

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.

This is a clear article, with a robust analysis methodology. Both the methodology and the results are illustrated clearly and comprehensively. The bibliography can be considered sufficient. The only point to highlight is an inadequate explanation of the efficient frontier, given that the function highlights a trend opposite to that traditionally known of the Markowitz model. A more accurate explanation of Figure 2 is therefore suggested.

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