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EVALUATING IMPACTS OF A SIX FACTOR MODEL ON CCI STOCK PRICE: A CASE OF A LISTED TRADING COMPANY IN VIETNAM

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ABSTRACT

This study considers the impacts of multi macro factors on stock price of Cu Chi Trading company CCI, and it contributes to promoting business plan and economic policies for economic growth and stabilizing macroeconomic factors. By data collection method through statistics, analysis, synthesis, comparison, quantitative analysis to generate qualitative comments and discussion; using econometric method to perform regression equation and evaluate quantitative results, the article analyzed and evaluated the impacts of six (6) macroeconomic factors on stock price of CCI in Vietnam in the period of 2014-2019, both positive and negative sides. Study results, in a six-factor model, show that an increase in GDP growth has a significant impact on decreasing CCI stock price (Y) with the highest coefficient of impact, followed by a decrease in lending rate and increase in risk free rate, then a decrease in VNINDEX, a reduction in inflation and increase in exchange rate.

Keywords: CCI stock price; GDP growth; inflationary; risk free rate; market interest rate

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