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Feasibility of the Fama and French three factor model in explaining returns on the JSE

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ABSTRACT

We test the feasibility of the Fama and French (1993) three factor model on the JSE

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variation

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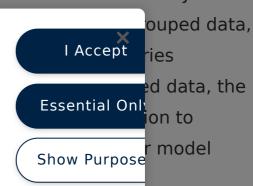
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