

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.

The abstract should have a concise summary of the main findings, their implications, and key results.

You could be clearer while describing the clustering techniques.

The methodology is adequate, but I believe you could give more details on integrating sustainability into ALM processes, as well as the limitations of current ESG scoring methods and your approach to the matter.

The results demonstrate the viability of the approach but are presented without a thorough discussion or comparison with existing state-of-the-art literature. Also, for a stronger impact, you can even emphasize the limitations of your study, such as the reliance on data from a single source and its potential impact on the market.

Specify the meaning of the acronym ESG and HCA at their first occurrence. The references are relevant and quite recent, showing the authors' analysis of the state of the art. Overall, an interesting paper, and the authors should continue in this direction.

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