

## Master Thesis

### ESG portfolio generation

Generate ESG portfolios using AI-based ESG-scores



Are AI-based ESG-scores a valid source of alfa in the current (and historical) investing landscape, i.e. can we use our ESG-scores to build a portfolio that outperforms the market?

Our ESG-scores are produced for a large number of companies spread across the globe. The scores are produced for more than ten years back in time with a daily frequency. The scores are based on news articles from more than 30000 news sources processed using NLP (Natural Language Processing) and other techniques.

We would like you to devise investment strategies to beat reference indexes, alternatively be on par but be more sustainable. Includes setting up a system for automatically test (and build/optimize) portfolios.

The thesis is carried out at our office in Lund.

We prefer two students applying for the thesis together, but we also accept solo applicants.

Our thesis suggestions are not super strict, and you are very welcome to suggest your own topics.

We look forward to receive your application through [info@sanctify.ai](mailto:info@sanctify.ai). Do not hesitate to contact us with any questions through the same address.

### About Sanctify

The world is facing major environmental and social issues and the financial sector is heading into a shift of paradigm where sustainable investments are growing at an unprecedented rate.

Sanctify offers tools tailored for the new paradigm of sustainable finance, whether you want to accelerate your ESG-screening or if you want to track the sustainability performance of your investments – Sanctify has a solution fit for your needs.

We are quite a small team who work in an agile and fast-paced manner. We are looking for you who enjoy being in this kind of environment and don't want big company bureaucracy standing in your way of inventing cool things!