gained as much as 5 samples.

This study uses data analysis techniques such as the calculation of each variable , BLUE Test followed by multiple regression method . The result will be used for F test , t test and coefficient of determination.

The results showed that there are significant simultaneously Systematic Risk, Economic Value Added, and Financial Distress Model Fulmer toward Stock Return. Partially Systematic Risk and Economic Value Added no significant effect on Stock Return. only Model Financial Distress Fulmer that have a significant influence negatively on Stock Return.

Keywords : Systematic Risk, Economic Value Added, Financial Distress, Fulmer, Return Stock.