ABSTRACT

The food and beverage industry is still the main driver of growth in Indonesia, this is supported by the number of people in Indonesia which reaches 260 million people and reaches 40% of the total population of ASEAN making Indonesia a strategic country to become a production base in the region and make global companies invest their capital in Indonesia The food and beverage industry is the object of research because investment in this sector is the second largest in Indonesia after the mining sector (investor, 2017).

The purpose of this study was to examine the stock prices of the food and beverage industry sectors listed in the Indonesia Stock Exchange in 2013-2016. Another aim is to conduct research on the effect of Return On Equity (ROE), Debt to Equity Ratio (DER), and Current Ratio (CR) on the stock price of the food and beverage industry sector.

The data used in this study were obtained from the 2013-2016 period financial report data. The population used is the food and beverage industry sector listed on the Indonesia Stock Exchange in 2013-2016. The sampling technique used in this study is purposive sampling. Based on purposive sampling obtained 13 sample companies. Data analysis method in this research is panel data regression analysis using eviews 8.

The results show that the variables of return on equity, debt to equity ratio, and current ratio affect simultaneously the stock price. Variable return on equity partially affects the positive direction of the stock price. While the variable debt to equity ratio partially influences the negative direction of the stock price and the current ratio variable partially influences the negative direction of the stock price.

Keywords: *Return On Equity* (ROE)*; Debt to Equity Ratio* (DER)*; Current Ratio* (CR)*; Stock price.*