

ABSTRACT

This study investigates the effect of quarterly report result on share price performance. This research used manufacture company that listed in Indonesia Capital Market from 2009-2012 as the research object. The objective of this research are: (1) To help investor to analyze fundamental analysis on quarterly report that should be considered on investment decision making. (2) To analyze which financial result that affect share price performance the most

This research use the percentage of change from previous year (YoY) of five main financial aspects, which are liquidity, leverage, activity, profitability, and market, to evaluate share price performance. This research examines share price performance in five days before until five days after announcement date. To capture the relevancy of financial performance, researcher use second and third quarter of the financial report.

The result of research shows that liquidity, leverage, activity, profitability and market simultaneously have insignificant effect on share price performance. In addition, liquidity, leverage, activity, and market partially have no significant effect on share price performance. Partially, profitability gives significant effect. It makes profitability as the only independent variable that affected share price performance.

Keywords: Liquidity, Leverage, Activity, Profitability, Market, YoY, Quarterly Report, Share Price Performance, Event Windows.