

Review of: "A Method for Discriminating Equities Based on Sustainability Criteria in an ALM Process Designed for Practitioners"

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Potential competing interests: No potential competing interests to declare.

I have taken note of the following feedback on the manuscript:

Overall, the manuscript makes a valuable contribution to sustainable investment research. However, certain aspects require revision or expansion for publication. These include:

- The abstract does not adequately present the main results and their implications.
- The acronyms used in the manuscript are not defined, making it difficult for the reader to understand.
- While the methodology used is appropriate, it requires more detail to distinguish it from other methods used previously and highlight its potential in the research area. A figure illustrating the method and construction of the index would be beneficial, as well as improving the graphics.
- The conclusion does not highlight the potential impact of the method in the field. Expand the discussion, particularly about its relevance to insurance companies.
- Ensure that all references adhere to academic standards.

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